

TARGET2-SECURITIES

National Users Group

UDFS de T2S

Madrid, 16th May 2011 – (9.15-14.30). Hemiciclo II

1. Introduction

2. Relevant aspects of the UDFS

- a. Accounts structure in T2S
- b. Cash Balances and Securities Positions
- c. Use Case Description for a DvP instruction
- d. Matching: fields and allegements
- e. Instruction Maintenance: amendments, hold-release, cancelation.
- f. Liquidity Transfers
- g. Restrictions
- h. Settlement
- i. Autocollateralization (intraday credit of Central Bank)
- j. Information Management

3. AOB

Spanish NUG answer to the public consultation on T2S UDFS