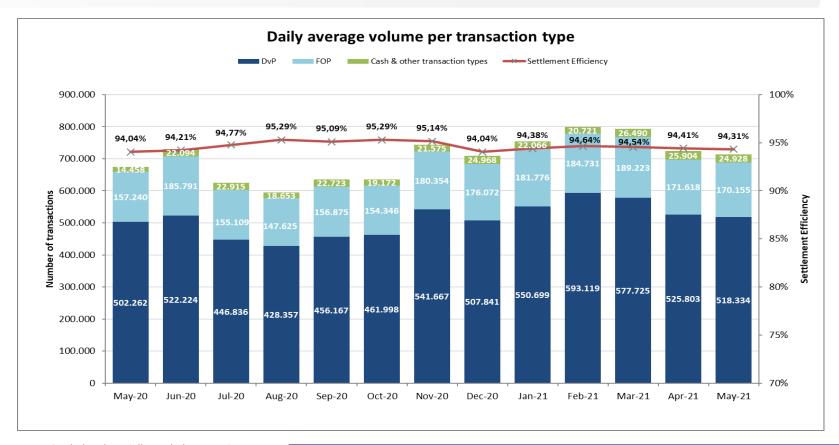
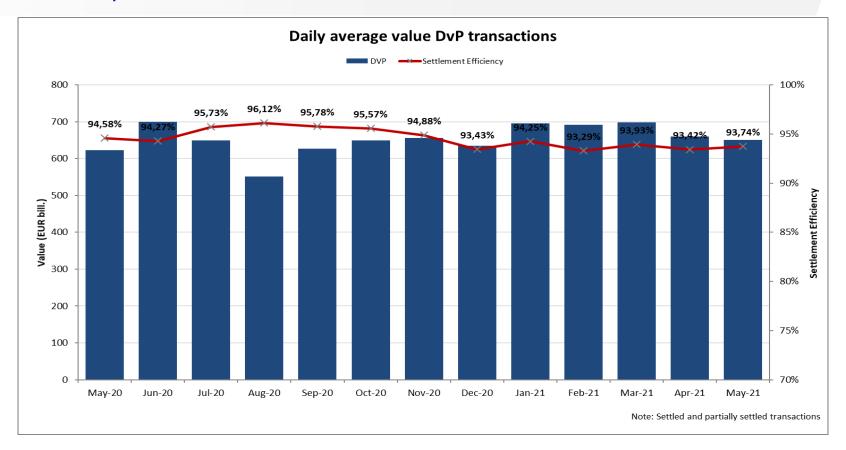


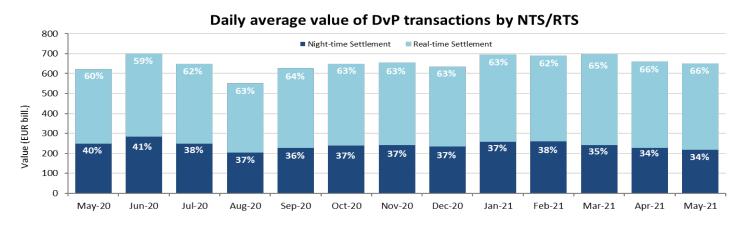
AMI-SeCo

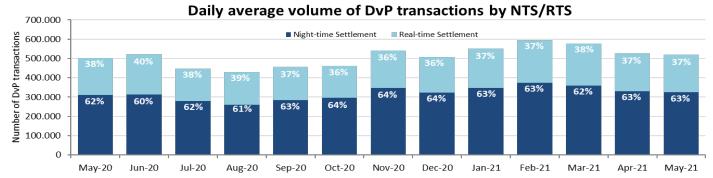


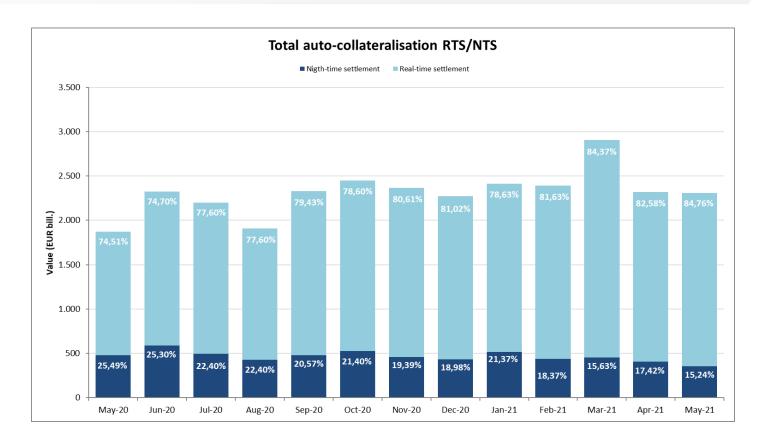
Matej Mesar DG-MIP/MIM

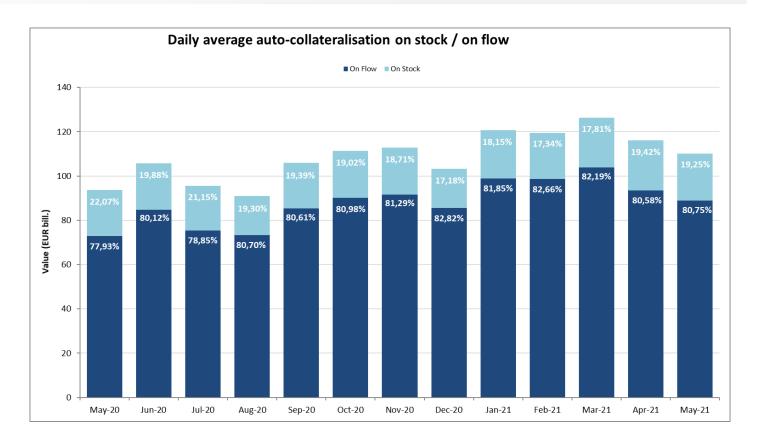












Thank you for your attention!

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** is being **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 autocollateralisation figures are only related to NCB autcollateralisation