

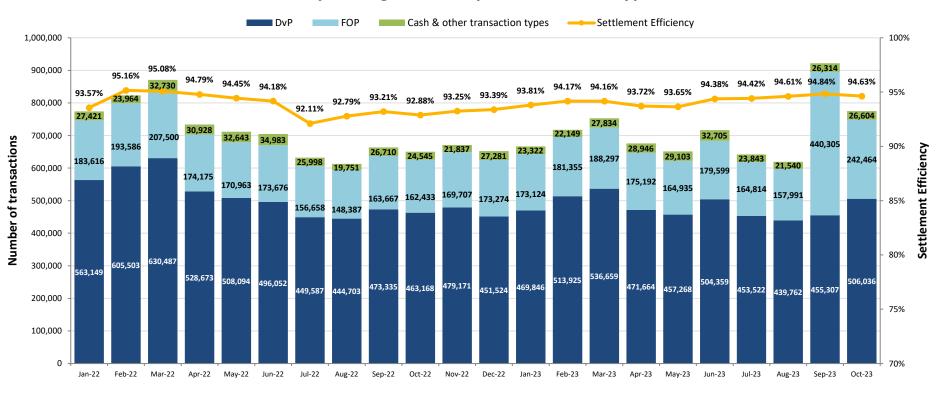
AMI-SeCo



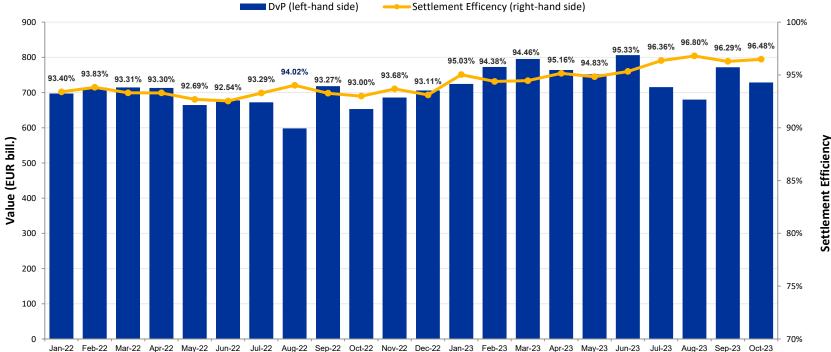


DG-MIP/MIM

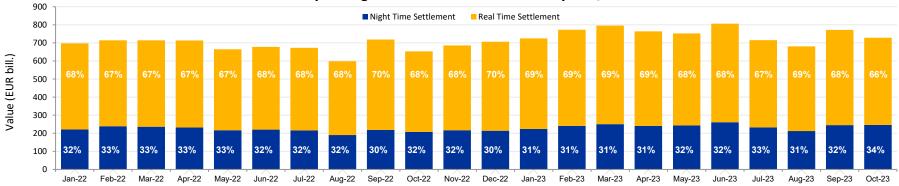
Daily average volume per transaction type



Daily average value DvP transactions

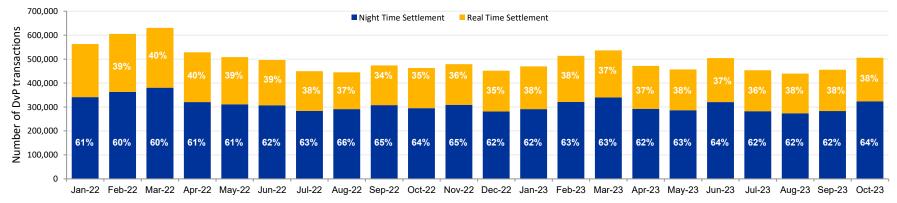


Settlement Efficency (right-hand side)

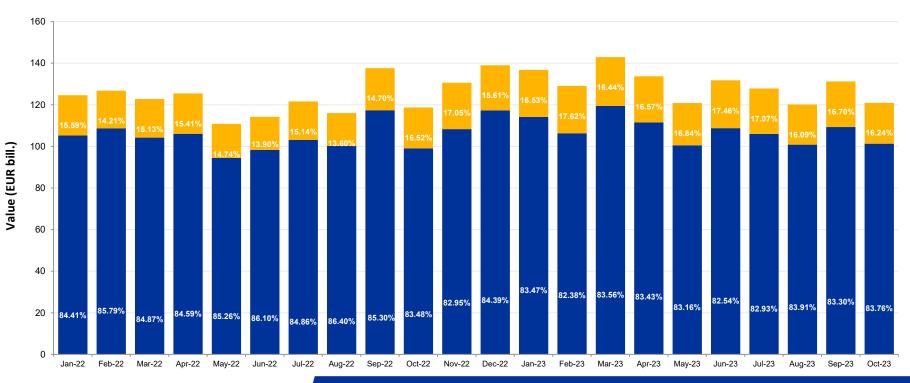


Daily average value of DvP transactions by NTS/RTS

Daily average volume of DvP transactions by NTS/RTS



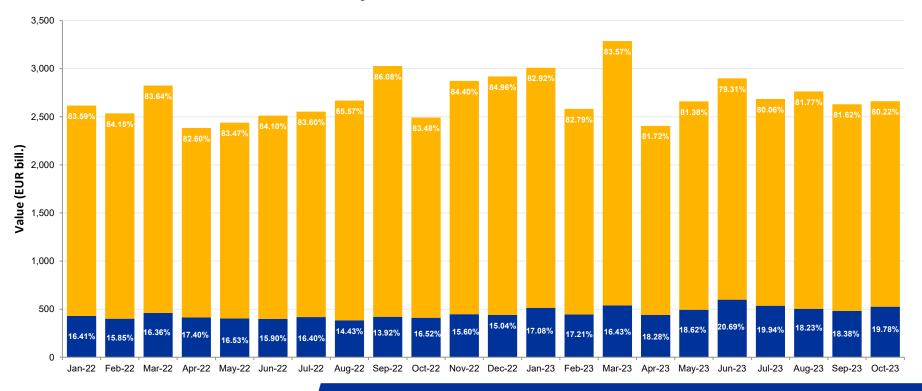
Daily average auto-collateralisation on stock / on flow



On flow On stock

Total auto-collateralisation RTS/NTS

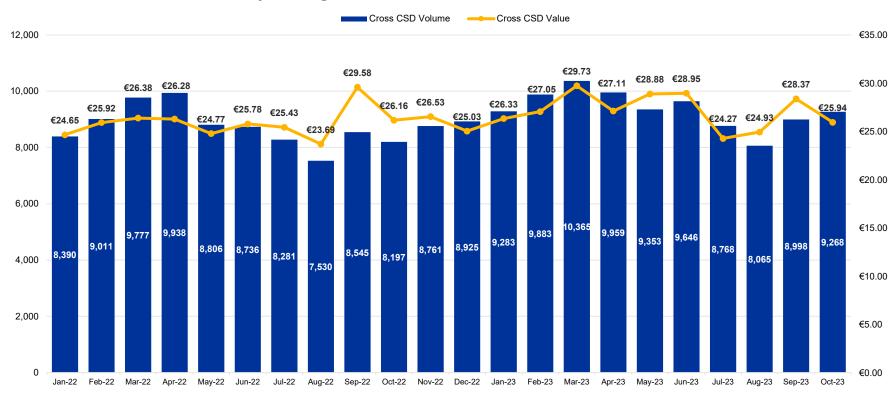
■ Night-time settlement ■ Real-time settlement



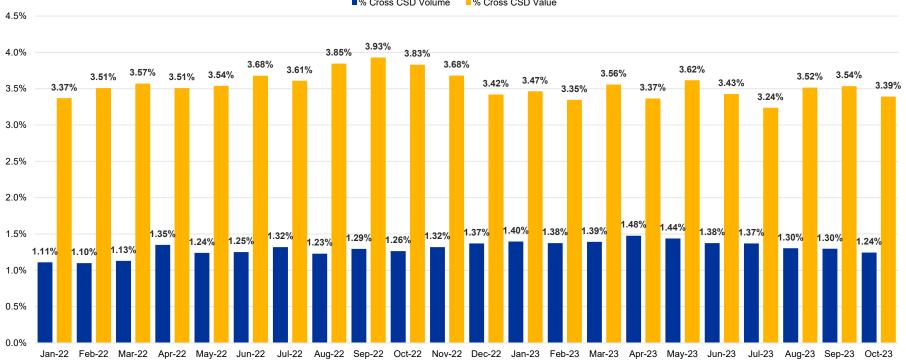
Note: Settled and partially settled transactions

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Daily average volume and value of Cross-CSD settlement



Daily average volume and value of Cross-CSD settlement (vs. Intra-CSD settlement)



% Cross CSD Volume % Cross CSD Value

11 September 2023: Euroclear Finland, Euroclear Bank, SKDD, BNBGSSS and CDAD join T2S

- □ 24 participating CSDs
- **23 European markets**
- 2 Settlement currencies: Euro and Danish Krona



Pre-migration period

- **General performance issues** as of 17 August 2023 onwards
- **Root cause**: increased size of data tables due to the increase of the number of security accounts
- Restoring stability: main fixes delivered prior to migration weekend & last fix on 16 September; current performance at par or even better than before integrating the new CSDs

Migration weekend

- **Excellent performance** by the migrating entities and T2S
- **Point-of-No-Return** achieved 5 hours ahead of planned timing

Stabilisation period

• **Stable operations** – only minor incidents/delays in the first days after the migration weekend

Thank you for your attention!