



EUROPEAN CENTRAL BANK

EUROSYSTEM

T2S IN OPERATIONS

AMI-SeCo

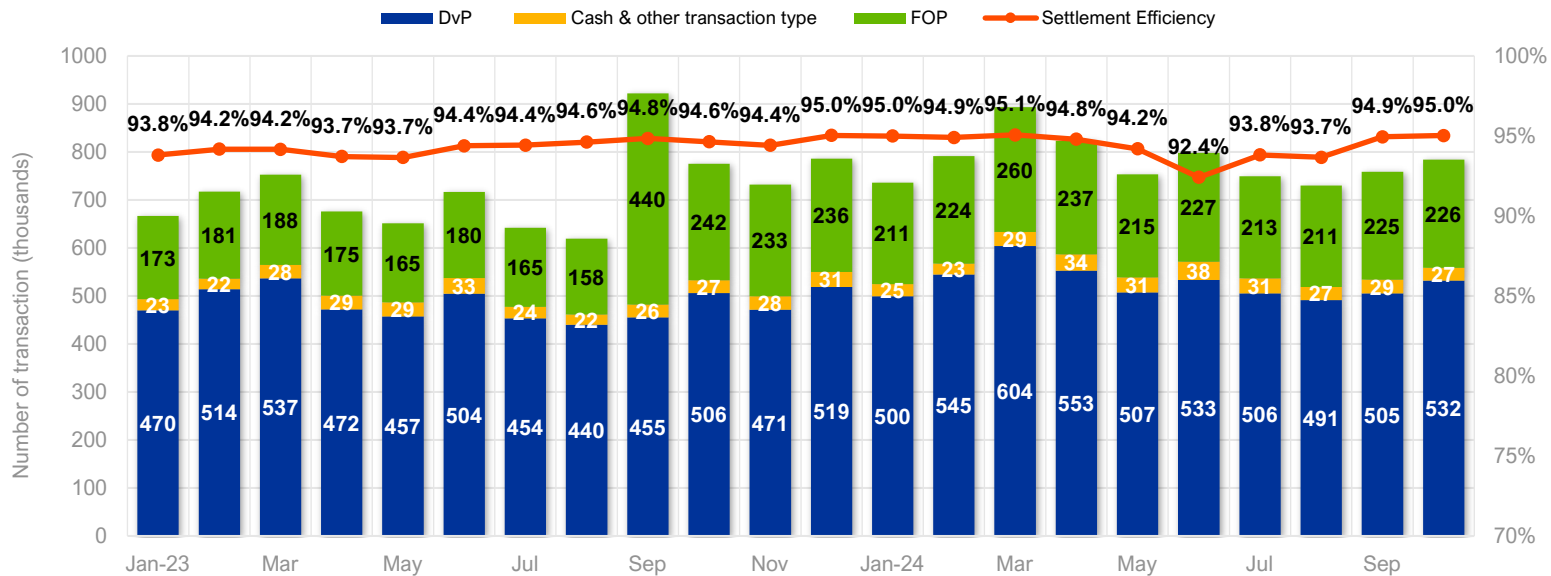
04/12/2024

DG-MIP/MIM



1. T2S Performance (1/7)

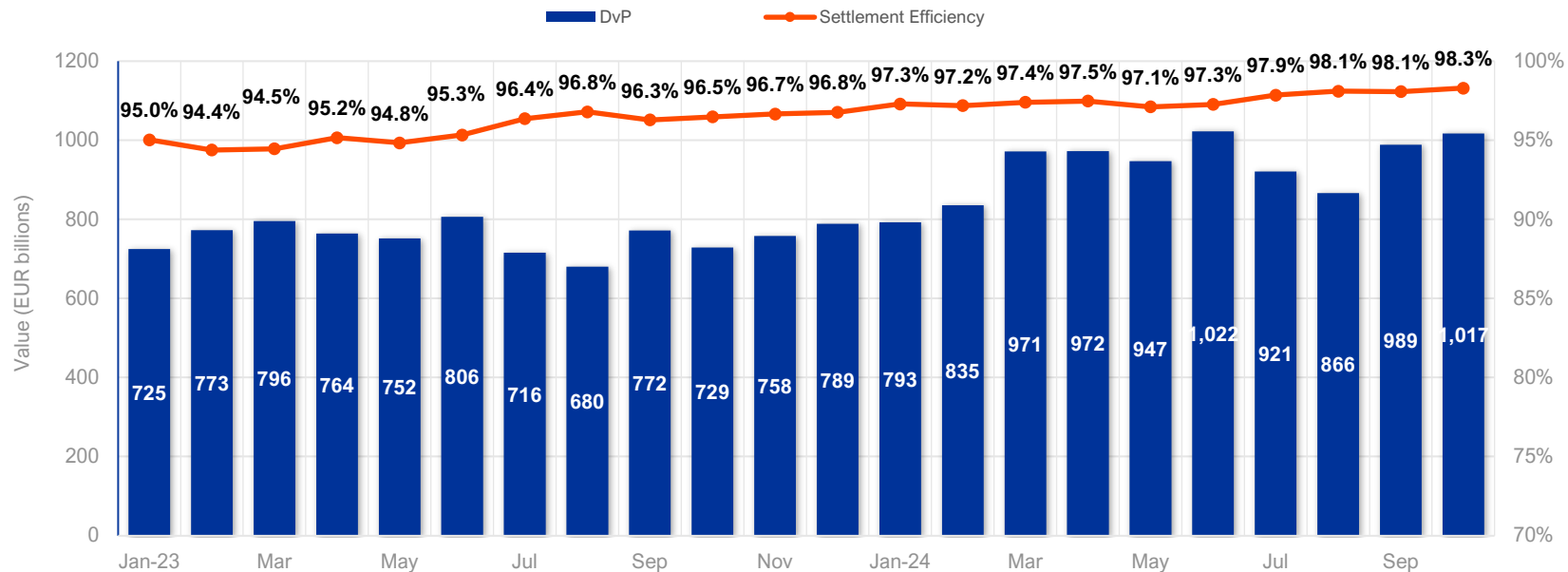
Daily Average Transactions Volume NTS + RTS



* September 2023 data includes FOP instructions related to the migration activities

1. T2S Performance (2/7)

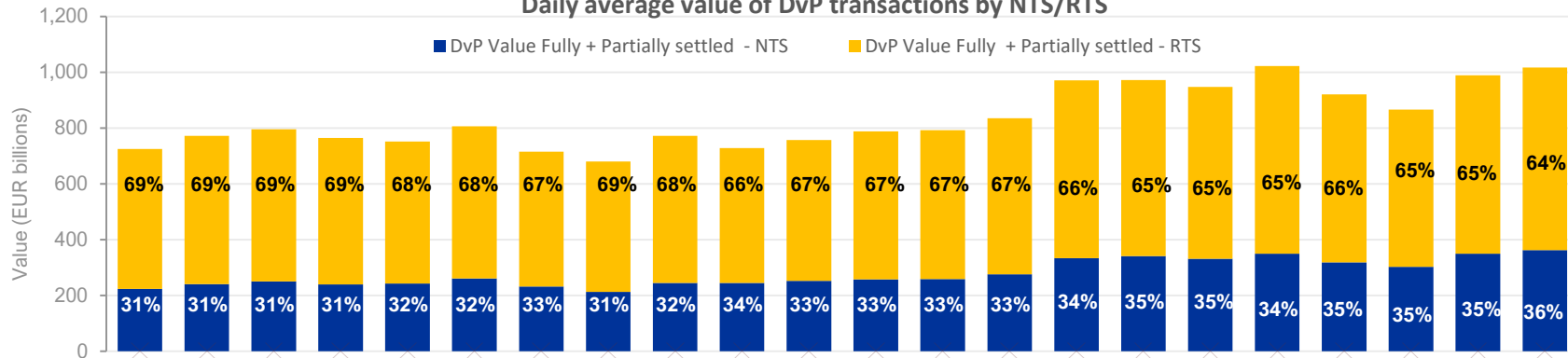
Daily Average Transactions Value NTS + RTS (DvP)



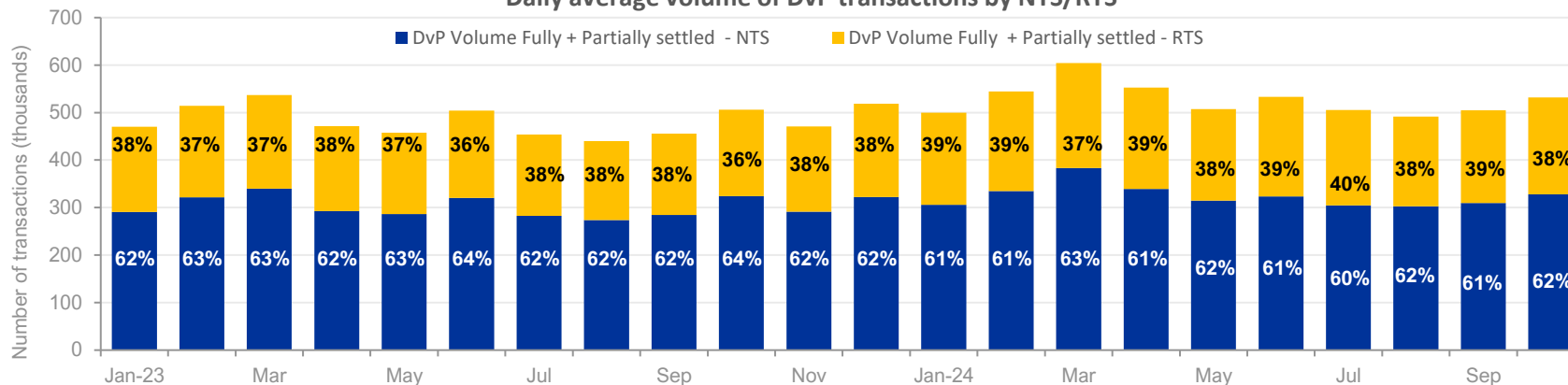
Note: Settled and partially settled transactions

1. T2S Performance (3/7)

Daily average value of DvP transactions by NTS/RTS

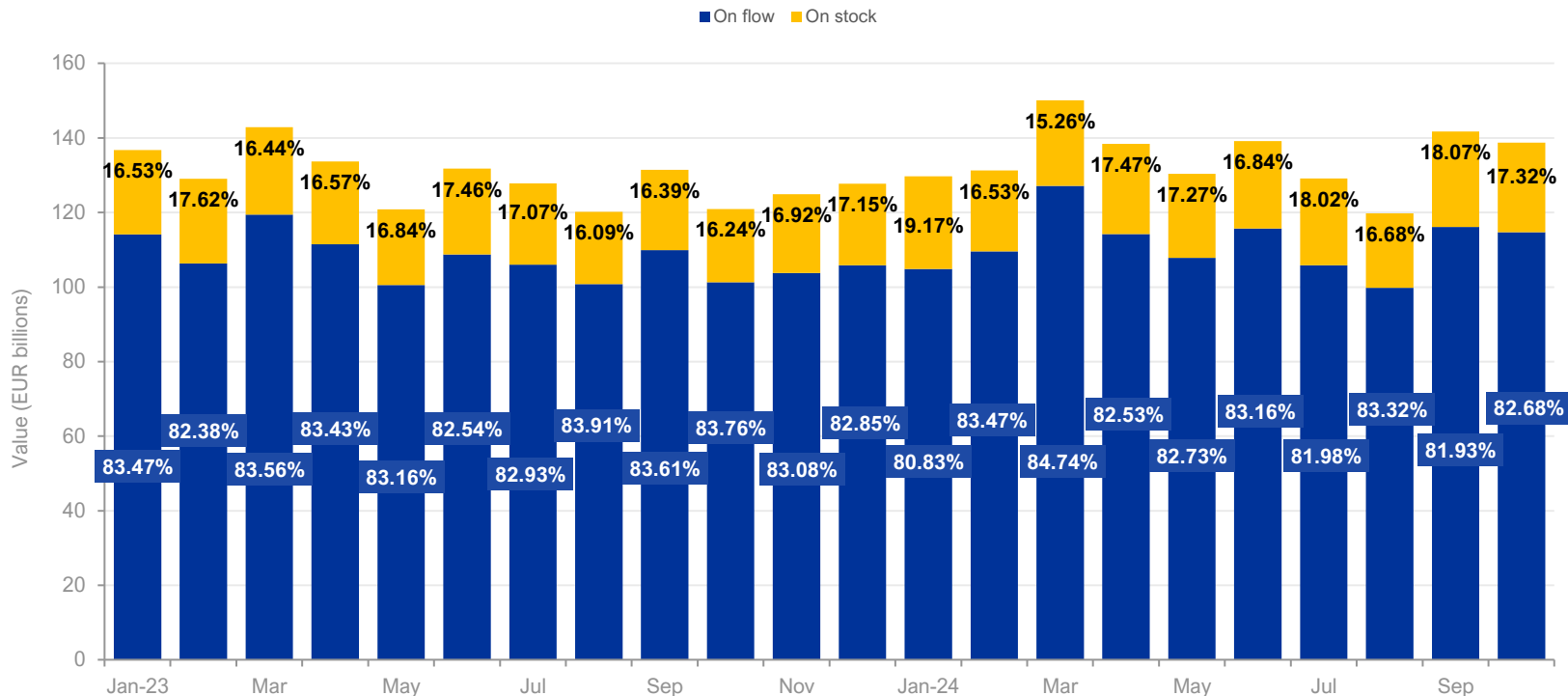


Daily average volume of DvP transactions by NTS/RTS



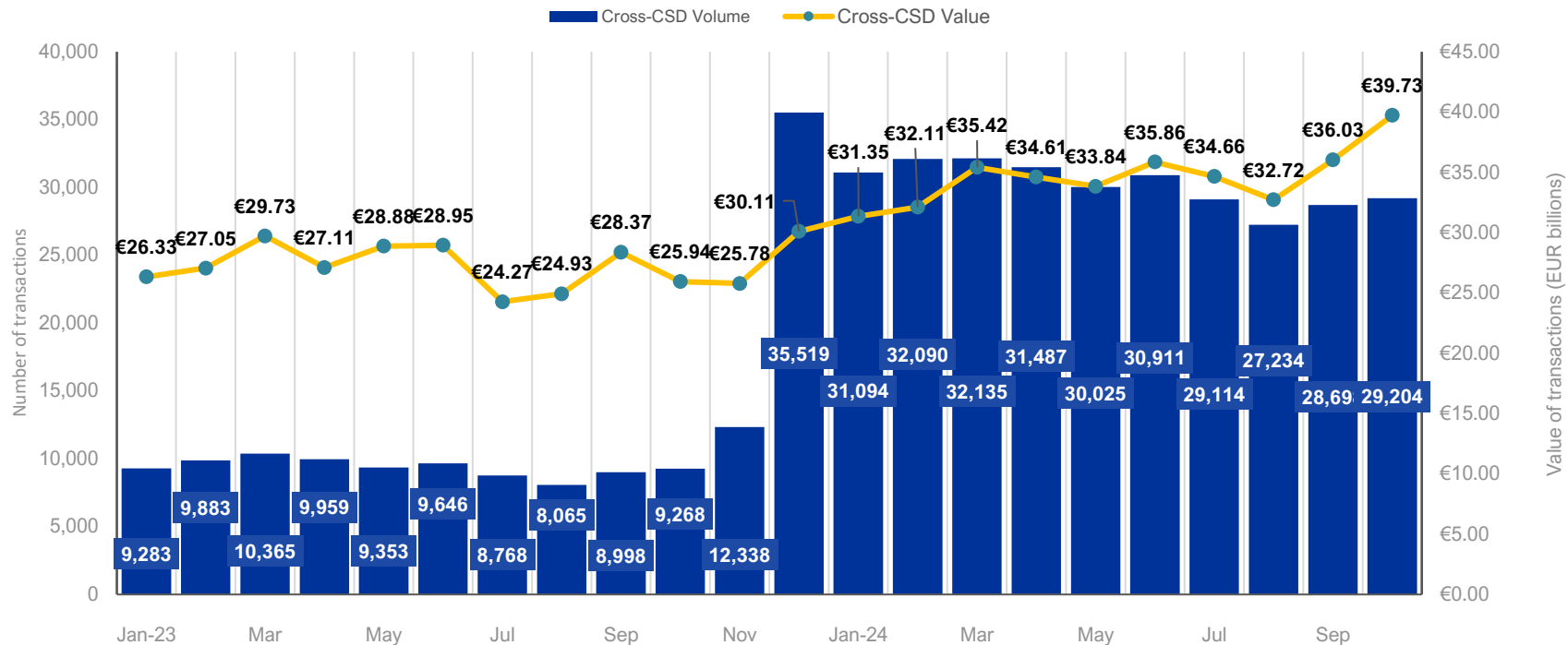
1. T2S Performance (4/7)

Daily average auto-collateralisation on stock / on flow



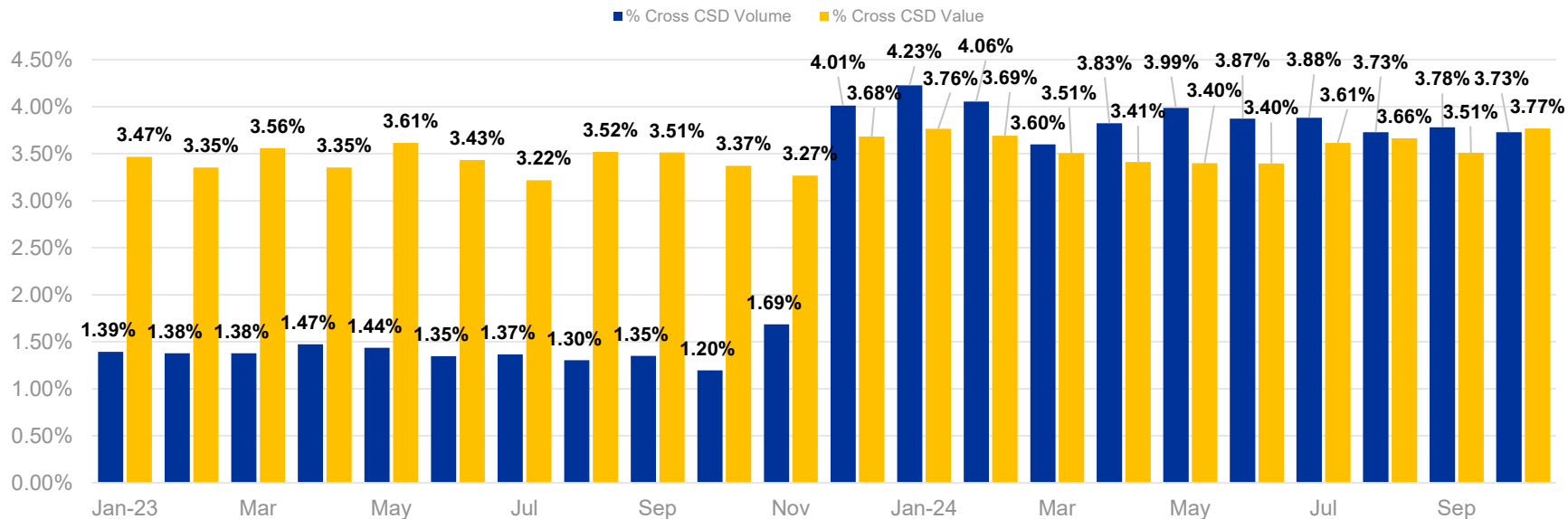
1. T2S Performance (5/7)

Daily Average Cross-CSD Settlement



1. T2S Performance (6/7)

Share of cross-CSD settlement



- Cross-CSD settlement volume increased from the yearly average of 1.4% to over 4.00% as of December 2023
- Level shift from December 2023 onwards due to the reorganisation of Euronext's clearing activities, which resulted in part of the traffic that before was considered as intra-CSD to become cross-CSD

1. T2S Performance (7/7)

T2S Punctuality

