



# T2S in Operation

AMI-SeCo, 29-30 June 2020



- 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.
- 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

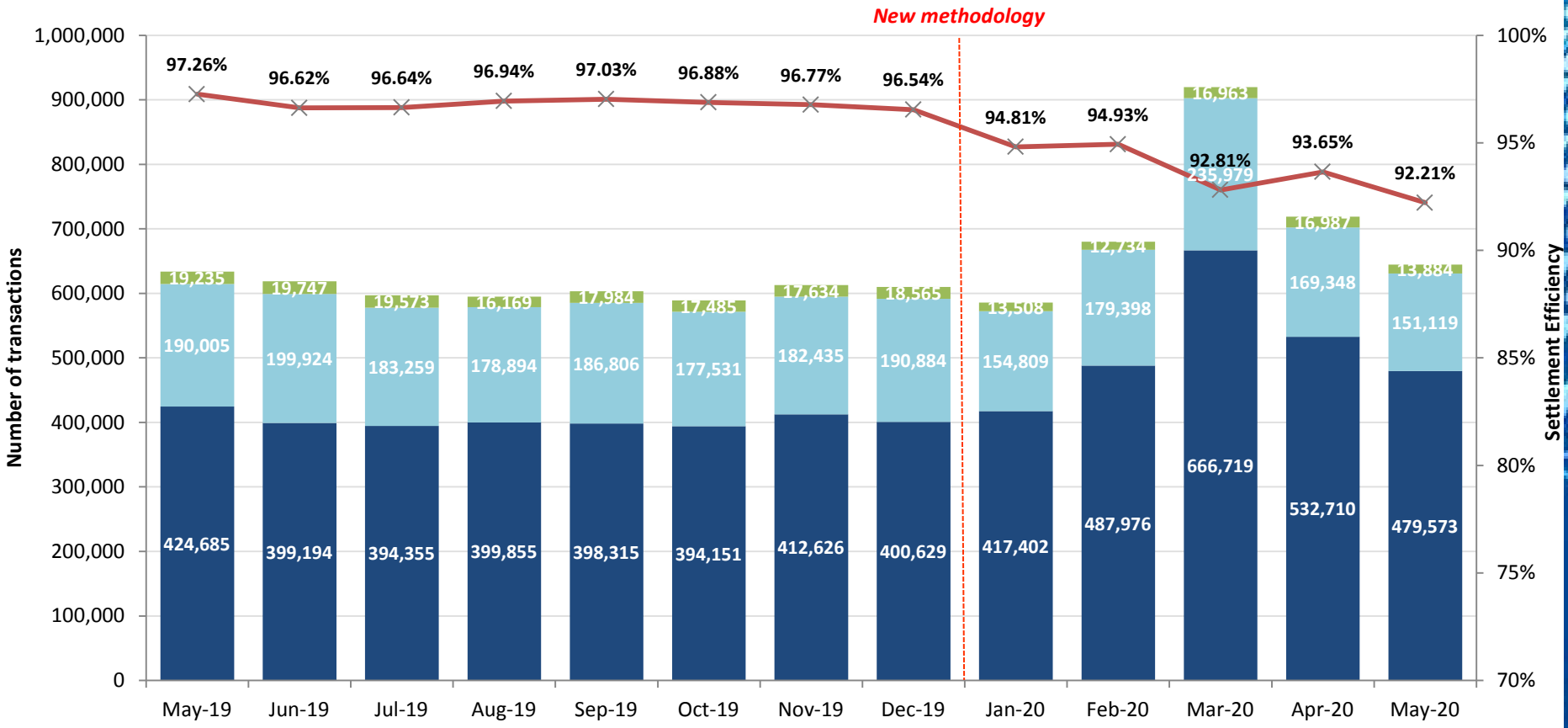


# T2S Live Operations

## Daily average volume per transaction type

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■ DvP   
 ■ FOP   
 ■ Cash & other transaction types\*   
 ✕ Settlement Efficiency



Note: Settled and partially settled transactions  
\*Liquidity transfers are not included

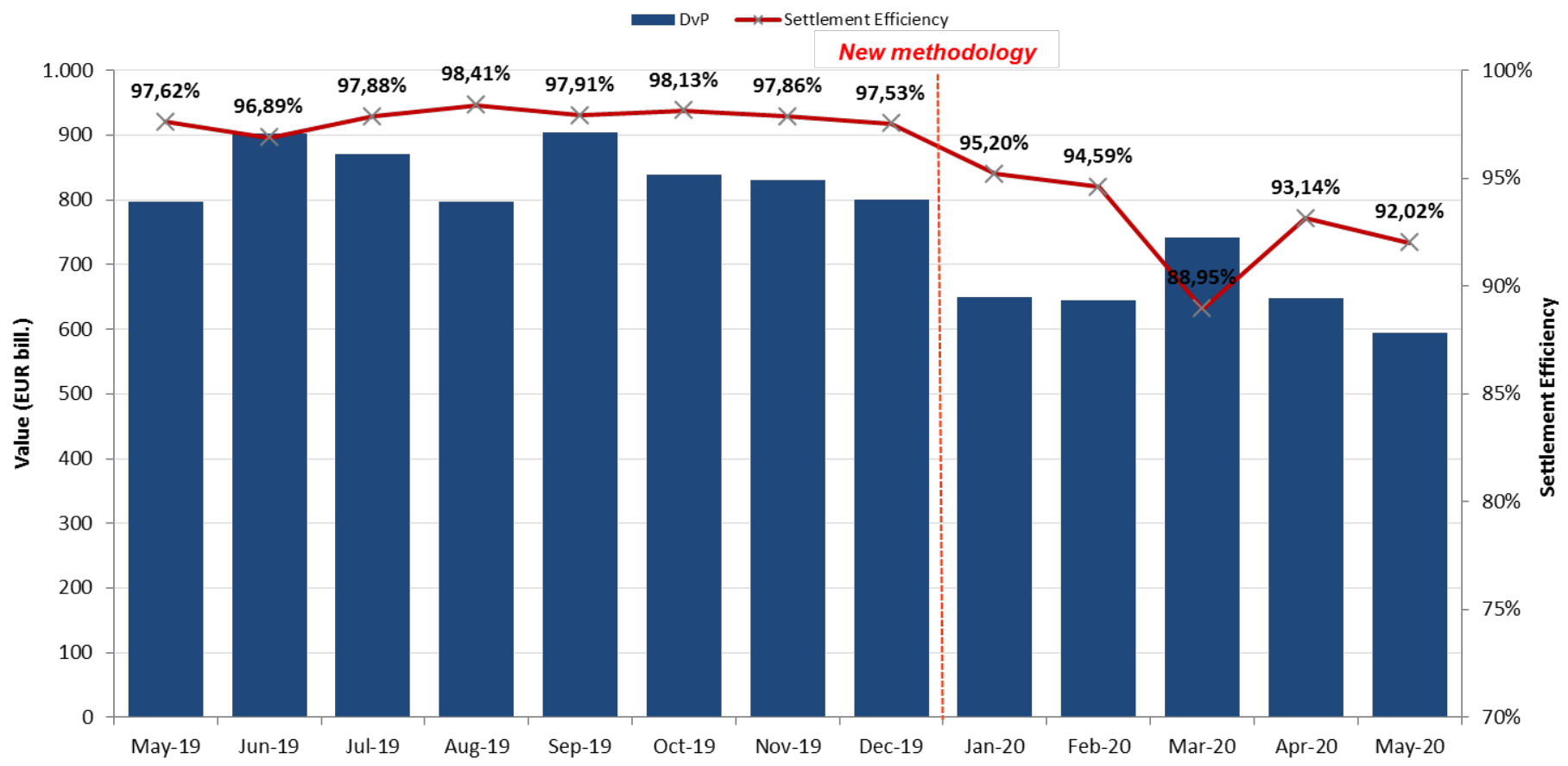




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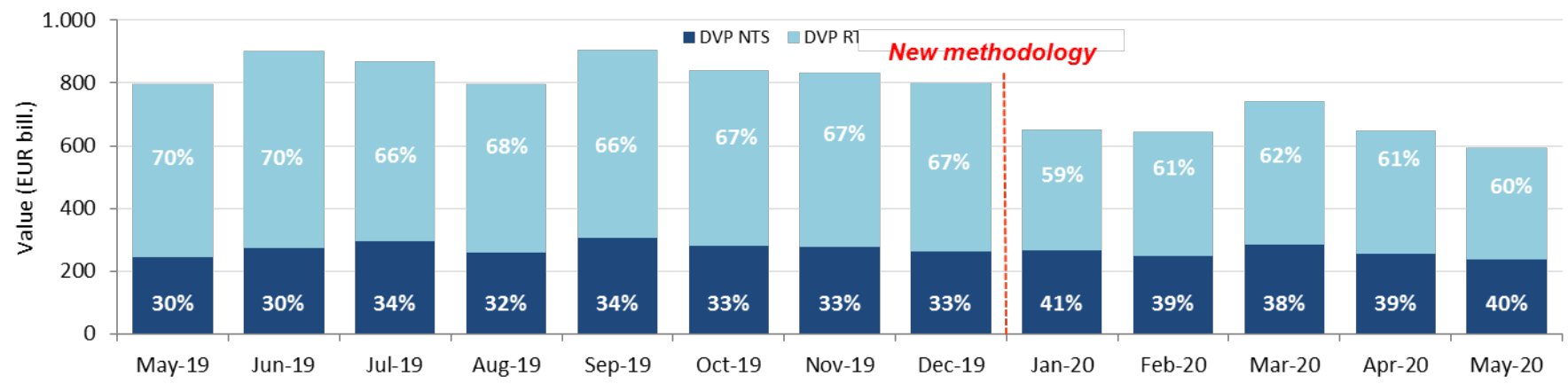
## Daily average value DvP transactions

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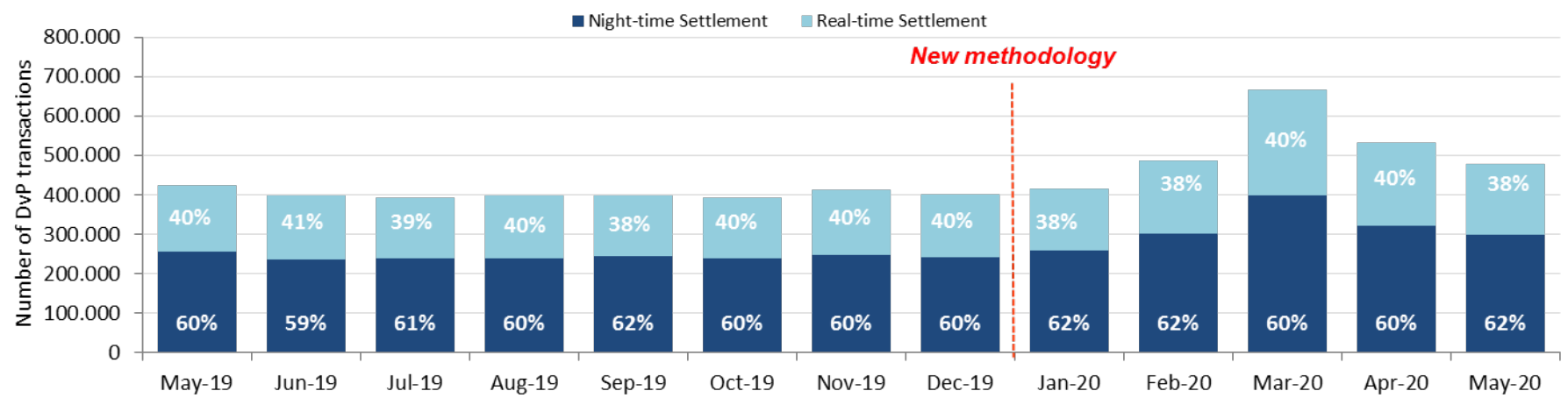


Note: Settled and partially settled transactions

### Daily average value of DvP transactions by NTS/RTS

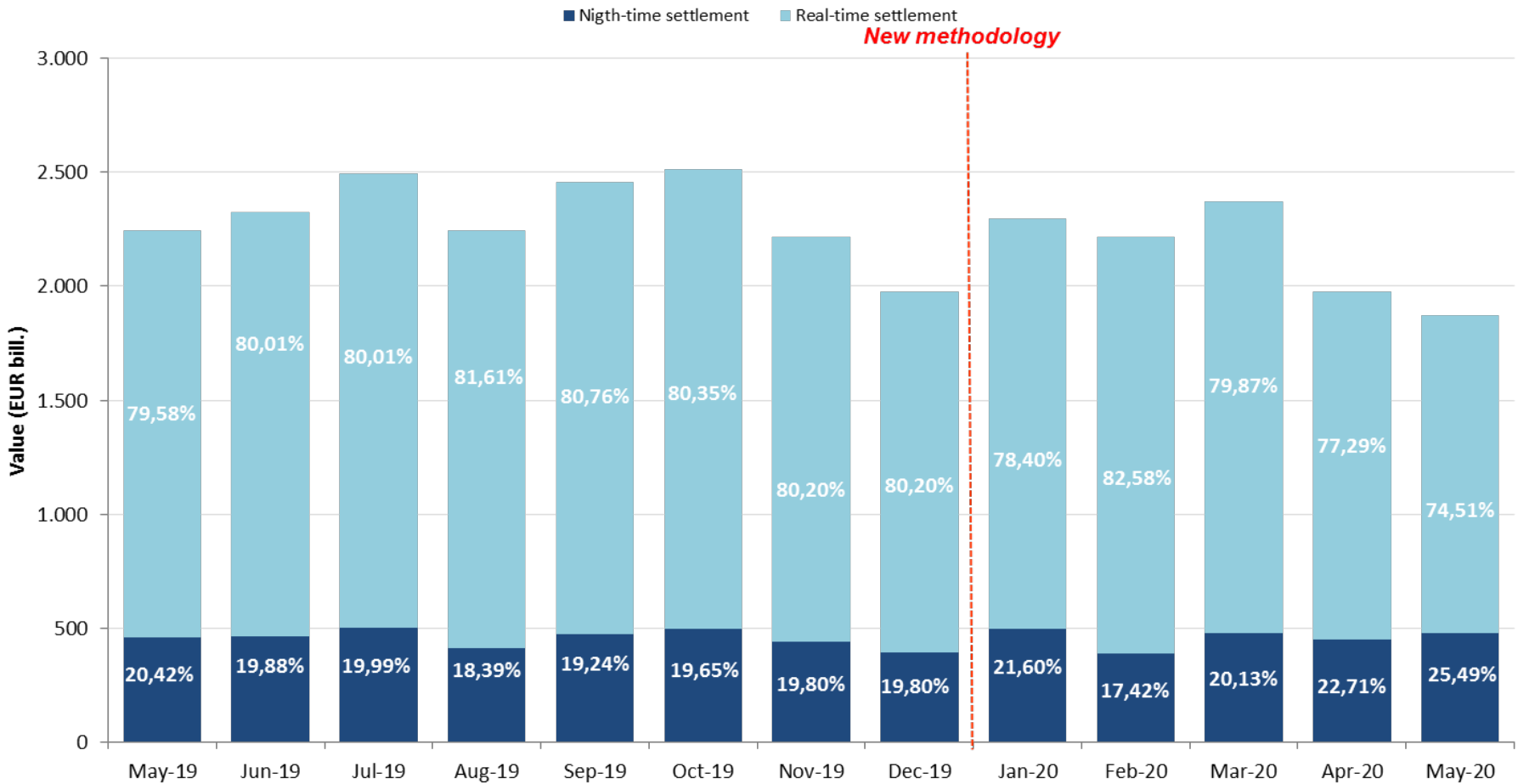


### Daily average volume of DvP transactions by NTS/RTS

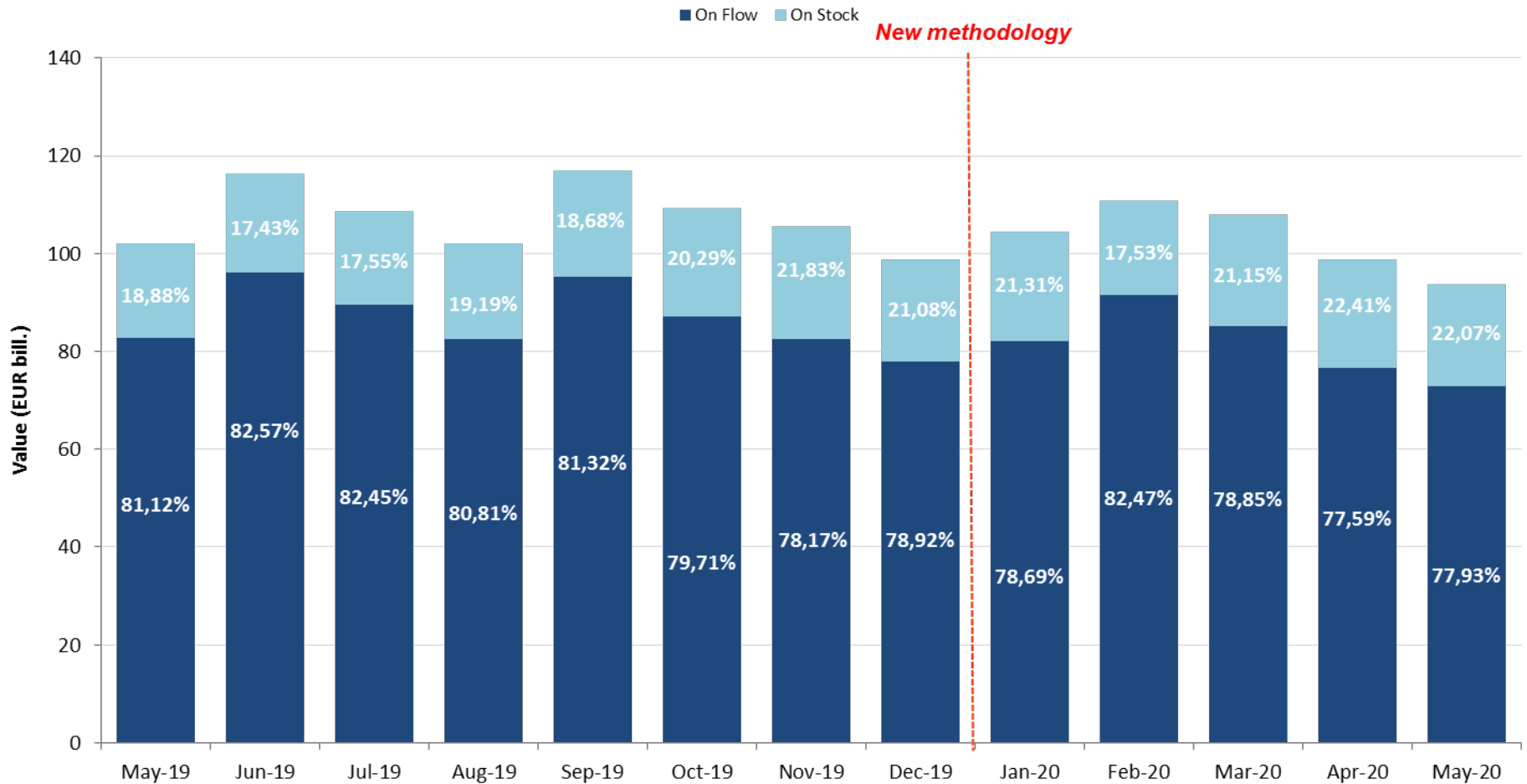


Note: Settled and partially settled transactions

### Total auto-collateralisation RTS/NTS



### Daily average auto-collateralisation on stock / on flow



# Thank you for your attention!