T2S Project – in Operation

AMI-SeCo, 22 June 2018
T2S Live Operations
Daily average volume per transaction type

Note: Settled and partially settled transactions
T2S Live Operations
Daily average value DvP transactions

Daily average value DvP transactions

Note: Settled and partially settled transactions
T2S Live Operations
DvP – NTS and RTS Breakdown

Daily average value of DvP transactions by NTS/RTS

Value (EUR bill.)

Jun-17 | Jul-17 | Aug-17 | Sep-17 | Oct-17 | Nov-17 | Dec-17 | Jan-18 | Feb-18 | Mar-18 | Apr-18 | May-18

Night-time Settlement

Real-time Settlement

Note: Settled and partially settled transactions
T2S Live Operations
Auto-collateralisation – NTS and RTS Breakdown

Total auto-collateralisation RTS/NTS

- Night-time settlement
- Real-time settlement

Value (EUR bill.)

<table>
<thead>
<tr>
<th>Month</th>
<th>Night-time</th>
<th>Real-time</th>
</tr>
</thead>
<tbody>
<tr>
<td>Jun-17</td>
<td>25%</td>
<td>75%</td>
</tr>
<tr>
<td>Jul-17</td>
<td>25%</td>
<td>75%</td>
</tr>
<tr>
<td>Aug-17</td>
<td>21%</td>
<td>79%</td>
</tr>
<tr>
<td>Sep-17</td>
<td>26%</td>
<td>74%</td>
</tr>
<tr>
<td>Oct-17</td>
<td>32%</td>
<td>68%</td>
</tr>
<tr>
<td>Nov-17</td>
<td>28%</td>
<td>72%</td>
</tr>
<tr>
<td>Dec-17</td>
<td>27%</td>
<td>73%</td>
</tr>
<tr>
<td>Jan-18</td>
<td>29%</td>
<td>71%</td>
</tr>
<tr>
<td>Feb-18</td>
<td>24%</td>
<td>76%</td>
</tr>
<tr>
<td>Mar-18</td>
<td>27%</td>
<td>73%</td>
</tr>
<tr>
<td>Apr-18</td>
<td>28%</td>
<td>72%</td>
</tr>
<tr>
<td>May-18</td>
<td>24%</td>
<td>76%</td>
</tr>
</tbody>
</table>
T2S Live Operations
Auto-collateralisation on Stock and on Flow

Daily average auto-collateralisation on stock / on flow

Value (EUR bill.)

- On Flow
- On Stock

Jun-17: 88% 12%
Jul-17: 89% 11%
Aug-17: 90% 10%
Sep-17: 89% 11%
Oct-17: 89% 11%
Nov-17: 89% 10%
Dec-17: 90% 10%
Jan-18: 91% 9%
Feb-18: 91% 9%
Mar-18: 91% 9%
Apr-18: 91% 9%
May-18: 93% 7%
Thank you for your attention!