T2S Project – in Operation
AMI-SeCo, 6 December 2017
T2S Live Operations
Daily Average Volume per Transaction Type

Daily average volume per transaction type

- DvP
- FOP
- Cash & other transaction types
- Settlement Efficiency

Note: Settled and partially settled transactions
Daily Average Value DvP Transactions

Daily Average value DvP transactions

- DvP
- Settlement Efficiency

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

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

- **Nov-16**: 66% (34% Night-time Settlement, 32% Real-time Settlement)
- **Dec-16**: 67% (33% Night-time Settlement, 34% Real-time Settlement)
- **Jan-17**: 68% (32% Night-time Settlement, 36% Real-time Settlement)
- **Feb-17**: 68% (32% Night-time Settlement, 36% Real-time Settlement)
- **Mar-17**: 69% (31% Night-time Settlement, 38% Real-time Settlement)
- **Apr-17**: 69% (31% Night-time Settlement, 38% Real-time Settlement)
- **May-17**: 71% (29% Night-time Settlement, 42% Real-time Settlement)
- **Jun-17**: 70% (30% Night-time Settlement, 40% Real-time Settlement)
- **Jul-17**: 71% (29% Night-time Settlement, 42% Real-time Settlement)
- **Aug-17**: 73% (27% Night-time Settlement, 46% Real-time Settlement)
- **Sep-17**: 72% (28% Night-time Settlement, 44% Real-time Settlement)
- **Oct-17**: 68% (32% Night-time Settlement, 36% Real-time Settlement)

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

- **Nov-16**: 34% Night-time Settlement, 66% Real-time Settlement
- **Dec-16**: 33% Night-time Settlement, 67% Real-time Settlement
- **Jan-17**: 33% Night-time Settlement, 67% Real-time Settlement
- **Feb-17**: 69% Night-time Settlement, 31% Real-time Settlement
- **Mar-17**: 66% Night-time Settlement, 34% Real-time Settlement
- **Apr-17**: 66% Night-time Settlement, 34% Real-time Settlement
- **May-17**: 65% Night-time Settlement, 35% Real-time Settlement
- **Jun-17**: 64% Night-time Settlement, 36% Real-time Settlement
- **Jul-17**: 63% Night-time Settlement, 37% Real-time Settlement
- **Aug-17**: 63% Night-time Settlement, 37% Real-time Settlement
- **Sep-17**: 63% Night-time Settlement, 37% Real-time Settlement
- **Oct-17**: 63% Night-time Settlement, 37% 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

<table>
<thead>
<tr>
<th>Month</th>
<th>Night-time Settlement</th>
<th>Real-time Settlement</th>
</tr>
</thead>
<tbody>
<tr>
<td>Nov-16</td>
<td>25%</td>
<td>75%</td>
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<tr>
<td>Dec-16</td>
<td>23%</td>
<td>77%</td>
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<tr>
<td>Jan-17</td>
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<td>Feb-17</td>
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<td>Mar-17</td>
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<td>Apr-17</td>
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<tr>
<td>Jun-17</td>
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<tr>
<td>Sep-17</td>
<td>26%</td>
<td>74%</td>
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<tr>
<td>Oct-17</td>
<td>32%</td>
<td>68%</td>
</tr>
</tbody>
</table>

Value (EUR bill.)
Daily Average Auto-collateralisation On Stock / On Flow

Value (EUR bill.)

- Nov-16: 79%
- Dec-16: 81%
- Jan-17: 81%
- Feb-17: 77%
- Mar-17: 80%
- Apr-17: 87%
- May-17: 88%
- Jun-17: 88%
- Jul-17: 89%
- Aug-17: 90%
- Sep-17: 90%
- Oct-17: 89%

On Flow: 21%, 19%, 19%, 23%, 20%, 13%, 12%, 12%, 11%, 10%, 10%, 11%
Thank you for your attention!

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