



EUROPEAN CENTRAL BANK

EUROSYSTEM

T2S in Operations

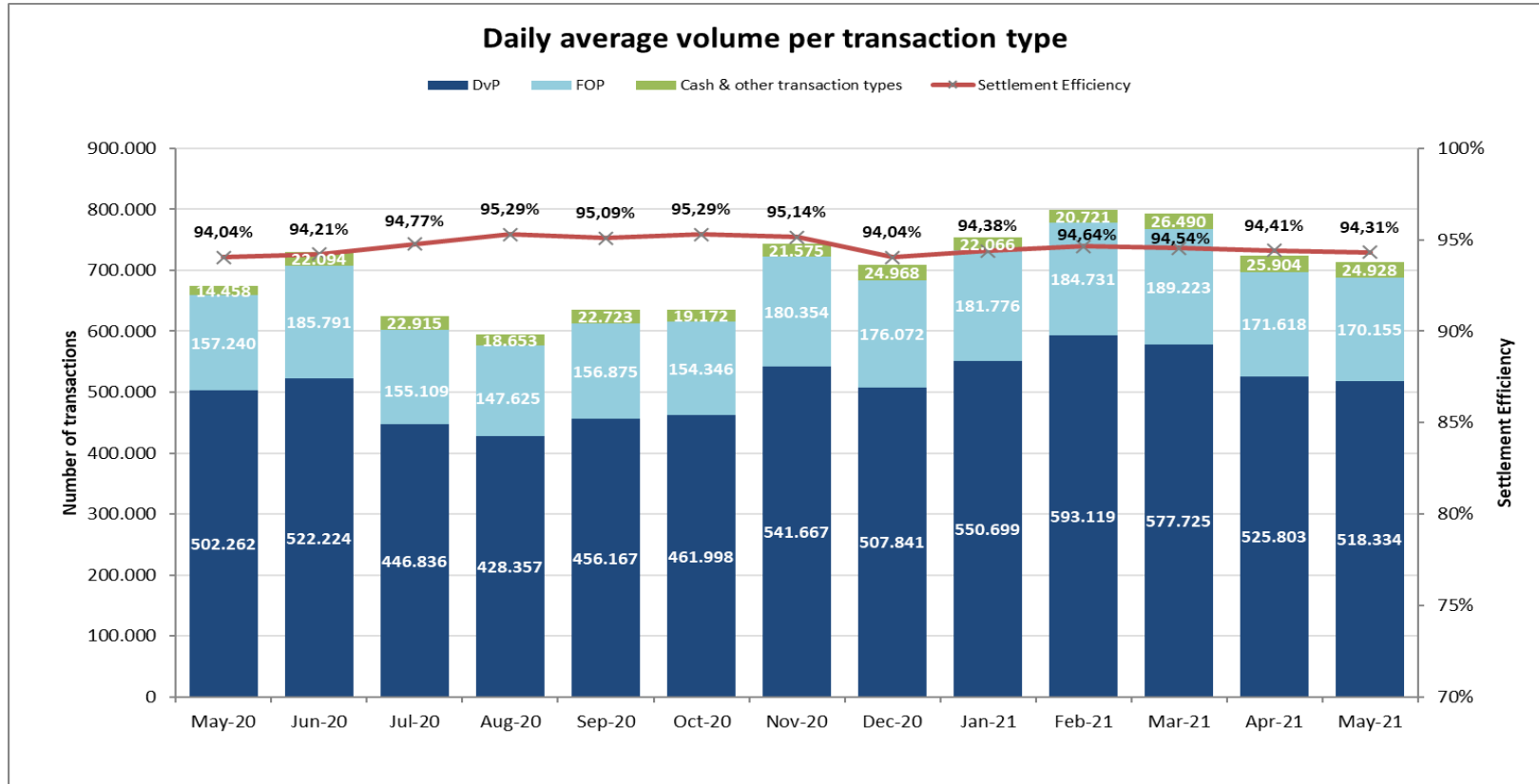
AMI-SeCo

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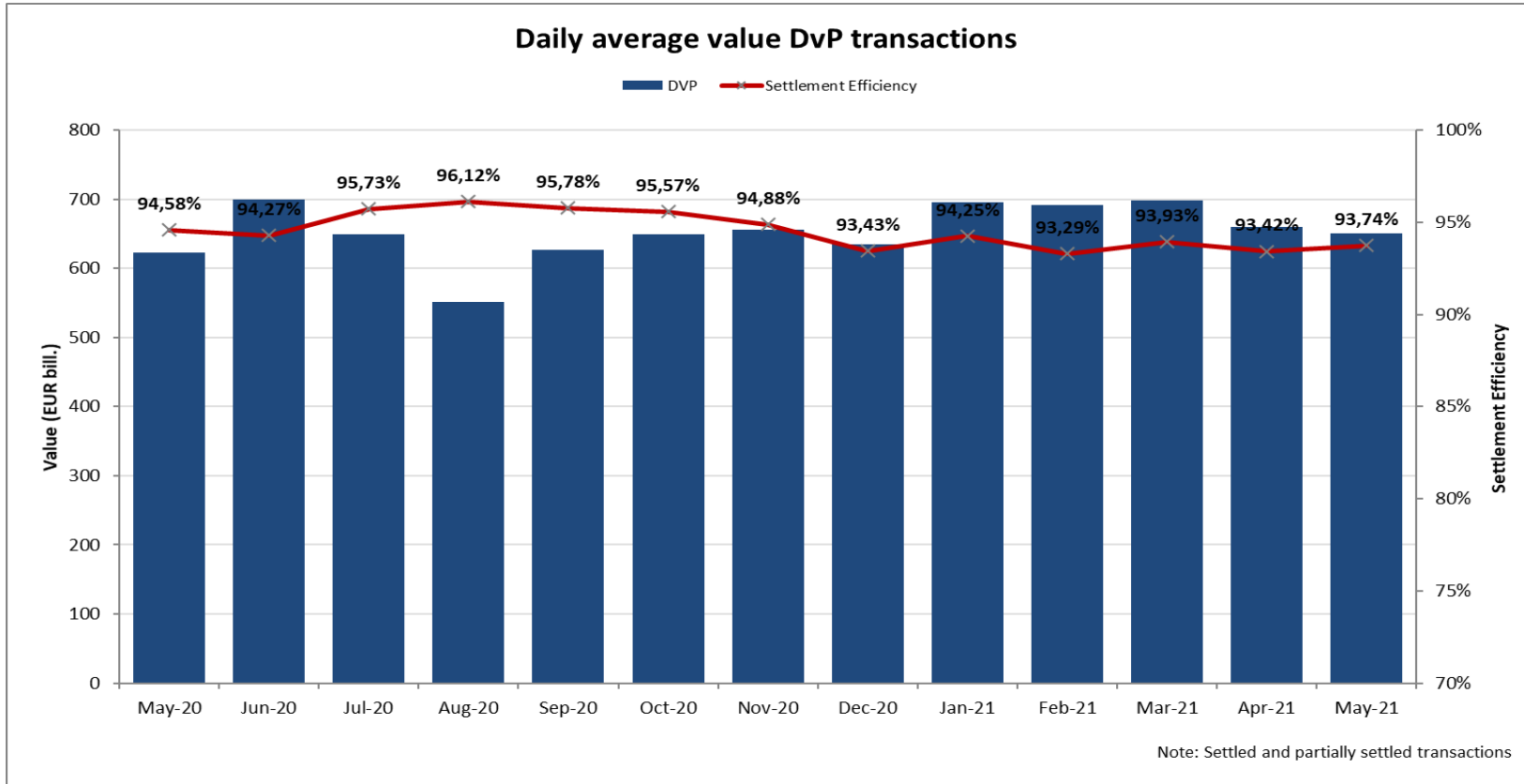


1. T2S in Operations



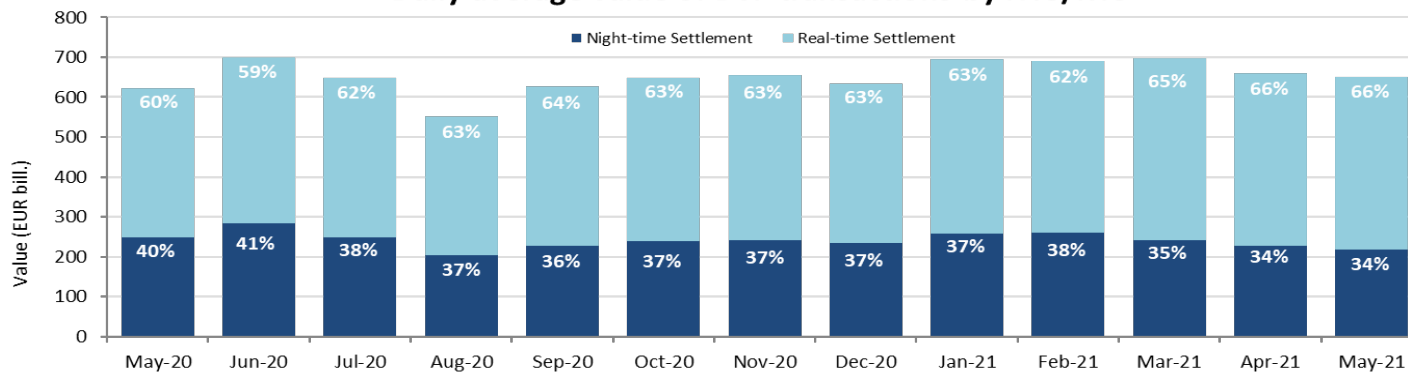
Note: Settled and partially settled transactions

1. T2S in Operations

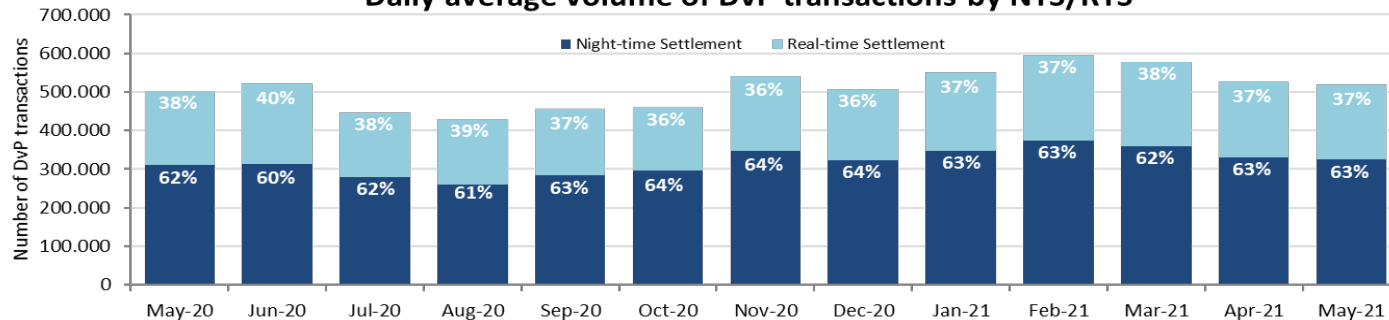


1. T2S in Operations

Daily average value of DvP transactions by NTS/RTS

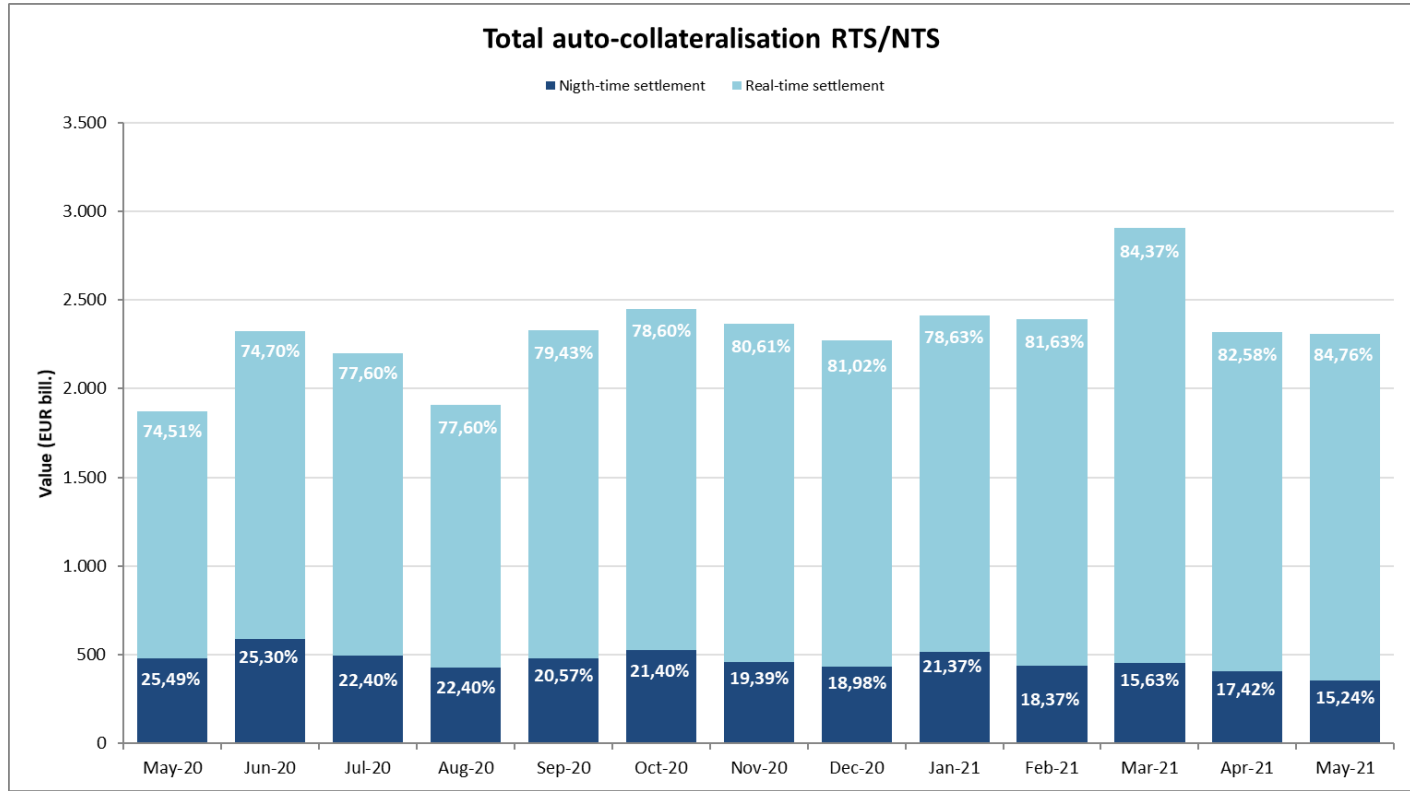


Daily average volume of DvP transactions by NTS/RTS

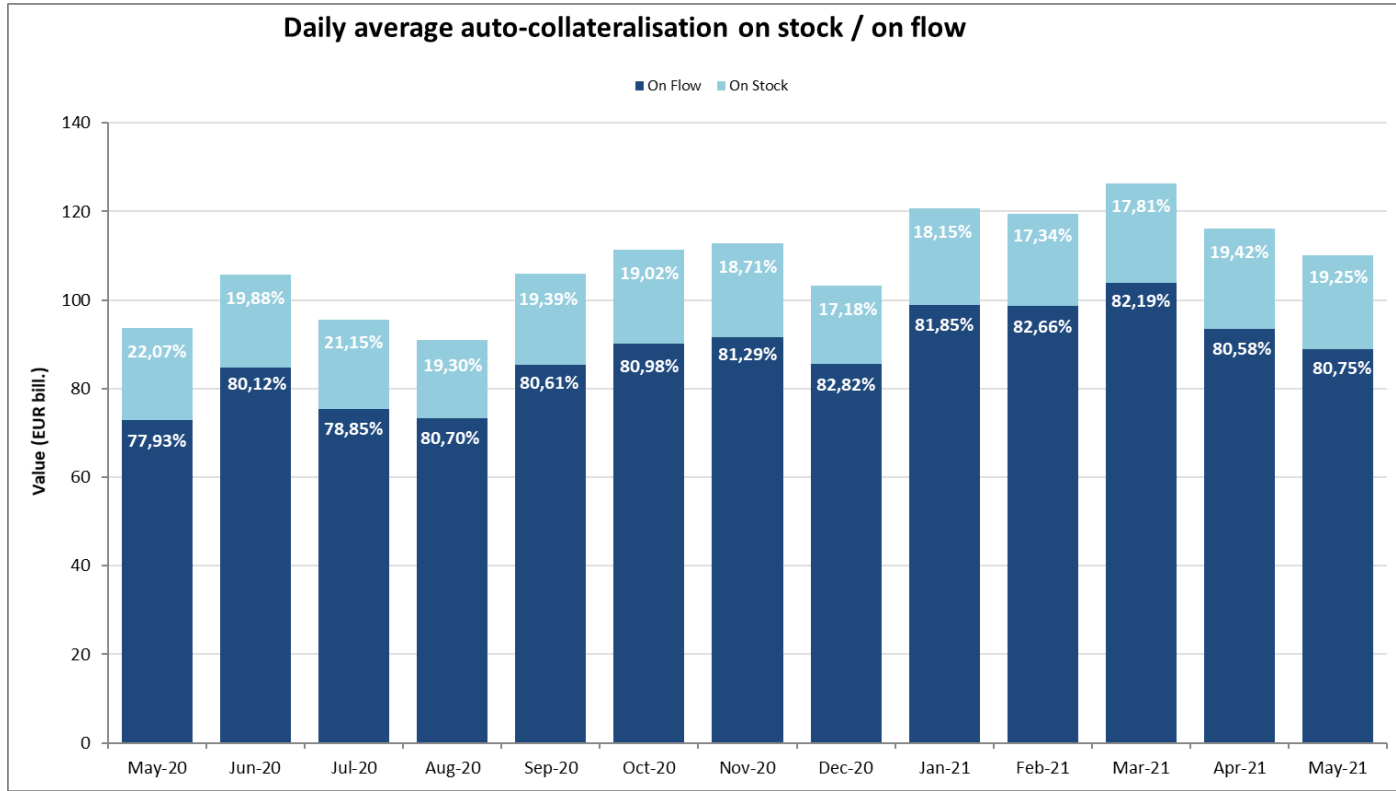


Note: Settled and partially settled transactions

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Thank you for your attention!

Annex: Changes in the statistical framework (1/2)

- With the aim to provide more **business-oriented indicators**, a **new methodology** was developed in the course of **2019**, implementing the proposal of the Data Access Task Force (DATF);
- As of **2020**, the **new statistical framework** is being **adopted** for all the T2S operational reports;
- The **charts** in the presentation are **calculated with the new methodology**.

Annex: Changes in the statistical framework (2/2)

The following are the main changes introduced with the **new framework**:

- ✓ the **exclusion** of **technical transactions** in T2S;
- ✓ the **exclusion** of **liquidity transfers**;
- ✓ the **inclusion** of **Party-on-Hold transactions** as Unsettled **in the** calculation of the **settlement efficiency indicator**;
- ✓ the **exclusion** of **transactions related to Corporate Actions from** the calculation of the **settlement efficiency indicator**;
- ✓ the **autocollateralisation figures** are **only related to NCB autocollateralisation**