



EUROPEAN CENTRAL BANK

EUROSYSTEM

# T2S in Operations

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*AMI-SeCo*

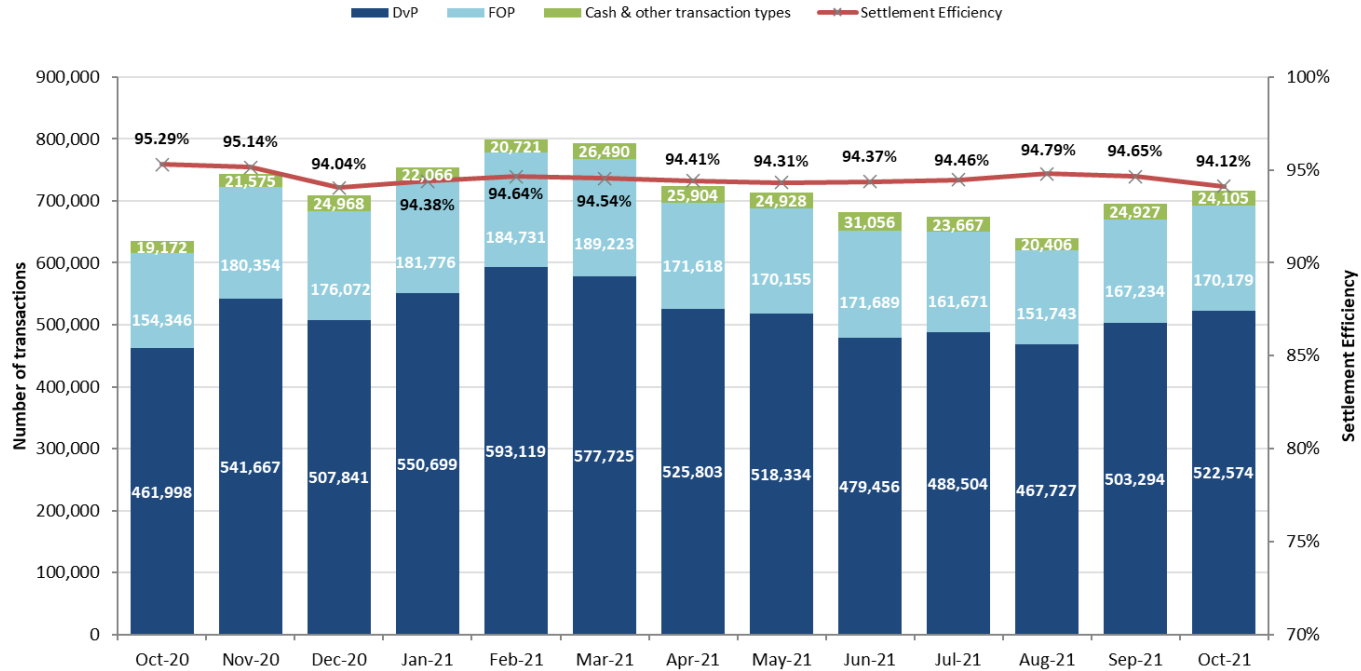
7 – 8/12/2021

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DG-MIP/MIM



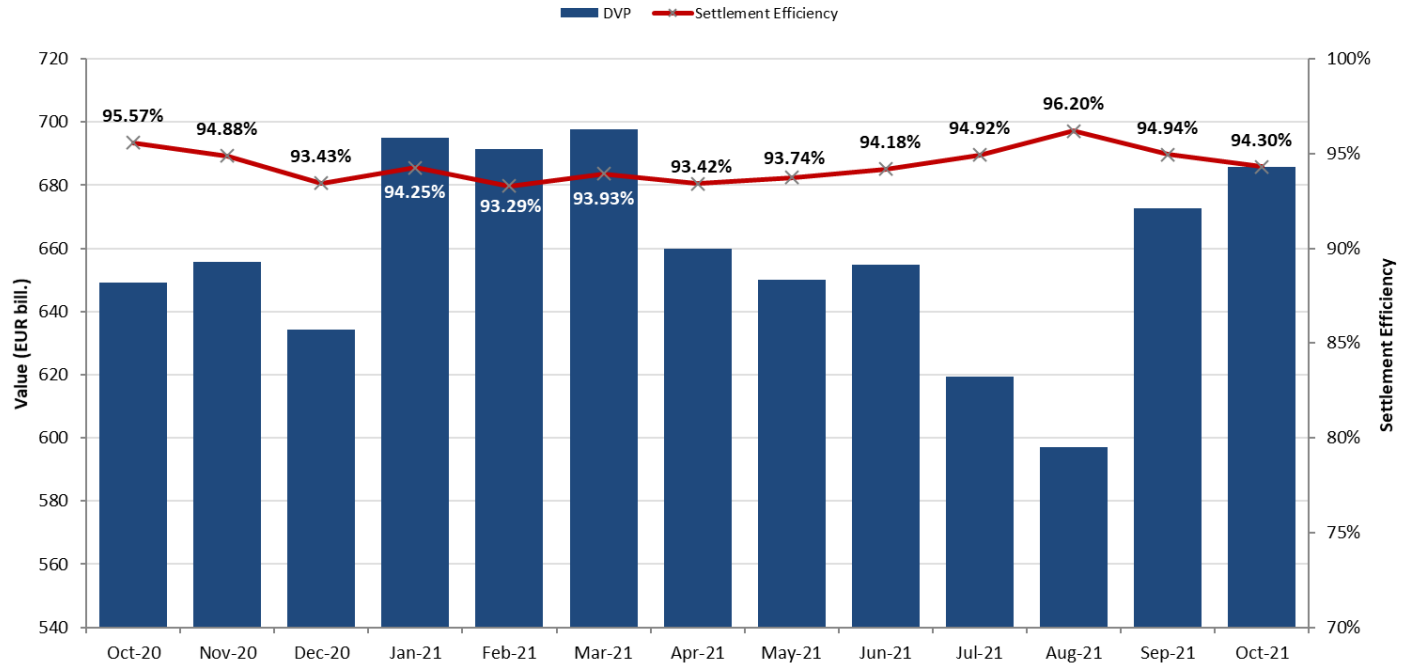
# T2S in Operations

## Daily average volume per transaction type



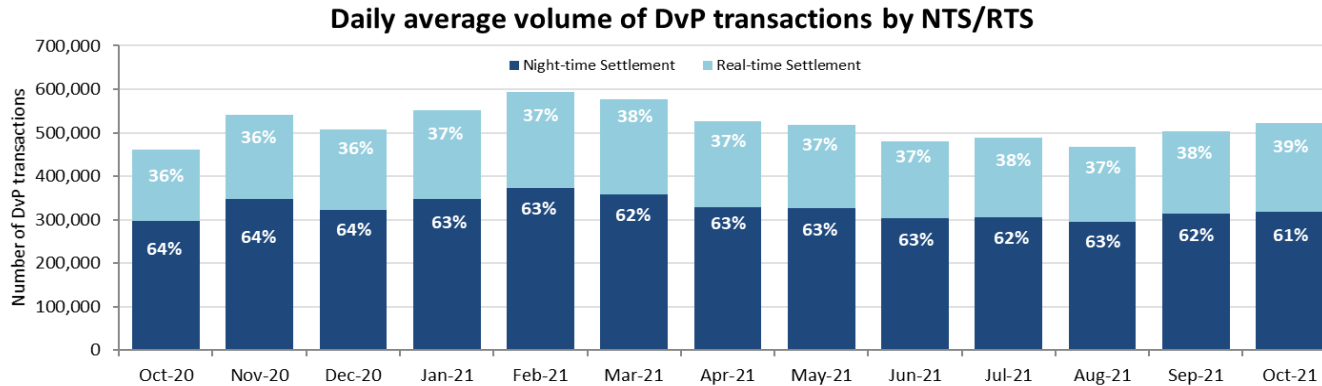
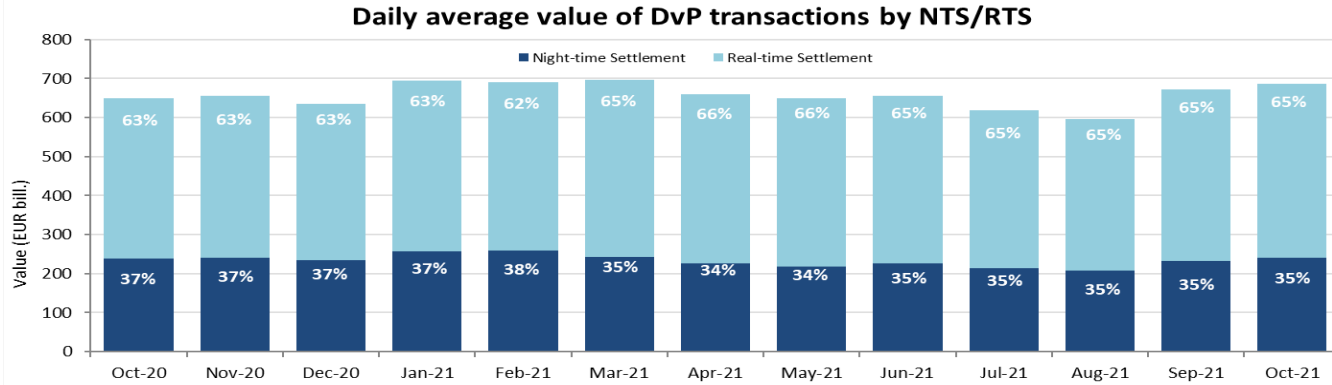
Note: Settled and partially settled transactions

## Daily average value DvP transactions



Note: Settled and partially settled transactions

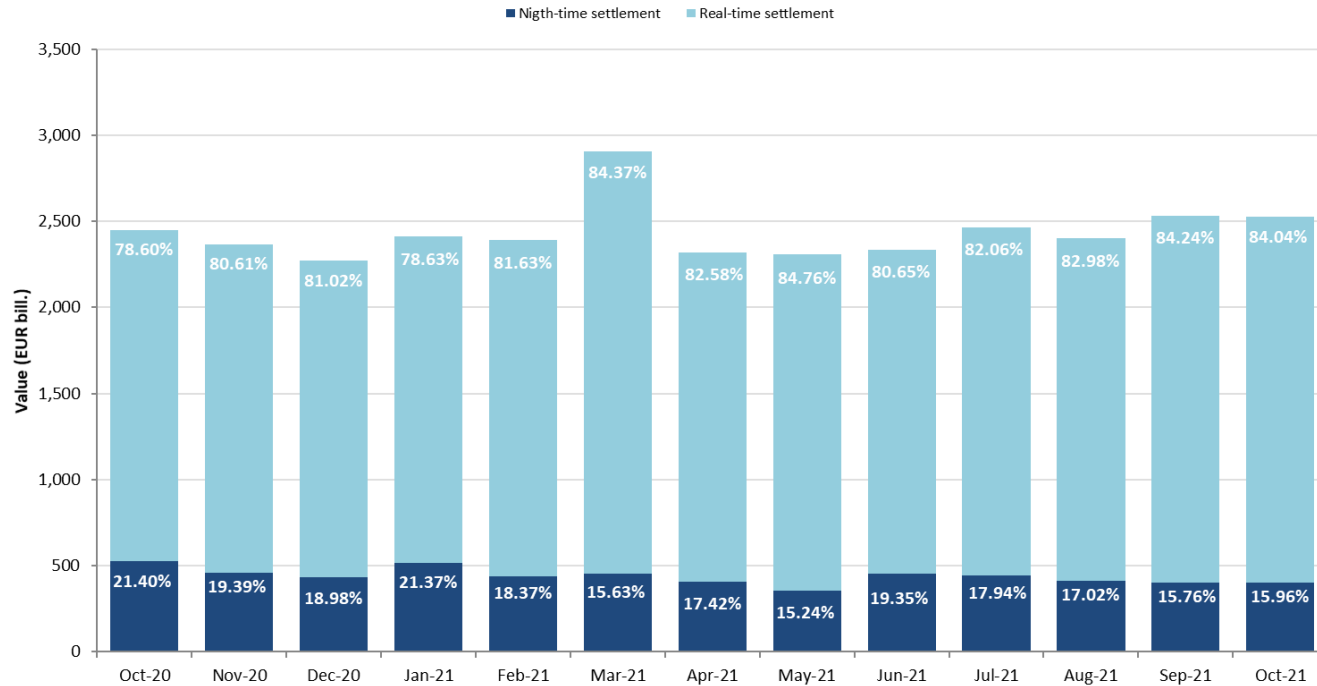
# T2S in Operations



Note: Settled and partially settled transactions

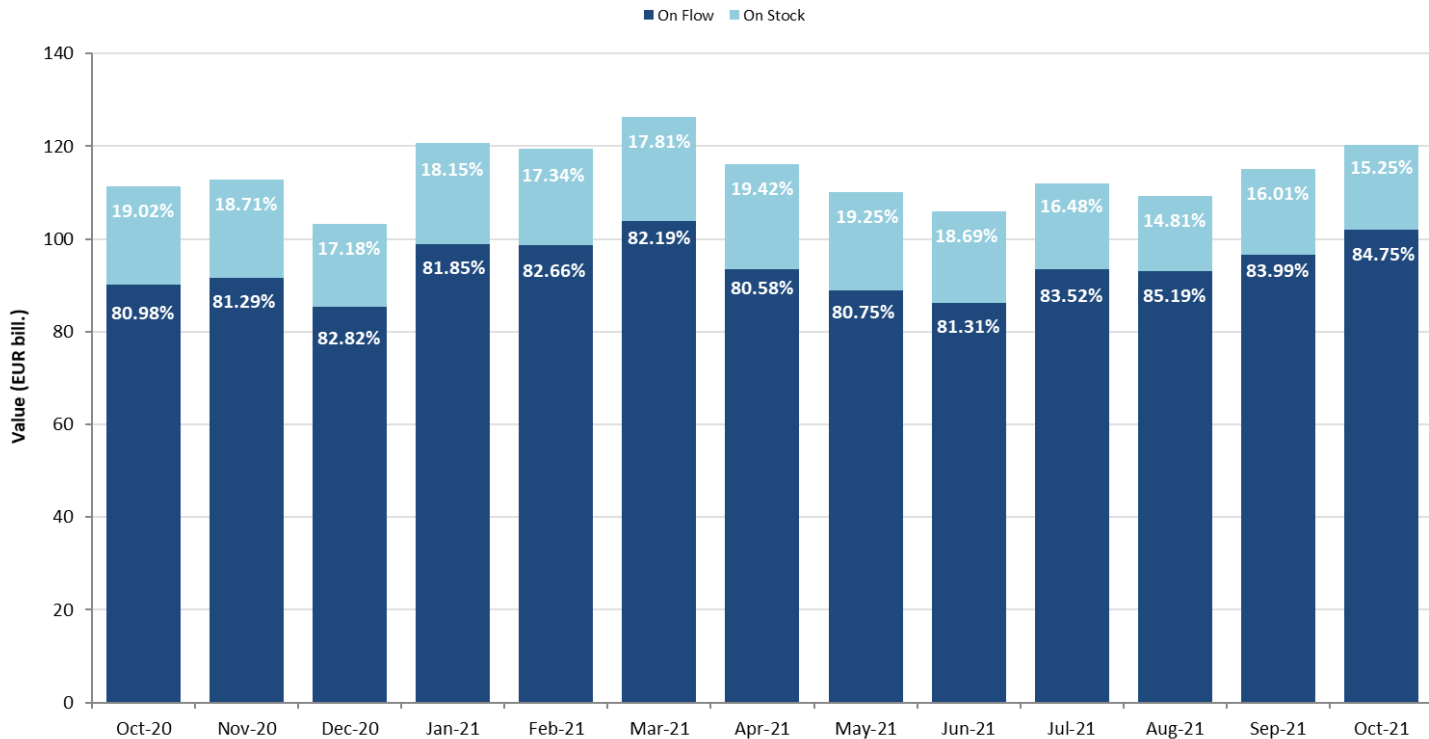
# T2S in Operations

## Total auto-collateralisation RTS/NTS



# T2S in Operations

Daily average auto-collateralisation on stock / on flow



**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** has been **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 **auto-collateralisation figures** are **only related to NCB auto-collateralisation**