

**T2S GRAPHICAL USER INTERFACE
BUSINESS FUNCTIONALITY**

| | |
|-----------------|------------------|
| Author: | ECB |
| Date: | 01 December 2025 |
| Version: | R2026.JUN |
| Status: | Final |
| Classification: | Public |



TABLE OF CONTENTS

| | | |
|----------|--|-----------|
| 1 | INTRODUCTION | 9 |
| 1.1 | Structure of the Document..... | 11 |
| 1.2 | References..... | 11 |
| 2 | USER INTERFACE BUSINESS FUNCTIONS FOR SETTLEMENT SERVICES..... | 11 |
| 2.1 | Instruction Query and Maintenance | 11 |
| 2.2 | Add Instruction..... | 15 |
| 2.3 | Allegation Query | 17 |
| 2.4 | Securities Account Positions and Postings..... | 19 |
| 2.5 | CSDR Penalties – Business functions..... | 22 |
| 3 | USER INTERFACE BUSINESS FUNCTIONS FOR LIQUIDITY MANAGEMENT SERVICES | |
| | 23 | |
| 3.1 | Immediate Liquidity Transfer Query and Maintenance | 24 |
| 3.2 | Add Immediate Liquidity Transfer..... | 26 |
| 3.3 | T2S Dedicated Cash Account Balances and Cash Postings..... | 27 |
| 3.4 | Cash Management Query | 30 |
| 4 | USER INTERFACE BUSINESS FUNCTIONS FOR STATIC DATA SERVICES..... | 37 |
| 4.1 | Currency Reference Data | 38 |
| 4.2 | Securities Reference Data..... | 40 |
| 4.3 | Securities Valuation Data | 44 |
| 4.4 | Securities CSD Link..... | 46 |
| 4.5 | Party Reference Data..... | 49 |
| 4.6 | Securities Account Reference Data..... | 52 |
| 4.7 | Collateralisation Eligibility | 57 |
| 4.8 | T2S Dedicated Cash Account Reference Data..... | 60 |
| 4.9 | External RTGS Account Reference Data..... | 64 |
| 4.10 | Intraday Restrictions Reference Data | 67 |
| 4.11 | T2S Dedicated Cash Account – Liquidity Transfer Order..... | 71 |
| 4.12 | Multiple Liquidity Providers..... | 76 |
| 4.13 | Limits | 80 |
| 4.14 | Close Links..... | 84 |
| 4.15 | CSD Account Link | 87 |
| 4.16 | Market Specific Attribute Definition..... | 89 |
| 4.17 | Eligible Counterpart CSD | 92 |

| | | |
|----------|---|------------|
| 4.18 | Business Date..... | 95 |
| 4.19 | System Entity Management | 96 |
| 4.20 | Closing Day Calendar | 97 |
| 4.21 | Tolerance Amount | 98 |
| 4.22 | Attribute Domain Management | 100 |
| 4.23 | Roles and Privileges | 103 |
| 4.24 | Restriction Types..... | 113 |
| 4.25 | Conditional Securities Delivery | 119 |
| 4.26 | SWIFT BIC Directory | 123 |
| 4.27 | Partial Settlement Thresholds..... | 124 |
| 4.28 | T2S Schedule of Settlement Day | 126 |
| 4.29 | Country..... | 127 |
| 4.30 | Credit Memorandum Balance..... | 129 |
| 4.31 | Operating Day Type | 132 |
| 4.32 | Event Type..... | 133 |
| 4.33 | Securities Subject to Cash Penalties – Business functions..... | 135 |
| 4.34 | Security Penalty Rate – Business functions | 136 |
| 4.35 | Cash Discount Penalty Rates – Business functions..... | 136 |
| 4.36 | Euro Foreign Exchange Reference Rate – Business functions | 137 |
| 4.37 | Daily Price – Business functions | 137 |
| 4.38 | SME Growth Market – Business functions | 138 |
| 5 | USER INTERFACE BUSINESS FUNCTIONS FOR OPERATIONS AND SUPPORT SERVICES..... | 138 |
| 5.1 | Four Eye Principle Management..... | 138 |
| 5.2 | Reactivation Management..... | 141 |
| 5.3 | Revision Management..... | 143 |
| 5.4 | Service Item..... | 144 |
| 5.5 | Billing Data | 145 |
| 6 | USER INTERFACE BUSINESS FUNCTIONS FOR INFORMATION SERVICES | 147 |
| 6.1 | Message Subscription..... | 147 |
| 6.2 | Reports Management..... | 150 |
| 7 | USER INTERFACE BUSINESS FUNCTIONS FOR CONNECTIVITY / COMMUNICATION SERVICES..... | 154 |
| 7.1 | Message Management..... | 155 |
| 7.2 | Network Services..... | 156 |

| | | |
|-----|--|------------|
| 7.3 | Routing..... | 158 |
| 7.4 | Inbound File | 161 |
| 7.5 | Outbound File..... | 163 |
| 8 | ANNEX A – MAPPING OF T2S QUERIES LISTED IN UDFS AND GUI BUSINESS FUNCTIONS..... | 164 |
| 9 | ANNEX B – TECHNICAL ANNEX..... | 172 |

TABLE OF FIGURES

| | | |
|----|--|----|
| 1 | | |
| 2 | Figure 2-1 Instruction Query and Maintenance user interface framework..... | 12 |
| 3 | Figure 2-2 Add Instruction user interface framework | 16 |
| 4 | Figure 2-3 Allegement Query user interface framework..... | 17 |
| 5 | Figure 2-4 Securities Account Positions user interface framework | 19 |
| 6 | Figure 2-5 Securities Account Postings user interface framework | 20 |
| 7 | Figure 3-1 Immediate Liquidity Transfer Instructions Query user interface framework | 25 |
| 8 | Figure 3-2 Add Immediate Liquidity Transfer user interface framework | 27 |
| 9 | Figure 3-3 Cash Balances Query user interface framework | 28 |
| 10 | Figure 3-4 Cash Postings Query User interface framework | 28 |
| 11 | Figure 3-5 Cash Forecast Query user interface framework..... | 30 |
| 12 | Figure 3-6 Overall Liquidity Query user interface framework | 31 |
| 13 | Figure 3-7 Total Current Collateral Value Query (per T2S dedicated cash account) user interface | |
| 14 | framework | 31 |
| 15 | Figure 3-8 Total Current Collateral Value Query (per T2S dedicated cash account and security) user | |
| 16 | interface framework..... | 32 |
| 17 | Figure 3-9 Current Collateral Value Query of Security (per securities account) user interface | |
| 18 | framework | 32 |
| 19 | Figure 3-10 Outstanding Auto/Client Collateralisation Query user interface framework..... | 33 |
| 20 | Figure 4-1 Currency Query user interface framework..... | 39 |
| 21 | Figure 4-2 Securities Query and Maintenance user interface framework..... | 41 |
| 22 | Figure 4-3 Add Security user interface framework..... | 41 |
| 23 | Figure 4-4 Securities Valuation Query and Maintenance user interface framework..... | 44 |
| 24 | Figure 4-5 Add Securities Valuation user interface framework | 44 |
| 25 | Figure 4-6 Securities CSD Link Query and Maintenance user interface framework..... | 47 |
| 26 | Figure 4-7 Add Securities Valuation user interface framework | 47 |
| 27 | Figure 4-8 Party Query and Maintenance user interface framework..... | 50 |
| 28 | Figure 4-9 Add Party user interface framework | 50 |
| 29 | Figure 4-10 Securities Account Query and Maintenance user interface framework..... | 53 |
| 30 | Figure 4-11 Add Securities Account user interface framework | 53 |
| 31 | Figure 4-12 T2S dedicated cash account(s) linked to a Securities Account and Party user interface | |
| 32 | framework | 54 |

| | | |
|----|---|----|
| 1 | Figure 4-13 Collateralisation Eligibility Query and Maintenance user interface framework..... | 57 |
| 2 | Figure 4-14 Add Collateralisation Eligibility user interface framework | 58 |
| 3 | Figure 4-15 T2S Dedicated Cash Account Query and Maintenance user interface framework..... | 61 |
| 4 | Figure 4-16 Add T2S Dedicated Cash Account user interface framework | 61 |
| 5 | Figure 4-17 Securities Account(s) or Party(ies) linked to a T2S Dedicated Cash Accounts user | |
| 6 | interface framework..... | 61 |
| 7 | Figure 4-18 External RTGS Account Query and Maintenance user interface framework..... | 65 |
| 8 | Figure 4-19 Add External RTGS Account user interface framework..... | 65 |
| 9 | Figure 4-20 Intraday Restrictions Query and Maintenance user interface framework..... | 68 |
| 10 | Figure 4-21 Add Intraday Restriction user interface framework..... | 69 |
| 11 | Figure 4-22 Liquidity Transfer Order Query and Maintenance user interface framework..... | 72 |
| 12 | Figure 4-23 Add Liquidity Transfer Order user interface framework | 72 |
| 13 | Figure 4-24 Total Amount of Predefined and Standing Liquidity Transfer Order user interface | |
| 14 | framework | 73 |
| 15 | Figure 4-25 Liquidity Transfer Order Link Set Query and Maintenance user interface framework.. | 77 |
| 16 | Figure 4-26 Add Liquidity Transfer Order Link Set user interface framework..... | 77 |
| 17 | Figure 4-27 Limits Query and Maintenance user interface framework | 80 |
| 18 | Figure 4-28 Add Limit user interface framework..... | 81 |
| 19 | Figure 4-29 Limit Utilisation Query user interface framework..... | 81 |
| 20 | Figure 4-30 Limit Utilisation Journal Query user interface framework..... | 81 |
| 21 | Figure 4-31 Close Links Query and Maintenance user interface framework | 85 |
| 22 | Figure 4-32 Add Close Links user interface framework..... | 85 |
| 23 | Figure 4-33 CSD Account Link Query and Maintenance user interface framework..... | 87 |
| 24 | Figure 4-34 Add CSD Account Link user interface framework..... | 87 |
| 25 | Figure 4-35 Market Specific Attribute Definition Query and Maintenance user interface framework | |
| 26 | | 90 |
| 27 | Figure 4-36 Add Market Specific Attribute Definition user interface framework | 90 |
| 28 | Figure 4-37 Eligible Counterpart CSD Query and Maintenance user interface framework | 93 |
| 29 | Figure 4-38 Add Eligible Counterpart CSD user interface framework..... | 93 |
| 30 | Figure 4-39 Business Date Query user interface framework..... | 95 |
| 31 | Figure 4-40 System Entity Query and Maintenance user interface framework..... | 96 |
| 32 | Figure 4-41 Closing Day Calendar Query and Maintenance user interface framework | 98 |

| | | |
|----|--|-----|
| 1 | Figure 4-42 Tolerance Amount Query and Maintenance user interface framework | 99 |
| 2 | Figure 4-43 Attribute Domain Query and Maintenance user interface framework | 100 |
| 3 | Figure 4-44 Add Attribute Domain user interface framework..... | 101 |
| 4 | Figure 4-45 Privilege Query and Maintenance user interface framework..... | 103 |
| 5 | Figure 4-47 Secured Data Group Query and Maintenance user interface framework | 104 |
| 6 | Figure 4-48 Add Secured Data Group user interface framework..... | 104 |
| 7 | Figure 4-49 Roles Query and Maintenance user interface framework..... | 105 |
| 8 | Figure 4-50 Add Role user interface framework | 105 |
| 9 | Figure 4-51 T2S System User Query and Maintenance user interface framework..... | 106 |
| 10 | Figure 4-52 T2S System User Roles Query user interface framework | 106 |
| 11 | Figure 4-53 Add T2S System User interface framework..... | 107 |
| 12 | Figure 4-54 Restriction Type Query and Maintenance user interface framework | 114 |
| 13 | Figure 4-55 Add Restriction Type user interface framework..... | 115 |
| 14 | Figure 4-56 CoSD Query and Maintenance user interface framework | 120 |
| 15 | Figure 4-57 Add CoSD user interface framework..... | 120 |
| 16 | Figure 4-58 SWIFT BIC Query user interface framework | 124 |
| 17 | Figure 4-59 Partial Settlement Threshold Query user interface framework | 125 |
| 18 | Figure 4-60 T2S Schedule of Settlement Day Query user interface framework..... | 126 |
| 19 | Figure 4-61 Country Query user interface framework..... | 127 |
| 20 | Figure 4-62 Credit Memorandum Balance Query and Maintenance user interface framework | 129 |
| 21 | Figure 4-63 Add Credit Memorandum Balance user interface framework | 129 |
| 22 | Figure 4-64 Operating Day Type user interface framework..... | 132 |
| 23 | Figure 4-65 Event Type Query user interface framework | 134 |
| 24 | Figure 5-1 Four-eye Principle Query and Maintenance user interface framework..... | 139 |
| 25 | Figure 5-2 Reactivation Management user interface framework | 141 |
| 26 | Figure 5-3 Revision Management user interface framework..... | 143 |
| 27 | Figure 5-4 Service Item user interface framework..... | 144 |
| 28 | Figure 5-5 Billing Data Query user interface framework..... | 146 |
| 29 | Figure 6-1 Message Subscription Query and Maintenance user interface framework..... | 148 |
| 30 | Figure 6-2 Add Message Subscription user interface framework | 148 |
| 31 | Figure 6-3 Report Configuration Query and Maintenance user interface framework | 151 |
| 32 | Figure 6-4 Add Report Configuration user interface framework..... | 151 |

| | | |
|---|---|-----|
| 1 | Figure 6-5 Generated Reports Query user interface framework..... | 152 |
| 2 | Figure 7-1 Message Query and Maintenance user interface framework..... | 155 |
| 3 | Figure 7-2 Network Services Query user interface framework..... | 157 |
| 4 | Figure 7-3 Routing Query and Maintenance user interface framework | 159 |
| 5 | Figure 7-4 Add routing user interface framework | 159 |
| 6 | Figure 7-5 Inbound File Query user interface framework..... | 162 |
| 7 | Figure 7-6 Outbound File Query user interface framework..... | 163 |
| 8 | | |
| 9 | | |

1 INTRODUCTION

The objective of this document is to define the holistic set of business functions available in the U2A mode (via the graphical user interface). This document forms the basis for the design and implementation of actual screens.

The scope of this document is to provide a list business functions expected for the T2S Graphical User Interface and provide a brief description covering the purpose and key features of the business functions. It also depicts the framework applicable for each business object. This framework describes a logical association of the business functions. The framework diagrams in this document do not depict certain access functions that are purely of technical nature like returning to the previous function or exit from a function.

The business functions listed in this document may have either one-to-one or one-to-many or many-to-one mapping with the actual screens. This document does not cover the implementation details of the screens like field details, layout and the business validations or pre-empt the design of screens.

This section provides a non-exhaustive list of the main principles for the T2S graphical user interface.

□ *Neutrality*

T2S GUI design should not be specific to a country or financial institution and reflect the features of a pan-European system

□ *Clarity and Ease of Navigation*

The T2S GUI should be visually, conceptually and linguistically clear by having a clear and simple access of functions which easily allows the identification of different areas

□ *Comprehensibility*

The T2S GUI design should enable the users to easily understand and learn the system. A user is able to know:

- What to do,

- What to look at,

- When, where and how to do it;

The T2S GUI design for the flow of actions, responses, visual preparations and information should be such that is easy to recollect and place in context.

□ *Consistency*

There should be an agreed upon styling and layout guide to ensure the identical implementation of common functions

□ *Security Aspects*

1 The user authentication should be required only once while establishing a connection to T2S and
2 will be valid through the running session. The user does not need to log in more than once during a
3 single session;

4 The access rights assigned to a user determine which functions the user can execute and the data
5 the user can see and maintain.

6 □ *Support*

7 The T2S GUI design should have a dedicated help section (e.g. including FAQs) for each user
8 interface

9 This section describes the application of four-eye and two-eye principle in the context of T2S GUI.
10 T2S supports a dual authorisation concept (Four-Eyes Principle) during add, update, cancel or delete
11 operation on a business object online through the GUI (U2A communication mode). During the
12 process of granting a privilege, the administrator has the ability to specify whether the grantee of the
13 privilege is allowed to use the function associated to the privilege according to two eyes or four eyes
14 principle.

15 For privileges or operations that require a two-eye principle approach, the respective business
16 function (associated with the privilege) must request the user to confirm the add, update, cancel or
17 delete operation in a two-step process.

- 18 • In the first step, the user triggers the change (i.e. presses the delete button or changes/enters all
19 necessary values)
- 20 • In the second step, the user must confirm the triggered action, i.e. the add, update, cancel or
21 delete operation, resulting in the successful processing of the operation in T2S. If the user does
22 not confirm the operation (first step), then the function returns to the first step

23 For privileges or operations that require four-eye principle approach, the two steps described above
24 are distributed between the two users. The first user completes the first step only. The approval
25 request for add, update, cancel or delete operation is then pending authorisation by a second user.
26 The second user completes the second step described above by either accept or revoke the approval
27 request.

28 The business function also allows the second user to copy an approved or revoked request, modify
29 the details and submit a new approval request that will require authorisation from a different user
30 (i.e. it may be the first user or any other but the second user having the necessary privileges) to
31 guarantee the four-eye principle.

- 32 • Digital Signature: Non-repudiation of origin

33

34 In order to meet the general requirement of a very high level of security, a digital signature function
35 for a set of sensitive U2A instructions should be implemented. The user will be asked to enter a PIN
36 code for the purpose of signing whenever an instruction of this set is initiated.

1 This document defines the complete set of business functions available in U2A mode and does not
2 describe the relationship between the T2S roles and privileges to access these functions. Users can
3 access a subset of the U2A business functions described depending upon their roles and privileges
4 (T2S.14.060, T2S.14.259 and T2S.14.525). CSDs and NCBs are granted access to the GUI by the
5 T2S operator (T2S.14.030). Customers of CSDs and NCBs are granted access rights by their
6 contractual partner (CSD or NCB).

7 **1.1 Structure of the Document**

8 Section 1 (Introduction) gives an Introduction to the document.

9 Section 2 User Interface Business Functions for Settlement Services (SESE)

10 Section 3 User Interface Business Functions for Liquidity Management Services (LMSE)

11 Section 4 User Interface Business Functions for Static Data Services (SDSE)

12 Section 5 User Interface Business Functions for Operations and Support Services (OSSE)

13 Section 6 User Interface Business Functions for Information Services (INSE)

14 Section 7 User Interface Business Functions for Connectivity and Communication Services (CCSE)

15 **1.2 References**

16 T2S User Requirements Document Version 10.2

17 General Functional Specifications Version 10.2

18 **2 USER INTERFACE BUSINESS FUNCTIONS FOR** 19 **SETTLEMENT SERVICES**

20 This section describes the business functions of the user interface to support the settlement services
21 in T2S.

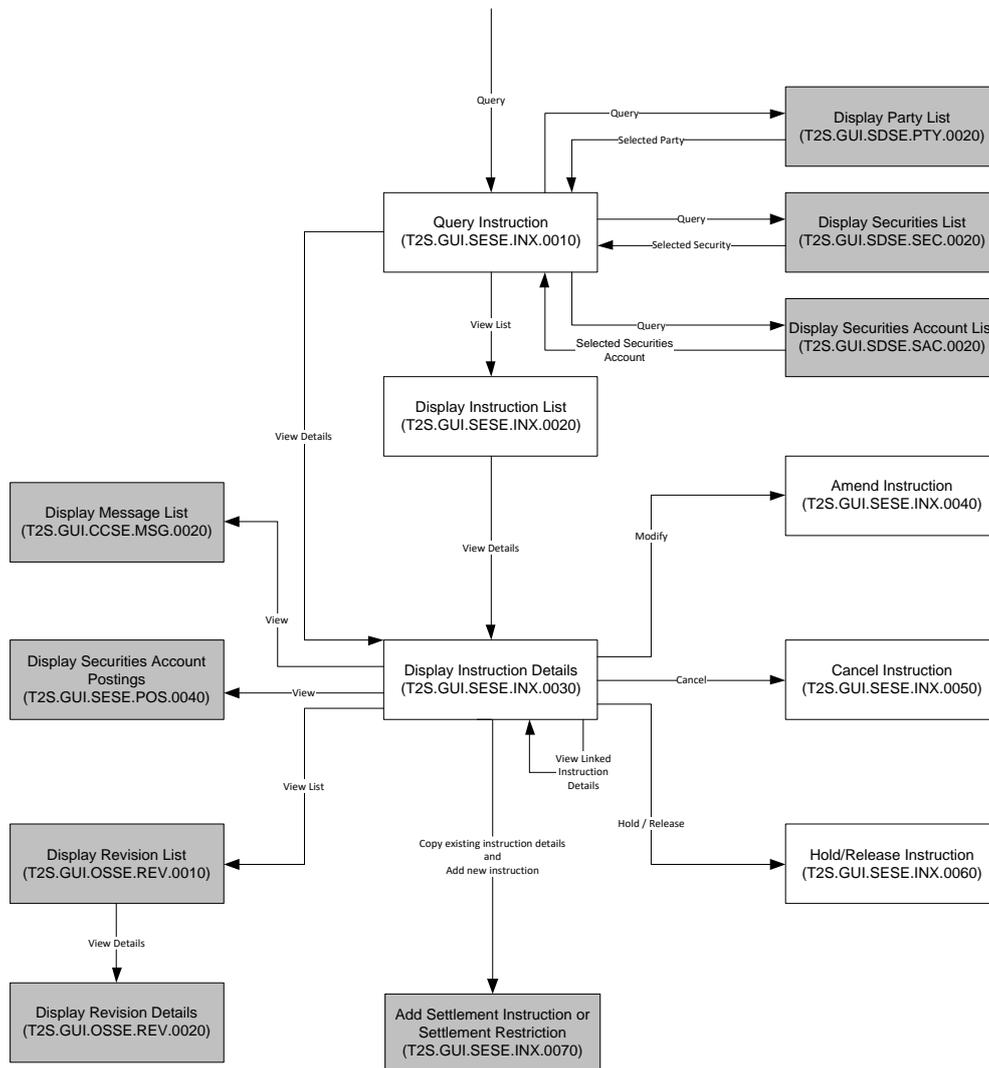
22 **2.1 Instruction Query and Maintenance**

23 The user interface requirements in this section specify the functions and their association framework
24 that T2S must provide for query and maintenance of securities-related instructions. In this context,
25 securities-related instructions are:

- 26 settlement instructions;
- 27 amendment instructions;
- 28 status maintenance instruction;
- 29 intra-position and intra balance movement instructions (settlement restrictions).

1 The purpose of this user interface is to provide the business user with the capability to search for a
 2 specific instruction or set of instructions based on a predefined set of criteria. This user interface also
 3 allows the business user to amend instructions or to execute a maintenance operation on the status
 4 of an instruction, which includes the cancellation of an instruction and changing the hold and release
 5 status of an instruction.

6 **2.1.1 User Interface Framework**



7
 8 Figure 2-1 Instruction Query and Maintenance user interface framework

9 **2.1.2 Business Functions**

10 **2.1.2.1 Query Instruction**

| | |
|-------------------------------|---|
| Function Name | Query Instruction |
| Function Reference ID | T2S.GUI.SESE.INX.0010 |
| User Requirement Reference ID | T2S.14.261, T2S.14.262, T2S.14.263, T2S.14.264, T2S.14.271, T2S.14.272, T2S.14.275, T2S.14.277, |

1 The *Query Instruction* function shall provide the facility to query all types of securities-related
2 instructions. It must allow the user to specify the type of instruction query that T2S is to execute.

3 Valid types of instruction queries are:

- 4 settlement instruction query;
- 5 settlement instruction current status query;
- 6 and settlement instruction status audit trail query;

7 The function must update the selection criteria, available to user, depending of the type of query that
8 the user selected. It must require the user to select if T2S is to execute the query for

- 9 settlement instructions
- 10 intra-position or intra-balance movements (settlement restrictions)
- 11 amendment instructions;
- 12 hold/release instructions
- 13 and cancellation instructions

14 This function must allow the user to query static data and lists of valid value for all other search
15 criteria (e.g. status codes, issuance country, priority). It must perform validations on the entered
16 static data criteria and other selection criteria to ensure that the user has input valid values.

17 **2.1.2.2 Display Instruction List**

| | |
|-------------------------------|---------------------------------------|
| Function Name | Display Instruction List |
| Function Reference ID | T2S.GUI.SESE.INX.0020 |
| User Requirement Reference ID | T2S.14.261, T2S.14.271 and T2S.14.275 |

18 The *Display Instruction List* function shall display the set of instructions that fulfil the selection criteria,
19 specified by the user in the *Query Instruction* function. The type of instruction will determine the
20 query attributes, which the function is to display. A query on maintenance instructions (amendment
21 instructions, hold/release instructions, or cancellation instructions) will require the function to display
22 different attributes in the results list than a query on a settlement instruction. The function shall allow
23 the user to select an instruction from the results set and to display the details of the instruction. If the
24 query only returns one valid instruction, then it automatically displays the result on the *Display*
25 *Instruction Details* function.

26 **2.1.2.3 Display Instruction Details**

| | |
|-------------------------------|---|
| Function Name | Display Instruction Details |
| Function Reference ID | T2S.GUI.SESE.INX.0030 |
| User Requirement Reference ID | T2S.14.261, T2S.14.271 , T2S.14.275, T2S.14.281, T2S.14.282 |

27 This *Display Instruction Details* function shall display the details of

- 1 settlement instructions
- 2 intra-position or intra-balance movements (settlement restrictions)
- 3 amendment instructions;
- 4 hold/release instructions.
- 5 cancellation instructions

6 The attributes that the function is to display will be dependent on the type of instruction and include
7 all attributes of the instruction. This function displays details of instruction attributes, status audit trail,
8 linked instructions, conditions for conditional securities delivery, etc.

9 The function must display the details of links to other instructions by providing such information as
10 type of linkage and references of the instructions linked to a currently displayed settlement
11 instruction. If the user selects a specific linked instruction, the function returns details of the linked
12 instruction (please refer to the figure 1 for the reflexive link for this *Display Instruction Details* function.
13 The function must not support this reflexive link when it displays the linked instruction, as this could
14 result in an infinite nesting.

15 This function must allow the user to branch into additional functions of the user interface, depending
16 on the type of instruction, the access rights of the user and the status of the instruction:

- 17 amending the instruction;
- 18 holding or releasing the instruction;
- 19 cancelling the instruction;
- 20 accessing the revision history of the instruction;
- 21 copy an existing instruction, modify attribute values and add a new instruction;
- 22 and displaying the underlying messages of the instruction, both incoming and outgoing;

23 **2.1.2.4 Amend Instruction**

| | |
|-------------------------------|---|
| Function Name | Amend Instruction |
| Function Reference ID | T2S.GUI.SESE.INX.0040 |
| User Requirement Reference ID | T2S.12.250 (Access to the information and control tool) |

24 The *Amend Instruction* function shall provide the facility to edit details of settlement instructions and
25 intra-position / intra-balance movements, depending on the status of the instruction, such as the
26 update of processing indicators. The user must be able to access this function by executing an
27 amend option on the *Display Instruction Detail* function. The access of the amendment option must
28 result in the creation and display of a pre-populated amendment instruction based on the content of
29 underlying settlement instruction or intra-position / intra-balance movement.

1 **2.1.2.5 Cancel Instruction**

| | |
|-------------------------------|---|
| Function Name | Cancel Instruction |
| Function Reference ID | T2S.GUI.SESE.INX.0050 |
| User Requirement Reference ID | T2S.12.250 (Access to the information and control tool) |

2 The *Cancel Instruction* function shall provide the facility to cancel pending settlement instructions
3 and intra-position / intra-balance movements. The user must be able to access this function by
4 executing a cancel option on the *Display Instruction Detail* function. The access to the cancel option
5 must result in the creation and display of a pre-populated cancellation instruction, based on the
6 content of underlying settlement instruction or intra-position / intra-balance movement.

7 **2.1.2.6 Hold/Release Instruction**

| | |
|-------------------------------|---|
| Function Name | Hold/Release Instruction |
| Function Reference ID | T2S.GUI.SESE.INX.0060 |
| User Requirement Reference ID | T2S.12.250 (Access to the information and control tool) |

8 The *Hold/Release Instruction* function shall provide the facility to hold, release or partially release
9 pending settlement instructions. The user must be able to access this function by executing a
10 hold/release option on the *Display Instruction Detail* function. The function must differentiate between

- 11 release for conditional securities delivery;
- 12 a party hold and release,
- 13 a CSD hold and release,
- 14 and a CSD validation release.

15 The access to the hold and release option must result in the creation and display of a pre-populated
16 hold and release instruction, based on the content of underlying settlement instruction and the type
17 of hold and release.

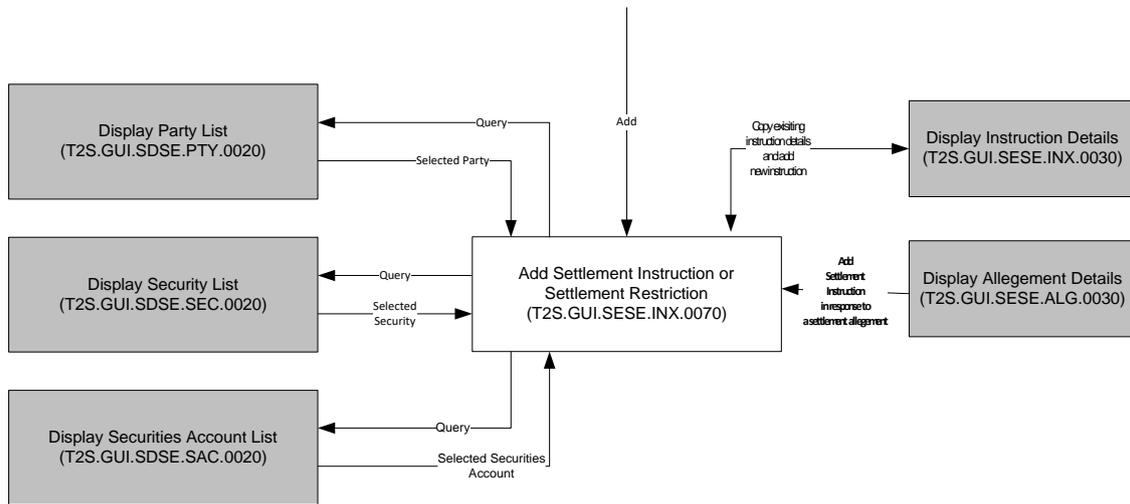
18 **2.2 Add Instruction**

19 **2.2.1 Description**

20 The user interface requirements in this section specify the functions and their association framework
21 that T2S must provide to input new securities settlement instructions and intra-position / intra-
22 balance movement instructions.

23 **2.2.2 User Interface Framework**

24



1
2 Figure 2-2 Add Instruction user interface framework

3 **2.2.3 Business Functions**

4 **2.2.3.1 Add Settlement Instruction or Settlement Restriction**

| | |
|-------------------------------|---|
| Function Name | Add Settlement Instruction or Settlement Restriction |
| Function Reference ID | T2S.GUI.SESE.INX.0070 |
| User Requirement Reference ID | T2S.12.250 (Access to the information and control tool) |

5 The *Add Settlement Instruction or Settlement Restriction* function shall provide the user with the
6 facility to create securities-related settlement instruction and intra-position / intra-balance
7 movements. This function can be accessed from the (i) *Display Allegation Details* function to allow
8 the users to respond to a settlement allegation and (ii) *Display Instruction Details* function to allow
9 users to copy an existing instruction, modify attribute values and add a new instruction. The access
10 of *Add Settlement Instruction* function from *Display Allegation Details* function is only available for
11 addition of settlement instructions and not settlement restrictions.

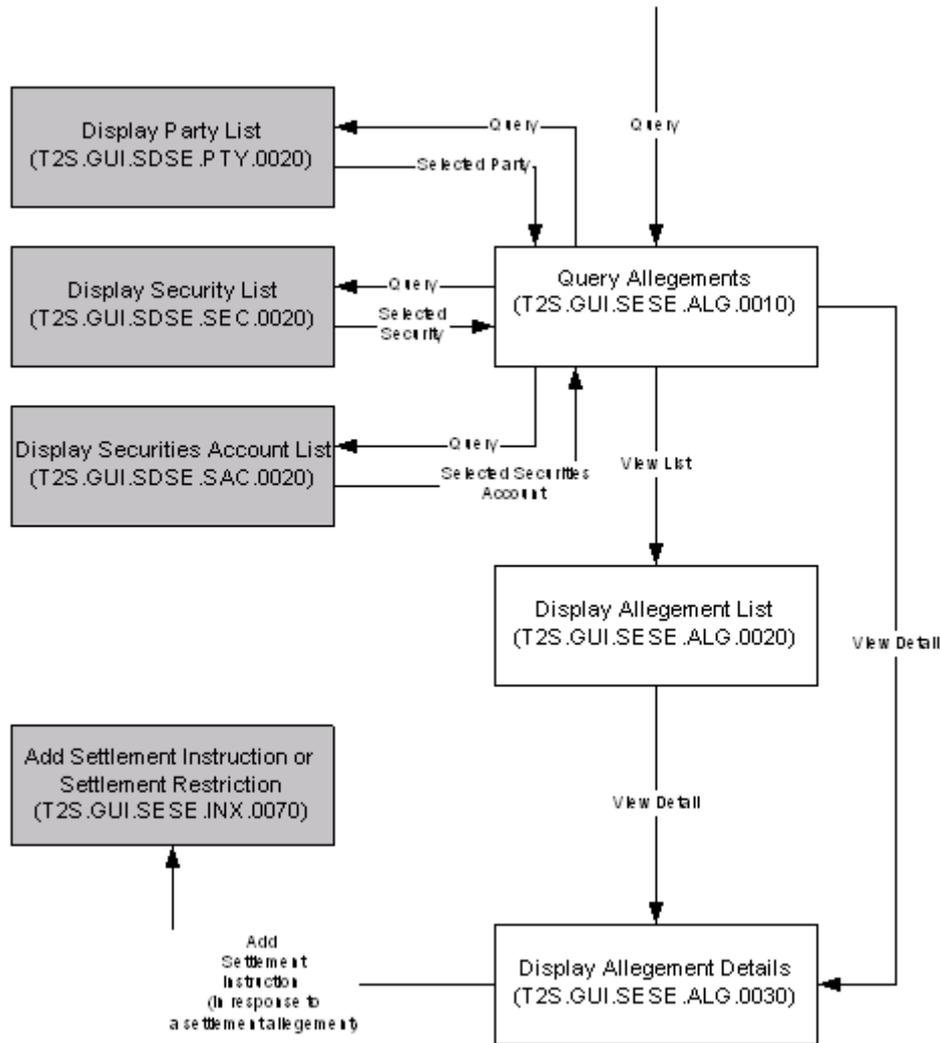
12 It must allow the user to input values for mandatory and optional attributes for creation of an
13 aforementioned type of instruction. The function must support the full scope of attributes for such
14 instruction, according to ISO 20022. This function must allow the user to query static data (e.g.,
15 party, securities, securities account) and lists of valid value for all other instruction attributes (e.g.
16 instruction types, transaction codes, processing attributes, etc.). It must perform validations on the
17 entered data to ensure that the user has input valid values and consistent data. This function also
18 must allow access to other functions for querying and selecting party, security and security account
19 required for creation of instructions.

1 **2.3 Allegement Query**

2 **2.3.1 Description**

3 The user interface requirements in this section specify the functions and their association framework
4 that T2S must provide for query of allegements.

5 **2.3.2 User Interface Framework**



6
7 Figure 2-3 Allegement Query user interface framework

8 **2.3.3 Business Functions**

9 **2.3.3.1 Query Allegements**

| | |
|-------------------------------|---|
| Function Name | Query Allegements |
| Function Reference ID | T2S.GUI.SESE.ALG.0010 |
| User Requirement Reference ID | T2S.12.250 (Access to the information and control tool) |

1 The *Query Allegements* function shall provide the facility to query allegements received by a T2S
2 party for its securities accounts. This dialog must allow the user to query static data (e.g., parties,
3 securities, securities account) and lists of valid value for all other search criteria (e.g. status codes,
4 issuance country, priority). It must perform validations on the entered static data criteria and other
5 selection criteria to ensure that the user has input valid values.

6 **2.3.3.2 Display Allegement List**

| | |
|-------------------------------|---|
| Function Name | Display Allegement List |
| Function Reference ID | T2S.GUI.SESE.ALG.0020 |
| User Requirement Reference ID | T2S.12.250 (Access to the information and control tool) |

7 The *Display Allegement List* function shall display the set of allegements that fulfil the selection
8 criteria, specified by the user in the *Query Allegement* function. The function shall allow the user to
9 select an allegement from the results set and to display the details of the allegement. If the query
10 only returns one valid allegement, then it automatically displays the result on the *Display Allegement*
11 *Details* function.

12 **2.3.3.3 Display Allegement Details**

| | |
|-------------------------------|---|
| Function Name | Display Allegement Details |
| Function Reference ID | T2S.GUI.SESE. ALG.0030 |
| User Requirement Reference ID | T2S.12.250 (Access to the information and control tool) |

13 This *Display Allegement Details* function shall display the details of settlement allegements. This
14 business function also returns information about the status of settlement allegements. The status of
15 settlement allegement helps the user to understand if a settlement allegement is pending, cancelled
16 (i.e., cancellation of a settlement allegement will happen when the counterparty cancels its
17 unmatched settlement instruction) or removed (i.e., removal of settlement allegement will happen
18 when the settlement instruction related to the settlement allegement has matched).

19 This function must allow the user to branch into *Add Settlement Instruction* function for adding a
20 settlement instruction in response to a settlement allegement, depending on the access rights of the
21 user. Since settlement allegements are relevant only for settlement instructions, this function does
22 not allow access to *Add Settlement Instruction / Settlement Restriction* function for addition of
23 settlement restriction.

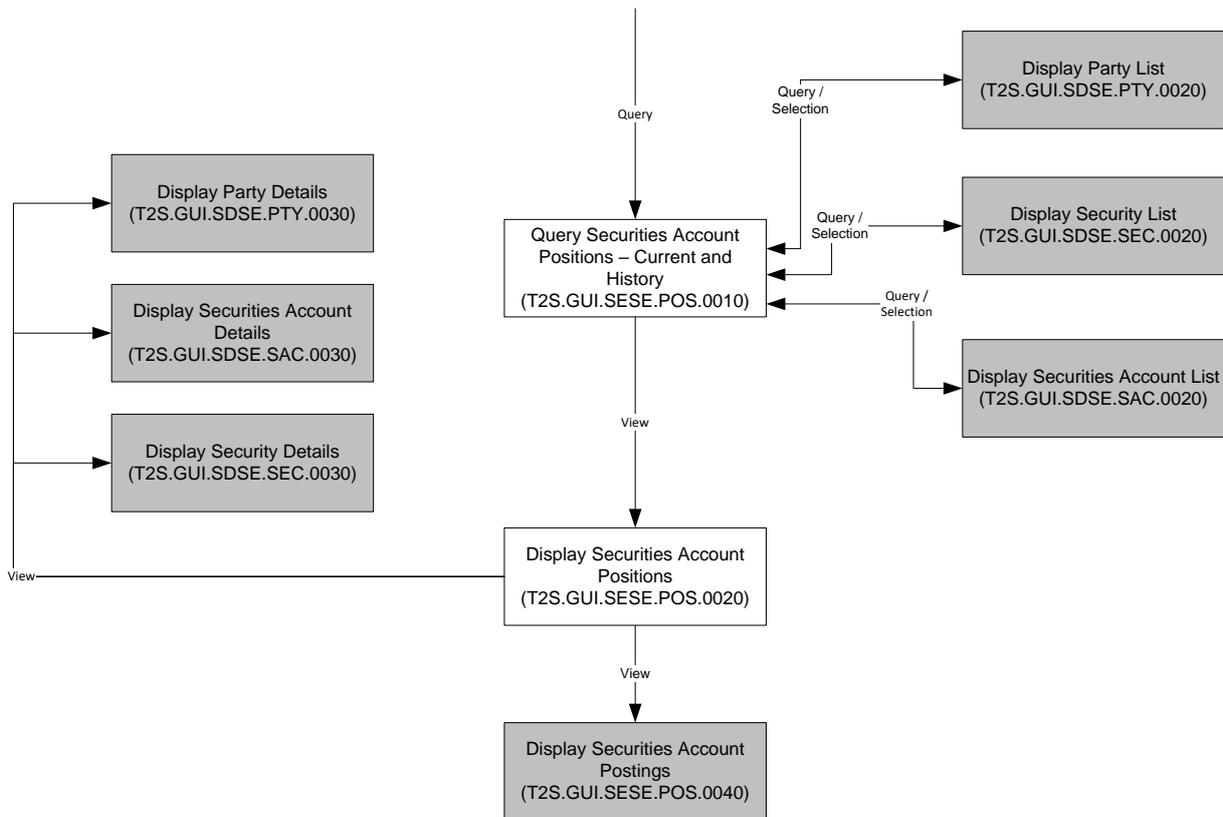
1 **2.4 Securities Account Positions and Postings**

2 **2.4.1 Description**

3 The user interface requirements in this section specify the functions and their association framework
4 that T2S must provide for query of securities account positions and postings.

5 **2.4.2 User Interface Framework**

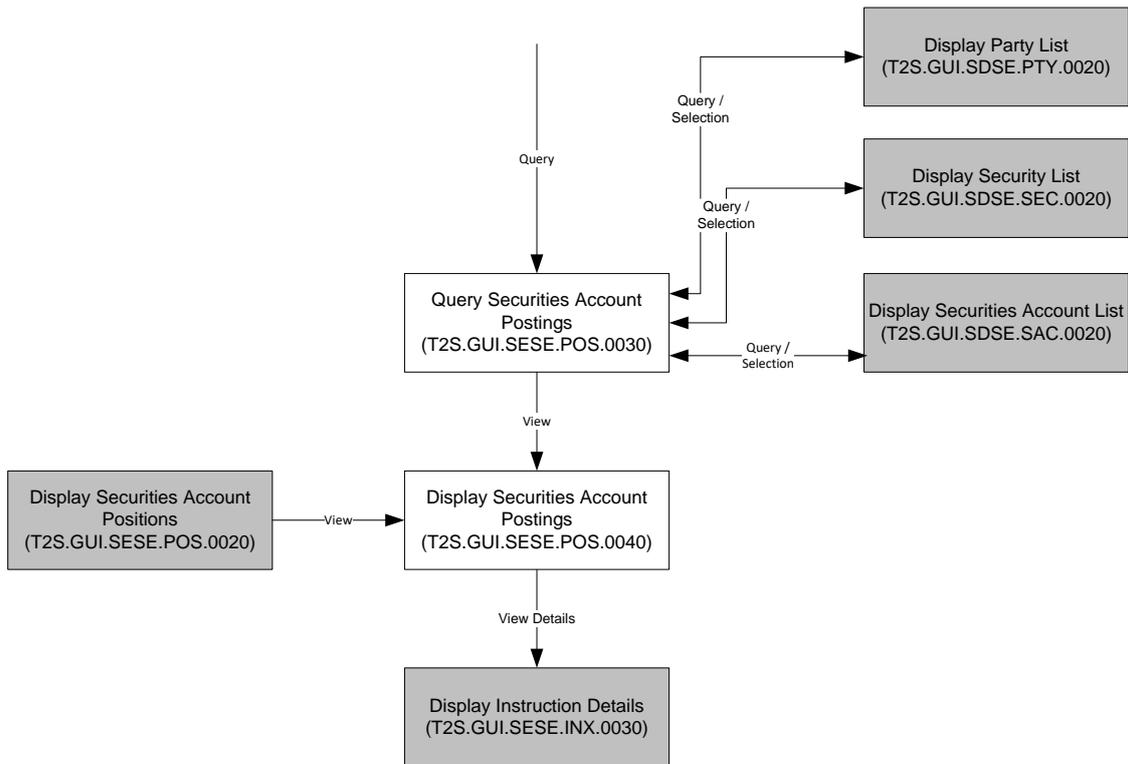
6



7

8 Figure 2-4 Securities Account Positions user interface framework

9



1

2 Figure 2-5 Securities Account Postings user interface framework

3 **2.4.3 Business Functions**

4 **2.4.3.1 Query Securities Account Positions – Current and History**

| | |
|-------------------------------|--|
| Function Name | Query Securities Account Positions – Current and History |
| Function Reference ID | T2S.GUI.SESE.POS.0010 |
| User Requirement Reference ID | T2S.14.070, T2S.14.090, T2S.14.100, T2S.14.110, T2S.14.120, T2S.14.130, T2S.14.140, T2S.14.145, T2S.14.150, T2S.14.160, T2S.14.170, T2S.14.190, T2S.14.200, T2S.14.210, T2S.14.215, T2S.14.220 |

5 The *Query Securities Account Positions – Current and History* function shall provide the facility to
6 query the securities holdings in a specific or all the securities accounts held by a T2S Party or CSD.

7 Valid types of securities positions query are

- 8 current positions query;
- 9 and history positions query
 - 10 end of day positions on a specific date (either prior to the current date or equals current
 - 11 date and as of a specific time)
 - 12 end of day positions for all the settlement periods between a range of dates (from- and
 - 13 to- dates and a specific time),

14 The function must update the selection criteria, available to user, depending of the type of query that
15 the user selected. This UI allows the users to query securities positions for all types of security

1 accounts limited by their access rights. This function must allow the user to query static data (e.g.,
2 CSD / system entity, party, securities accounts, security) and lists of valid value for all other search
3 criteria (e.g. issuance country, position types). It must perform validations on the entered static data
4 criteria and other selection criteria to ensure that the user has input valid values.

5 **2.4.3.2 Display Securities Account Positions**

| | |
|-------------------------------|--------------------------------------|
| Function Name | Display Securities Account Positions |
| Function Reference ID | T2S.GUI.SESE.POS.0020 |
| User Requirement Reference ID | T2S.14.230, T2S.14.240, T2S.14.250 |

6 The *Display Securities Account Positions* function shall display the securities positions held in
7 securities account(s) that fulfil the selection criteria, specified by the user in the *Query Securities*
8 *Account Positions – Current and History* function.

9 For query of history positions, the function always displays positions held at the end of each
10 settlement period occurring during the specified timeframe. The generic information displayed by
11 this function for both the current and history positions query consists of the security code, restriction
12 type, quantity of securities (per restriction type and the respective restriction references in case of
13 blocked and reserved securities positions), available securities and total securities in an account.

14 The function shall allow the user to select a securities position from the results set and to display the
15 details of the postings.

16 This function must allow the user to branch into additional functions of the user interface for
17 displaying party details; securities account details and security reference data.

18 **2.4.3.3 Query Securities Account Postings**

| | |
|-------------------------------|---|
| Function Name | Query Securities Account Postings |
| Function Reference ID | T2S.GUI.SESE.POS.0030 |
| User Requirement Reference ID | T2S.12.250 (Access to the information and control tool) |

19 The *Query Securities Account Postings* function shall provide the facility to query the postings for a
20 specific security or all the securities held in a securities account. The user can query securities
21 positions either

- 22 prior to the current date;
- 23 or equals current date and as of a specific time
- 24 or range of dates (from- and to- dates),

25 The function allows the users to query securities postings for all types of security accounts. This
26 function must allow the user to query static data (e.g., CSD / system entity, party, securities accounts,
27 security) and lists of valid value for all other search criteria (e.g. restriction types). It must perform

1 validations on the entered static data criteria and other selection criteria to ensure that the user has
2 input valid values.

3 **2.4.3.4 Display Securities Account Postings**

| | |
|-------------------------------|---|
| Function Name | Display Securities Account Postings |
| Function Reference ID | T2S.GUI.SESE.POS.0040 |
| User Requirement Reference ID | T2S.12.250 (Access to the information and control tool) |

4 The *Display Securities Account Postings* function shall display postings for a specific security held
5 in securities account(s) that fulfil the selection criteria, specified by the user in the *Query Securities*
6 *Account Postings* function.

7 The function displays all the securities postings in a chronological order. For each securities posting,
8 the non-exhaustive list of attributes displayed are the security code, instruction reference numbers,
9 restriction reference numbers in case of settlement restrictions , debit/credit indicator, counterparty
10 securities account, type of settlement (free or versus payment), and securities transaction type.

11 This function must allow the user to branch into additional functions of the user interface for
12 displaying the instruction details

13 **2.5 CSDR Penalties – Business functions**

14 **2.5.1 Query penalty**

15 The *Query Penalty* function shall provide the facility to query CSDR penalties computed by T2S.
16 This function must allow the user to query penalties where the search criteria comprise attributes of
17 the penalty (such as penalty ID, underlying instruction, ISIN, date). It must perform validations on
18 the entered selection criteria to ensure that the user has input valid values.

19 **2.5.2 Display penalties list**

20 The *Display Penalties List* function shall display the set of CSDR penalties that fulfil the selection
21 criteria, specified by the user in the *Query Penalty* function. The function shall display the key
22 attributes of CSDR penalties.

23 **2.5.3 Display penalty details**

24 The *Display Penalty Details* function shall display all the attributes of a CSDR penalty stored in
25 different classes of information (listed below)

- 26 General details
- 27 Calculation details
- 28 Related settlement instruction

1 The function must allow the user to branch into additional functions of the user interface for

- 2 removing, re-allocating or switching the penalty;
- 3 accessing the full details of the related settlement instruction;
- 4 and accessing the revision history of the penalty

5 **2.5.4 Remove penalty**

6 The *Remove Penalty* function allows entering relevant information to remove the penalty (i.e. the
7 individual Id of the penalty, a drop-down menu to select the reason code and also a text box to insert
8 a description text). It must perform validations on the entered selection criteria to ensure that the
9 user has input valid values.

10 **2.5.5 Re-allocate penalty**

11 The *Re-allocate Penalty* function allows entering the relevant information, to re-allocate a CSDR
12 penalty from one party to another. It must perform validations on the entered selection criteria to
13 ensure that the user has input valid values.

14 **2.5.6 Switch penalty**

15 The *Switch Penalty* function allows to show the relevant information (i.e. the individual Id of the
16 penalty and a free text box to insert a description text) and switch a CSDR penalty. It must perform
17 validations on the entered selection criteria to ensure that the user has input valid values.

18 **2.5.7 View monthly net amounts of penalties**

19 The *View Monthly Net Amounts of Penalties* function allows to search for monthly net amounts for
20 the penalties computed by T2S for the business days of a previous month, for a given T2S Party and
21 counterpart(s). This function must allow the user to query static data (e.g., month, currency, party
22 BIC) and lists of valid value for all other search criteria.

23 **3 USER INTERFACE BUSINESS FUNCTIONS FOR LIQUIDITY** 24 **MANAGEMENT SERVICES**

25 This section describes the business functions of the user interface to support the liquidity
26 management services in T2S.

1 3.1 Immediate Liquidity Transfer Query and Maintenance

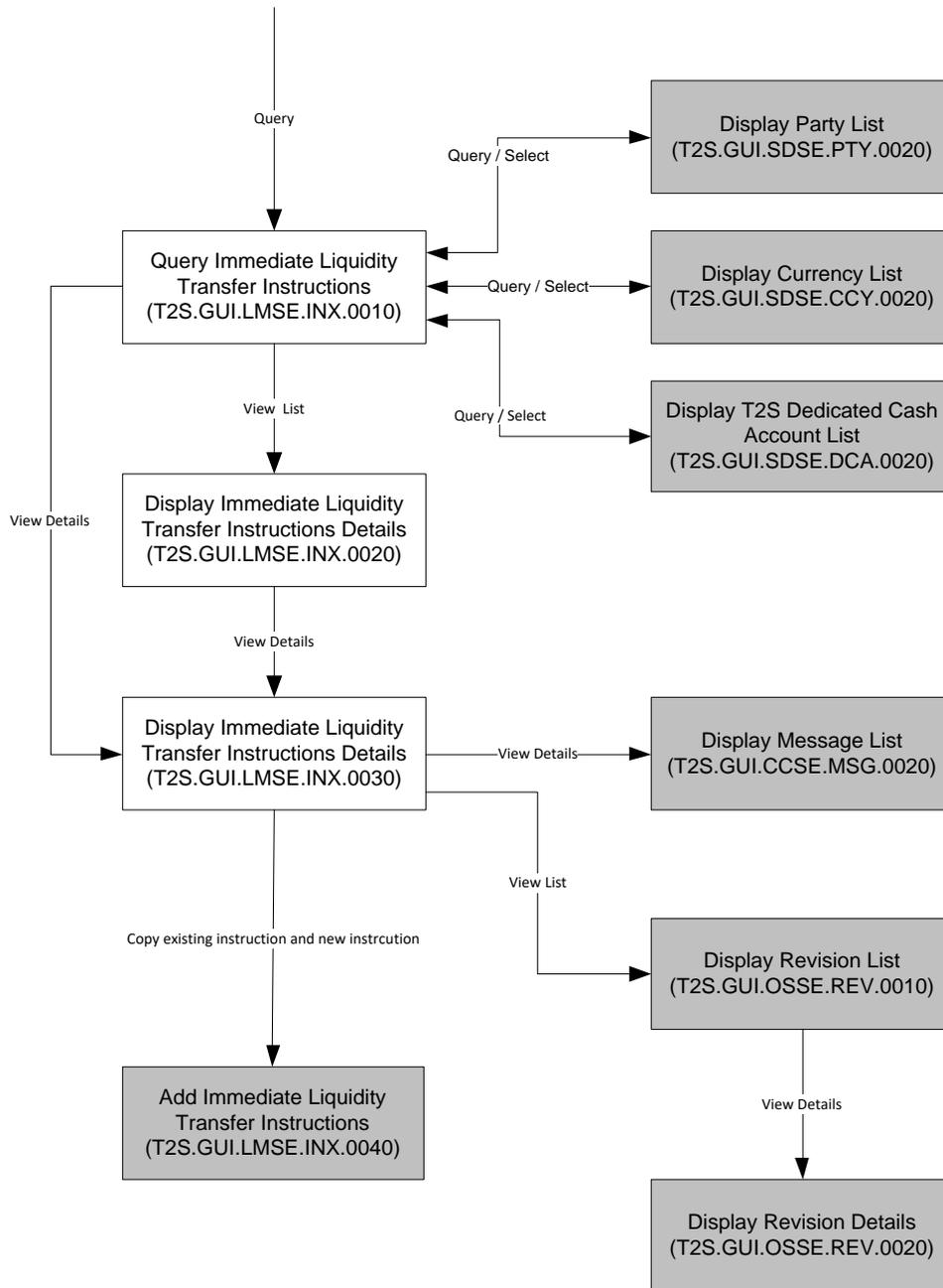
2 3.1.1 Description

3 The user interface requirements in this section specify the functions and their association framework
4 that T2S must provide for the query and maintenance of immediate liquidity transfers. In this context,
5 liquidity-related instructions are:

- 6 □ Immediate liquidity transfer that includes
 - 7 ○ inbound liquidity transfers (RTGS to T2S);
 - 8 ○ outbound liquidity transfers (T2S to RTGS);
 - 9 ○ internal liquidity transfers (within T2S);
 - 10 ○ and internally generated immediate liquidity transfers based on the pre-defined and
11 standing liquidity transfer orders.

12 The purpose of this function is to provide the business user with the capability to search for a specific
13 instruction or set of instructions based on a predefined set of criteria. This function also allows the
14 business user to query on the status and other details of one or more liquidity transfer instructions.

1 **3.1.2 User Interface Framework**



2
3 Figure 3-1 Immediate Liquidity Transfer Instructions Query user interface framework

4 **3.1.3 Business Functions**

5 **3.1.3.1 Query Immediate Liquidity Transfers Instructions**

| | |
|-------------------------------|---|
| Function Name | Query Immediate Liquidity Transfer Instructions |
| Function Reference ID | T2S.GUI.LMSE.INX.0010 |
| User Requirement Reference ID | T2S.14.940 |

1 The *Query Immediate Liquidity Transfer Instructions* function shall provide the facility to query all
2 types of immediate liquidity transfers. This function must allow the user to query static data (e.g.,
3 T2S Party, currency and T2S dedicated cash account) and lists of valid values for all other search
4 criteria. It must perform validations on the entered static data criteria and other selection criteria to
5 ensure that the user has input valid values.

6 **3.1.3.2 Display Immediate Liquidity Transfer Instructions List**

| | |
|-------------------------------|--|
| Function Name | Display Immediate Liquidity Transfer Instructions List |
| Function Reference ID | T2S.GUI.LMSE.INX.0020 |
| User Requirement Reference ID | T2S.14.940 |

7 The *Display Immediate Liquidity Transfer Instructions List* function shall display the set of instructions
8 that fulfil the selection criteria, specified by the user in the *Query Immediate Liquidity Transfer*
9 *Instructions* function. The function shall allow the user to select an instruction from the results set
10 and to display the details of the instruction. If the query only returns one valid immediate liquidity
11 transfer instruction, then it automatically displays the result on the *Display Immediate Liquidity*
12 *Transfer Instruction Details* function.

13 **3.1.3.3 Display Immediate Liquidity Transfer Instruction Details**

| | |
|-------------------------------|--|
| Function Name | Display Immediate Liquidity Transfer Instruction Details |
| Function Reference ID | T2S.GUI.LMSE.INX.0030 |
| User Requirement Reference ID | T2S.14.950 |

14 The *Display Immediate Liquidity Transfer Instruction Details* function shall display the details of an
15 immediate liquidity transfer. This function also displays the status audit trail of an immediate liquidity
16 transfer. This function must allow the user to branch into additional functions, depending on the
17 access rights of the user and the status of the instruction:

- 18 accessing the revision history of the instruction for the audit trail;
- 19 rejection reasons with codes and description for an immediate liquidity transfer;
- 20 copy an existing instruction, modify attribute values and add a new instruction;
- 21 and displaying the underlying messages of the liquidity transfer, both incoming and outgoing
22 (wherever applicable);

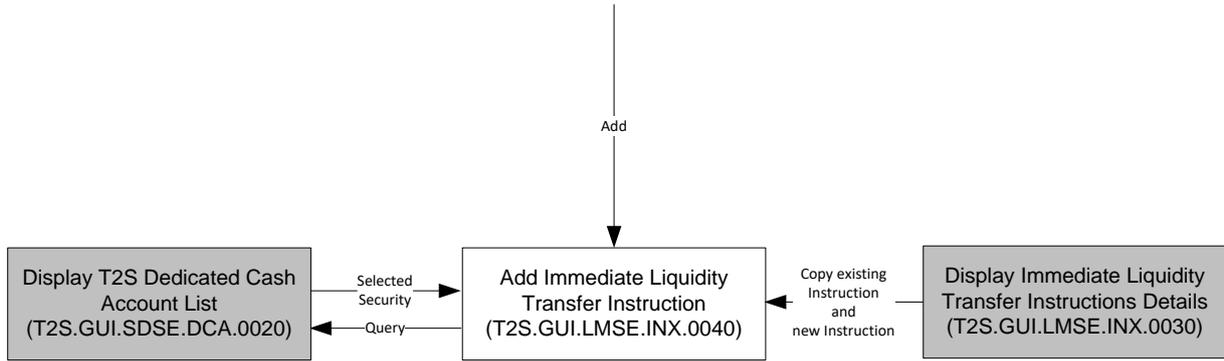
23 **3.2 Add Immediate Liquidity Transfer**

24 **3.2.1 Description**

25 The user interface requirements in this section specify the functions and their association framework
26 that T2S must provide for addition of immediate liquidity transfer.

1 **3.2.2 User Interface Description**

2



3

4 Figure 3-2 Add Immediate Liquidity Transfer user interface framework

5 **3.2.3 Business Functions**

6 **3.2.3.1 Add Immediate Liquidity Transfer Instruction**

| | |
|-------------------------------|---|
| Function Name | Add Immediate Liquidity Transfer Instruction |
| Function Reference ID | T2S.GUI.LMSE.INX.0040 |
| User Requirement Reference ID | T2S.12.250 (Access to the information and control tool) |

7 The *Add Immediate Liquidity Transfer Instruction* function shall provide the user with the facility to
 8 create an internal or an outbound liquidity transfer. It must allow the user to input values for
 9 mandatory and optional attributes for creation of an aforementioned type of transfer. The function
 10 must support the full scope of attributes for such transfers, according to ISO 20022.

11 This function must allow the user to input valid values for T2S dedicated accounts, User reference,
 12 RTGS accounts for outbound transfer etc. It must perform validations on the entered data to ensure
 13 that the user has input valid values and consistent data. This function can be accessed from the
 14 *Display Immediate Liquidity Transfer Instruction Details* function to allow users to copy an existing
 15 instruction, modify attribute values and add a new instruction.

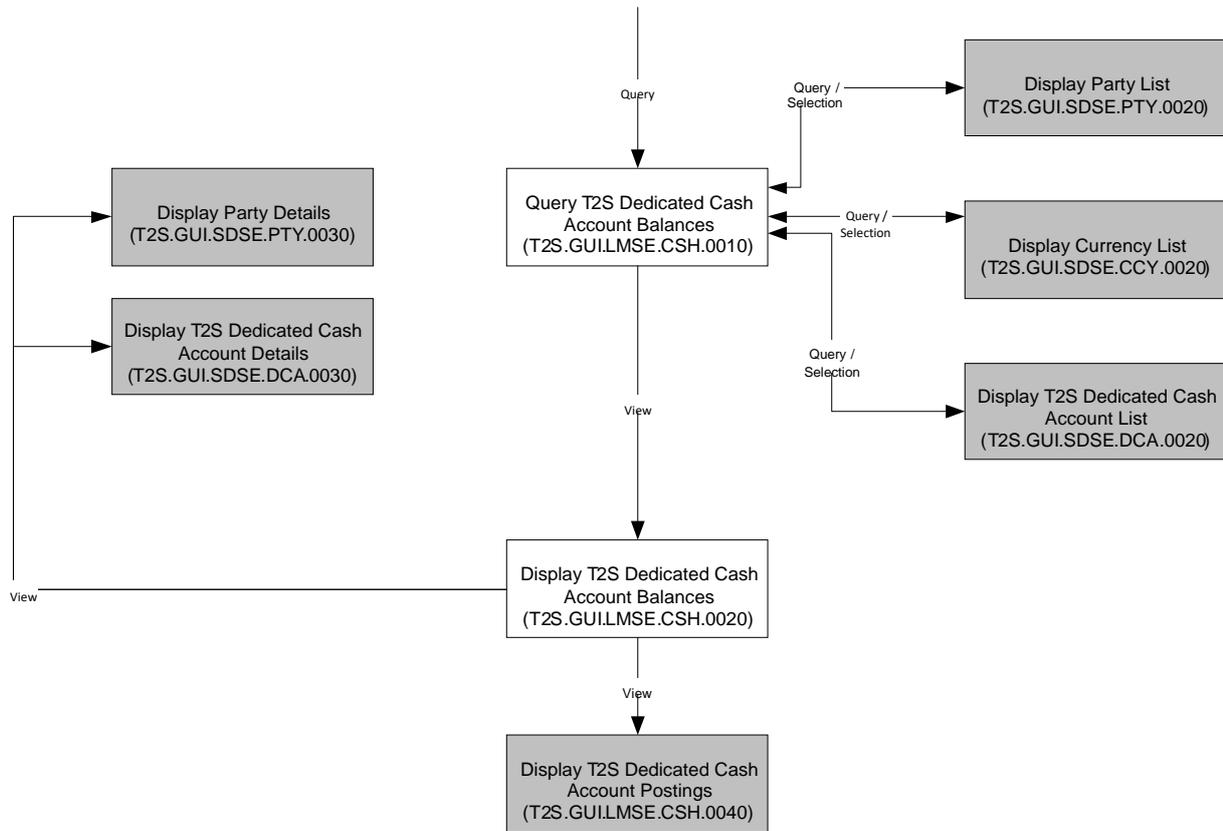
16 **3.3 T2S Dedicated Cash Account Balances and Cash Postings**

17 **3.3.1 Description**

18 The user interface requirements in this section specify the functions and their association framework
 19 that T2S must provide for query of T2S dedicated cash account balances and postings.

20 **3.3.2 User Interface Framework**

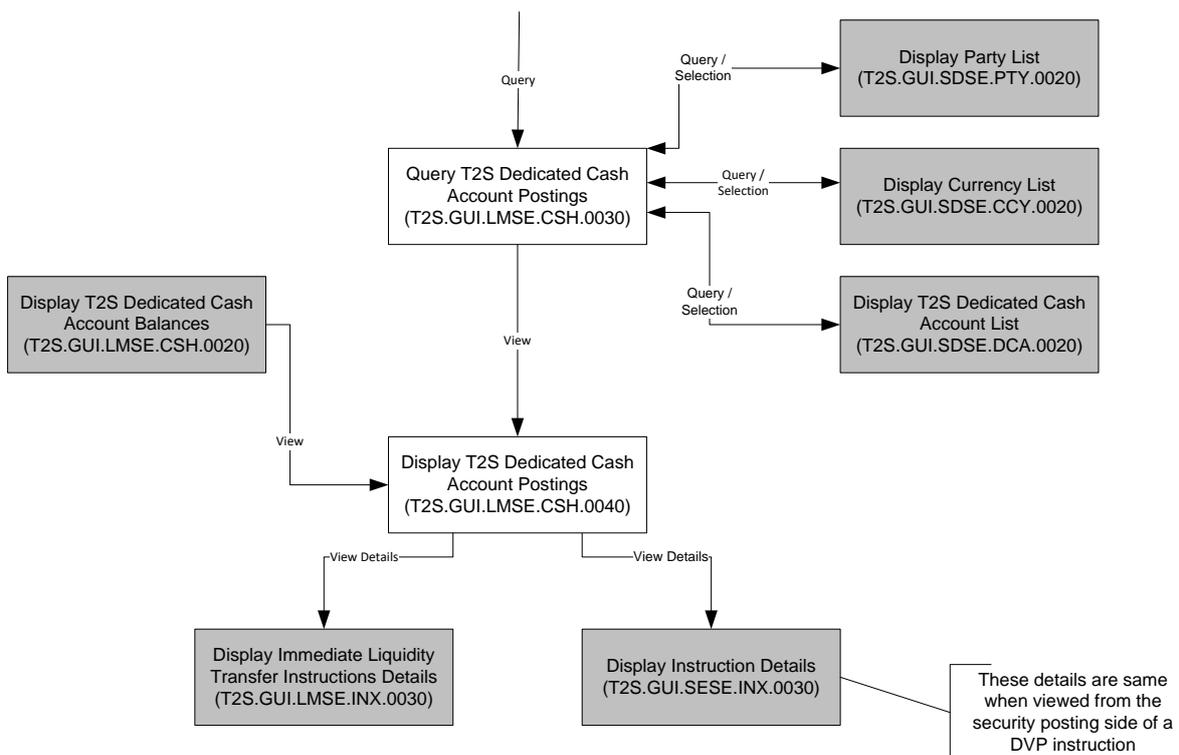
21



1

2 Figure 3-3 Cash Balances Query user interface framework

3



4

5 Figure 3-4 Cash Postings Query User interface framework

1 **3.3.3 Business Functions**

2 **3.3.3.1 Query T2S Dedicated Cash Account Balances**

| | |
|-------------------------------|---|
| Function Name | Query T2S Dedicated Cash Account Balances |
| Function Reference ID | T2S.GUI.LMSE.CSH.0010 |
| User Requirement Reference ID | T2S.14.811 |

3 The *Query T2S Dedicated Cash Account Balances* function shall provide the facility to query all
4 types of cash balances in a T2S dedicated cash account such as the available, blocked, reserved
5 and the total balance.

6 This function must allow the user to query static data (e.g. party, T2S dedicated cash account,
7 currency) and lists of valid values for search criteria (e.g. restriction type). It must perform validations
8 on the entered selection criteria to ensure that the user has input valid values.

9 **3.3.3.2 Display T2S Dedicated Cash Account Balances**

| | |
|-------------------------------|---|
| Function Name | Display T2S Dedicated Cash Account Balances |
| Function Reference ID | T2S.GUI.LMSE.CSH.0020 |
| User Requirement Reference ID | T2S.14.811 |

10 The *Display T2S Cash Account Balances* function shall display the different cash balances per
11 currency, T2S dedicated cash account, restriction type that fulfil the selection criteria (including the
12 respective restriction references in case of blocked and reserved cash amounts), specified by the
13 user in the *Query Cash Balance* function.

14 The function shall allow the user to select a cash account from the results set and

- 15 display the details of the different cash postings in the *Display Posting Details* function.
- 16 display the details of the party holding the T2S dedicated cash account in the *Display Party*
17 *Details* function; and
- 18 display details of the T2S dedicated cash account in the *Display T2S Dedicated Cash*
19 *Account Details* function

20 **3.3.3.3 Query T2S Dedicated Cash Account Postings**

| | |
|-------------------------------|---|
| Function Name | Query T2S Dedicated Cash Account Postings |
| Function Reference ID | T2S.GUI.LMSE.CSH.0030 |
| User Requirement Reference ID | T2S.14.861 |

21 The *Query T2S Dedicated Cash Account Postings* function shall provide the facility to query a
22 specific or all T2S dedicated cash accounts for the different cash postings of a cash account.

1 This function must allow the user to query data (e.g. party, T2S dedicated cash account, currency)
2 and lists of valid values for search criteria. It must perform validations on the entered selection criteria
3 to ensure that the user has input valid values.

4 **3.3.3.4 Display T2S Dedicated Cash Account Postings**

| | |
|-------------------------------|---|
| Function Name | Display T2S Dedicated Cash Account Postings |
| Function Reference ID | T2S.GUI.LMSE.CSH.0040 |
| User Requirement Reference ID | T2S.14.861 |

5 The *Display T2S Dedicated Cash Account Postings* function shall display the different cash postings
6 in chronological order that fulfil the selection criteria, specified by the user in the *Query T2S*
7 *Dedicated Cash Account Postings* function.

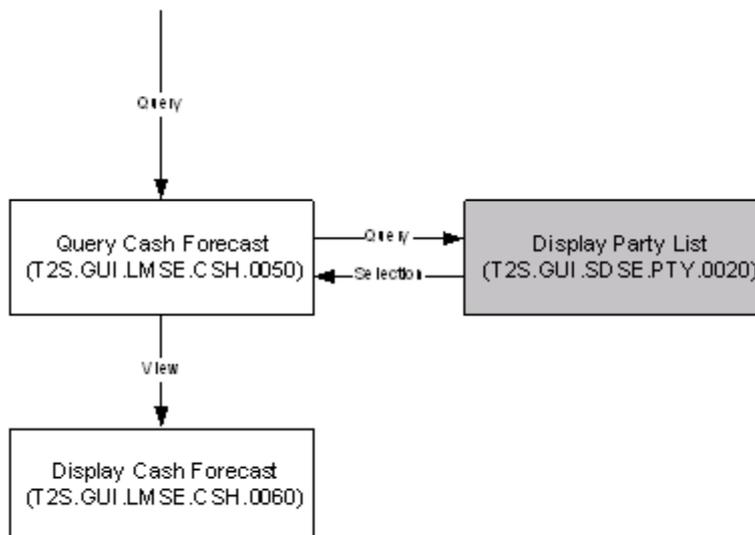
8 The function shall provide the user to with the details of postings such as instruction references
9 (including restriction references in case of settlement restrictions), debit/ credit indicator, and ISO
10 transaction code.

11 **3.4 Cash Management Query**

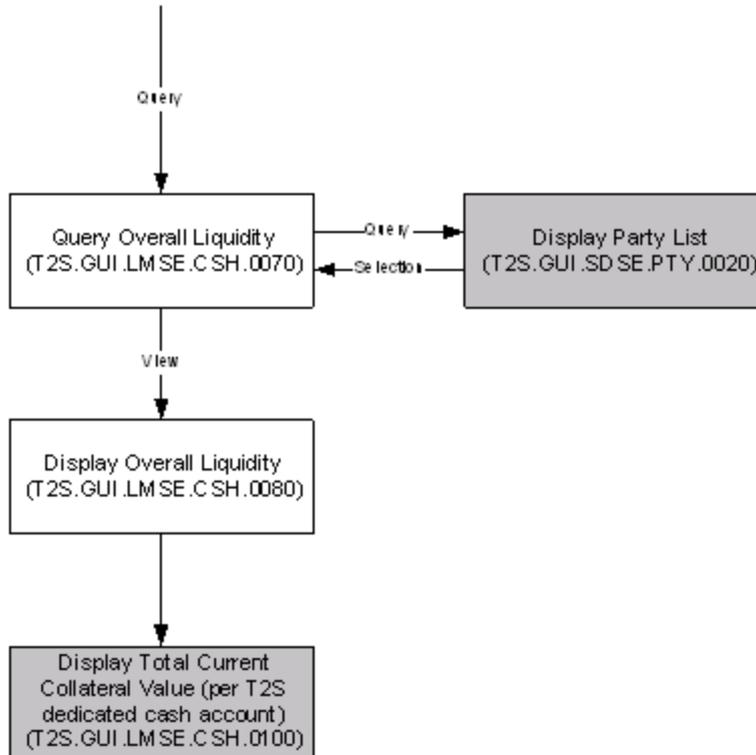
12 **3.4.1 Description**

13 The user interface requirements in this section specify the functions and their association framework
14 that T2S must provide for the query of cash management information.

15 **3.4.2 User Interface Framework**

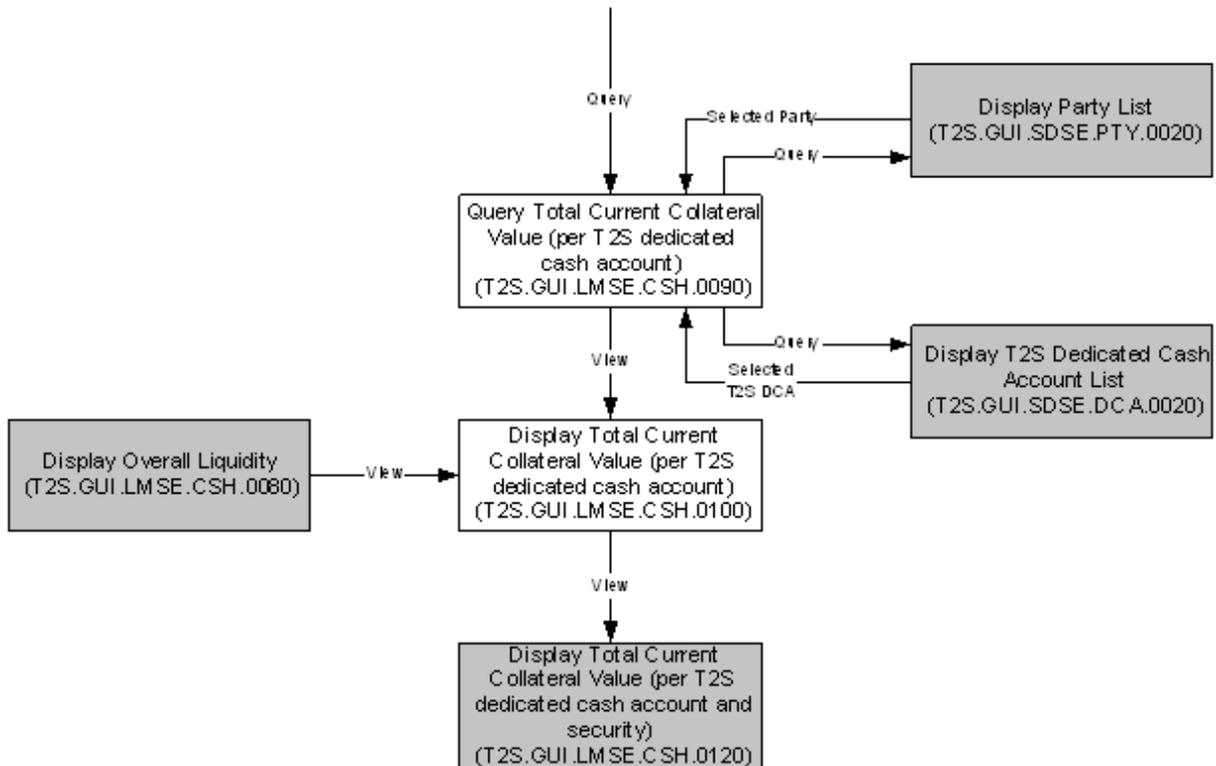


16
17 Figure 3-5 Cash Forecast Query user interface framework



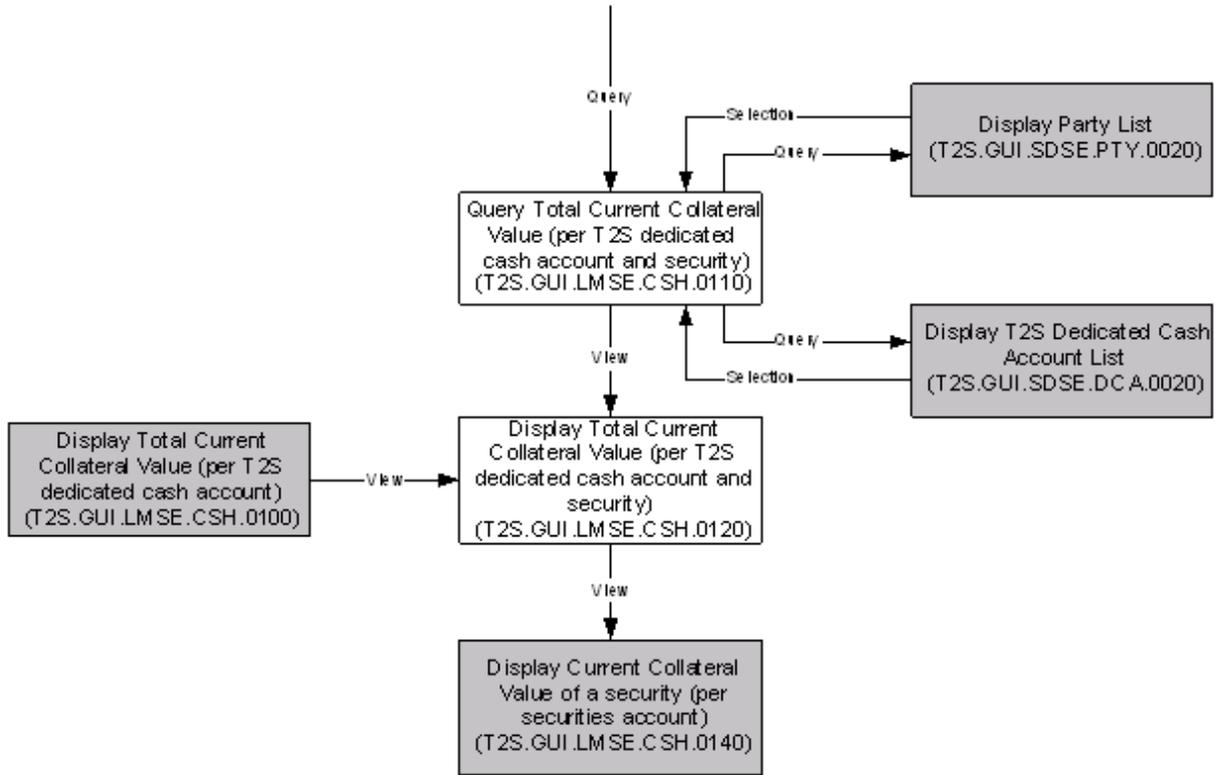
1

2 Figure 3-6 Overall Liquidity Query user interface framework



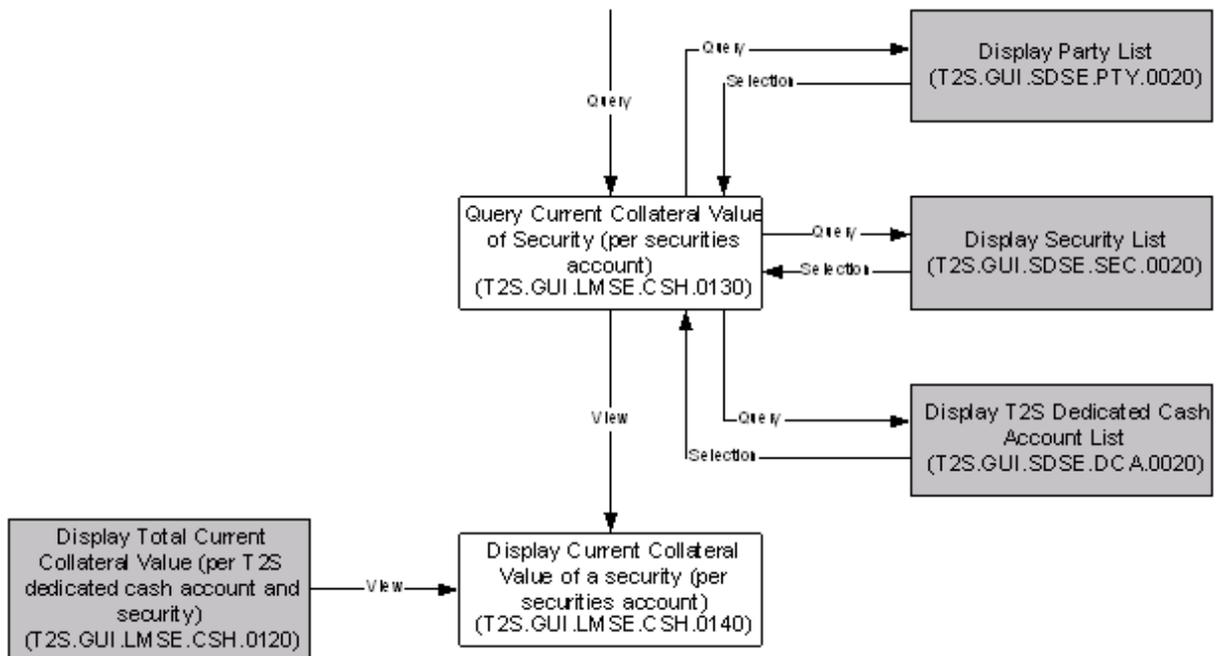
3

4 Figure 3-7 Total Current Collateral Value Query (per T2S dedicated cash account) user interface framework



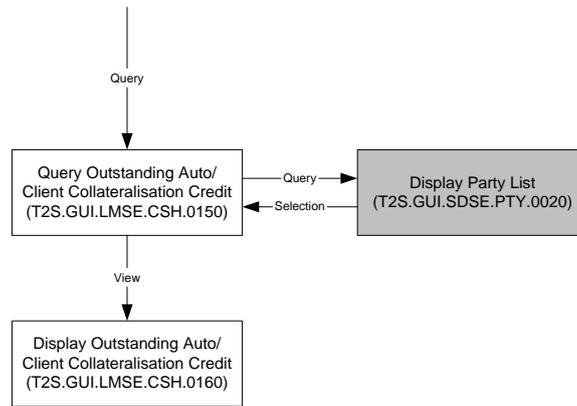
1

2 Figure 3-8 Total Current Collateral Value Query (per T2S dedicated cash account and security) user interface
3 framework



4

5 Figure 3-9 Current Collateral Value Query of Security (per securities account) user interface framework



1
2 Figure 3-10 Outstanding Auto/Client Collateralisation Query user interface framework

3 **3.4.3 Business Functions**

4 **3.4.3.1 Query Cash Forecast**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Cash Forecast |
| Function Reference ID | T2S.GUI.LMSE.CSH.0050 |
| User Requirement Reference ID | T2S.14.890 |

5 The *Query Cash Forecast* function shall provide the facility to query the cash balances expected on
6 a specific intended settlement date (either the current settlement date or current settlement date plus
7 one) for a T2S Party in a specific currency.

8 This function must allow the user to query static data (e.g. T2S Party, currency) and lists of valid
9 value for all other search criteria. It must perform validations on the entered static data criteria and
10 other selection criteria to ensure that the user has input valid values.

11 **3.4.3.2 Display Cash Forecast**

| | |
|-------------------------------|-----------------------|
| Function Name | Display Cash Forecast |
| Function Reference ID | T2S.GUI.LMSE.CSH.0060 |
| User Requirement Reference ID | T2S.14.890 |

12 The *Display Cash Forecast* function shall display the details of the cash forecast of a party specified
13 by the user in the *Query Cash Forecast* function. This function displays the cash forecast for all the
14 T2S dedicated cash accounts owned by the party. For each T2S dedicated cash account, this
15 function displays details of Actual Balance, Sum of pending liquidity transfers and settlement
16 instructions, outstanding intraday credit from auto-collateralisation and available auto-
17 collateralisation.

18 **3.4.3.3 Query Overall Liquidity**

| | |
|---------------|-------------------------|
| Function Name | Query Overall Liquidity |
|---------------|-------------------------|

| | |
|-------------------------------|-----------------------|
| Function Reference ID | T2S.GUI.LMSE.CSH.0070 |
| User Requirement Reference ID | T2S.14.870 |

1 The *Query Overall Liquidity* function shall provide the facility to query the overall liquidity available
 2 to a payment/settlement bank. This function must allow the user to query static data (e.g. T2S Party)
 3 and lists of valid values for all other search criteria. It must perform validations on the entered static
 4 data criteria to ensure that the user has input valid values.

5 **3.4.3.4 Display Overall Liquidity**

| | |
|-------------------------------|---------------------------|
| Function Name | Display Overall Liquidity |
| Function Reference ID | T2S.GUI.LMSE.CSH.0080 |
| User Requirement Reference ID | T2S.14.870 |

6 The *Display Overall Liquidity* function shall display the details of the overall amount of liquidity
 7 available to payment/settlement bank. This function shall display both blocked/ reserved liquidity and
 8 liquidity available for normal operations along with the potential credit stemming from auto-
 9 collateralisation on stock for a T2S Party per currency. This function must allow the user to branch
 10 into the function for displaying the total current collateral value on stock per T2S dedicated cash
 11 account

12 **3.4.3.5 Query Total Current Collateral Value (per T2S dedicated cash account)**

| | |
|-------------------------------|---|
| Function Name | Query Total Current Collateral Value (per T2S dedicated cash account) |
| Function Reference ID | T2S.GUI.LMSE.CSH.0090 |
| User Requirement Reference ID | T2S.14.830 |

13 The *Query Total Current Collateral Value (per T2S dedicated cash account)* function shall provide
 14 the facility to query the total current collateral value of securities (on stock) earmarked for auto-
 15 collateralisation or client-collateralisation. This function must allow the user to query static data (e.g.,,
 16 T2S Party, currency, T2S dedicated cash accounts) and lists of valid values for all other search
 17 criteria. It must perform validations on the entered static data criteria to ensure that the user has
 18 input valid values.

19 **3.4.3.6 Display Total Current Collateral Value (per T2S dedicated cash account)**

| | |
|-------------------------------|---|
| Function Name | Display Total Current Collateral Value (per T2S dedicated cash account) |
| Function Reference ID | T2S.GUI.LMSE.CSD.0100 |
| User Requirement Reference ID | T2S.14.830 |

1 The *Display Total Current Collateral Value (per T2S dedicated cash account)* function shall display
 2 the details of the value of collateral earmarked for auto-collateralisation or client-collateralisation for
 3 the search criteria specified by the user in the *Query Total Current Collateral Value (per T2S*
 4 *dedicated cash account)* function. This function displays total collateral value in a specific valuation
 5 currency per T2S dedicated cash account of a T2S party. This function must allow the user to branch
 6 into the function for displaying the total current collateral value (of every securities position
 7 earmarked) per T2S dedicated cash account.

8 **3.4.3.7 Query Total Current Collateral Value (per T2S dedicated cash account and**
 9 **security)**

| | |
|-------------------------------|--|
| Function Name | Query Total Current Collateral Value (per T2S dedicated cash account and security) |
| Function Reference ID | T2S.GUI.LMSE.CSH.0110 |
| User Requirement Reference ID | T2S.14.831 |

10 The *Query Total Current Collateral Value (per T2S dedicated cash account and security)* function
 11 shall provide the user with the facility to query the total current collateral value of each securities
 12 position (on stock) that have been earmarked for auto-collateralisation or client-collateralisation. This
 13 function must allow the user to query static data (e.g., T2S Party, currency and T2S dedicated cash
 14 accounts) and lists of valid values for all other search criteria. It must perform validations on the
 15 entered static data criteria to ensure that the user has input valid values.

16 **3.4.3.8 Display Total Current Collateral Value (per T2S dedicated cash account and**
 17 **security)**

| | |
|-------------------------------|--|
| Function Name | Display Total Current Collateral Value (per T2S dedicated cash account and security) |
| Function Reference ID | T2S.GUI.LMSE.CSH.0120 |
| User Requirement Reference ID | T2S.14.831 |

18 The *Display Total Current Collateral Value (per T2S dedicated cash account and security)* function
 19 shall display the details of the value of collateral earmarked (for auto-collateralisation or client-
 20 collateralisation) for the search criteria specified in *Query Total Current Collateral Value (per T2S*
 21 *dedicated cash account and security)* function. This function displays the consolidated positions of
 22 a specific security earmarked across all securities account(s) linked to a T2S dedicated cash
 23 account, the securities valuation (central bank prices for auto-collateralisation and
 24 payment/settlement bank prices for client-collateralisation) and the collateral value.

25 This function must allow the user to branch into additional functions, depending on the access rights
 26 of the users to access the function for viewing the total current collateral value of a security (by
 27 securities account linked to a specific T2S dedicated cash account).

1 **3.4.3.9 Query Current Collateral Value of Security (per securities account)**

| | |
|-------------------------------|---|
| Function Name | Query Current Collateral Value of Security (per securities account) |
| Function Reference ID | T2S.GUI.LMSE.CSH.0130 |
| User Requirement Reference ID | T2S.14.832 |

2 The *Query Current Collateral Value of a security (per securities account)* function shall provide the
3 facility to query the current collateral value of a specific security, earmarked and available for either
4 auto or client-collateralisation in every securities account linked to a specific T2S dedicated cash
5 account. This function must allow the user to query static data (e.g. T2S party, security and T2S
6 dedicated cash account) and lists of valid values for all other search criteria. It must perform
7 validations on the entered static data criteria to ensure that the user has input valid values.

8 **3.4.3.10 Display Current Collateral Value of Security (per securities account)**

| | |
|-------------------------------|---|
| Function Name | Display Current Collateral Value of Security (per securities account) |
| Function Reference ID | T2S.GUI.LMSE.CSH.0140 |
| User Requirement Reference ID | T2S.14.832 |

9 The *Display Current Collateral Value of Security (per securities account)* function shall display the
10 details of the securities positions held in a securities account, securities valuation and collateral
11 value, for the search criteria specified by the user in *Query Current Collateral Value of a security*
12 *(per securities account)* function. The function calculates and displays the collateral value based on
13 either central bank price for auto-collateralisation or payment/settlement bank price for client-
14 collateralisation.

15 **3.4.3.11 Query Outstanding Auto/ Client Collateralisation Credit**

| | |
|-------------------------------|---|
| Function Name | Query Outstanding Auto/ Client Collateralisation Credit |
| Function Reference ID | T2S.GUI.LMSE.CSH.0150 |
| User Requirement Reference ID | T2S.14.840 |

16 The *Query Outstanding Auto/ Client Collateralisation Credit* function shall provide the user with the
17 facility to query the outstanding credit of a T2S Party as credit receiver (in the case of auto-
18 collateralisation or client-collateralisation). This function must allow the user to query static data (e.g.,
19 T2S party) and lists of valid values for all other search criteria. It must perform validations on the
20 entered static data criteria to ensure that the user has input valid values.

21 **3.4.3.12 Display Outstanding Auto/ Client Collateralisation Credit**

| | |
|-----------------------|---|
| Function Name | Display Outstanding Auto/ Client Collateralisation Credit |
| Function Reference ID | T2S.GUI.LMSE.CSH.0160 |

| | |
|-------------------------------|------------|
| User Requirement Reference ID | T2S.14.840 |
|-------------------------------|------------|

1 The *Display Outstanding Auto/ Client Collateralisation Credit* function shall display the details of
2 outstanding auto / client-collateralisation credit of a T2S party as credit receiver, for the search
3 criteria as specified by the user in the *Query Outstanding Auto/ Client Collateralisation Credit*
4 function. The function displays the limit on T2S dedicated cash account set by credit provider for a
5 specific credit receiver and the outstanding credit, per T2S party, currency and T2S dedicated cash
6 account.

7 **4 USER INTERFACE BUSINESS FUNCTIONS FOR STATIC** 8 **DATA SERVICES**

9 This section describes the business functions of the user interface to support the static data services
10 in T2S. The static data management user interface provides the functions that allow the users to
11 query and manage the static data business objects (listed below)

- 12 Currency (CCY)
- 13 Security (SEC)
- 14 Securities Subject to Cash Penalties
- 15 Security Penalty Rate
- 16 Cash Discount Penalty Rate
- 17 Euro Foreign Exchange Reference Rate
- 18 Daily Price
- 19 SME Growth Market
- 20 Securities Valuation (SVA)
- 21 Security CSD Link (SCL)
- 22 Party (PTY)
- 23 Securities Account (SAC)
- 24 T2S Dedicated Cash Account (DCA)
- 25 External RTGS Account (RGA)
- 26 Intraday Restrictions (RES)
- 27 Restrictions (RST)
- 28 T2S Dedicated Cash Account – Liquidity Transfer Order (LTO)
- 29 Multiple Liquidity Provider (MLP)
- 30 Limits (LMT)

- 1 Close Links(CLL)
- 2 Cross CSD Settlement (CCS)
- 3 Market Specific Attribute Definition (MSD)
- 4 Market Specific Restriction (MSA)
- 5 Eligible Counterpart CSD (ECC)
- 6 T2S Schedule of Settlement Day (SCH)
- 7 Country (CON)

8 For each of the above business objects, the T2S system will allow the user (based on their privileges)
9 to view the business object's audit trail. Some of the user interface frameworks do not depict this
10 association explicitly.

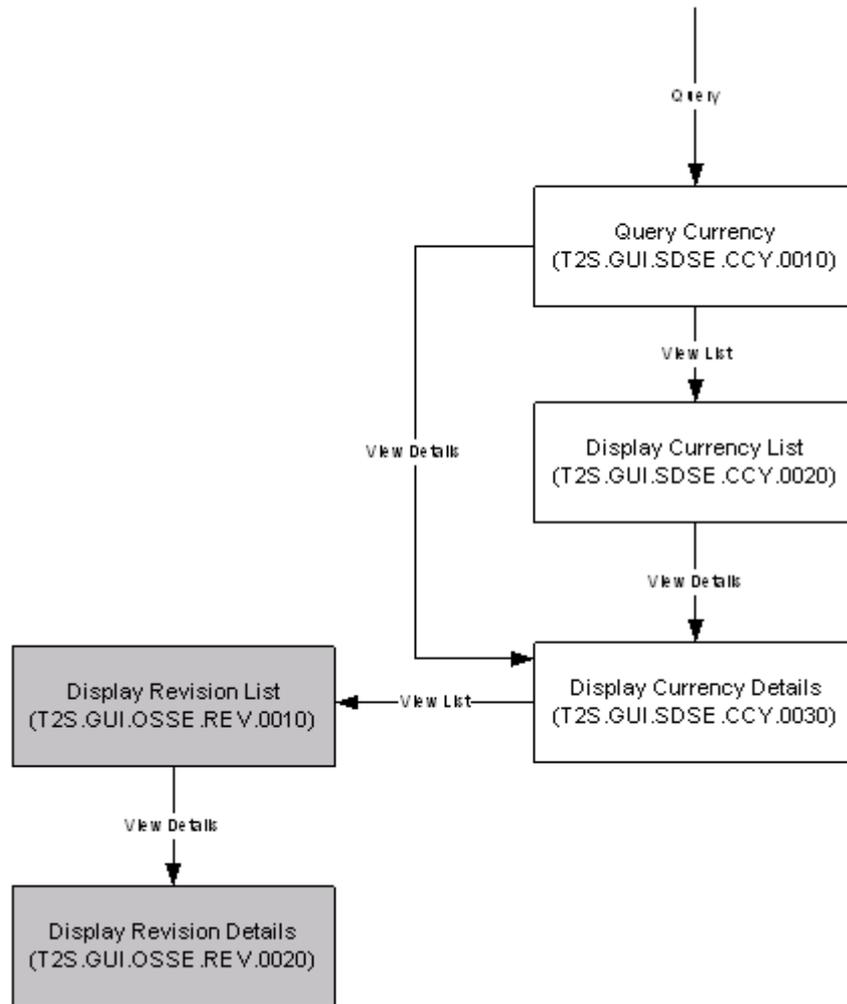
11 Note: The business details of some static data objects (e.g., party, securities, securities accounts) is
12 stored in multiple classes of information for each static data business object

13 **4.1 Currency Reference Data**

14 **4.1.1 Description**

15 The user interface requirements in this section specify the functions and their association framework
16 that T2S must provide for query of currencies.

1 **4.1.2 User Interface Framework**



2
3 Figure 4-1 Currency Query user interface framework

4 **4.1.3 Business Functions**

5 **4.1.3.1 Query Currency**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Currency |
| Function Reference ID | T2S.GUI.SDSE.CCY.0010 |
| User Requirement Reference ID | T2S.16.330 |

6 The *Query Currency* function shall provide the facility to query all the currencies defined in T2S. The
7 function must perform validations on the entered static data criteria and other selection criteria to
8 ensure that the user has input valid values.

9 **4.1.3.2 Display Currency List**

| | |
|-----------------------|-----------------------|
| Function Name | Display Currency List |
| Function Reference ID | T2S.GUI.SDSE.CCY.0020 |

| | |
|-------------------------------|------------------------|
| User Requirement Reference ID | T2S.16.330, T2S.12.250 |
|-------------------------------|------------------------|

1 The *Display Currency List* function shall display the set of currencies that fulfil the selection criteria,
 2 specified by the user in the *Query Currency* function. The function shall allow the user to select a
 3 currency from the results set and to display the details of the currency. If the query only returns one
 4 valid currency, then it automatically displays the result on the *Display Currency Details* function.

5 **4.1.3.3 Display Currency Details**

| | |
|-------------------------------|--------------------------|
| Function Name | Display Currency Details |
| Function Reference ID | T2S.GUI.SDSE.CCY.0030 |
| User Requirement Reference ID | T2S.16.330, T2S.12.250 |

6 The *Display Currency Details* function shall display the details of a currency and must allow the user
 7 to branch into the function for accessing the revision history of the currency

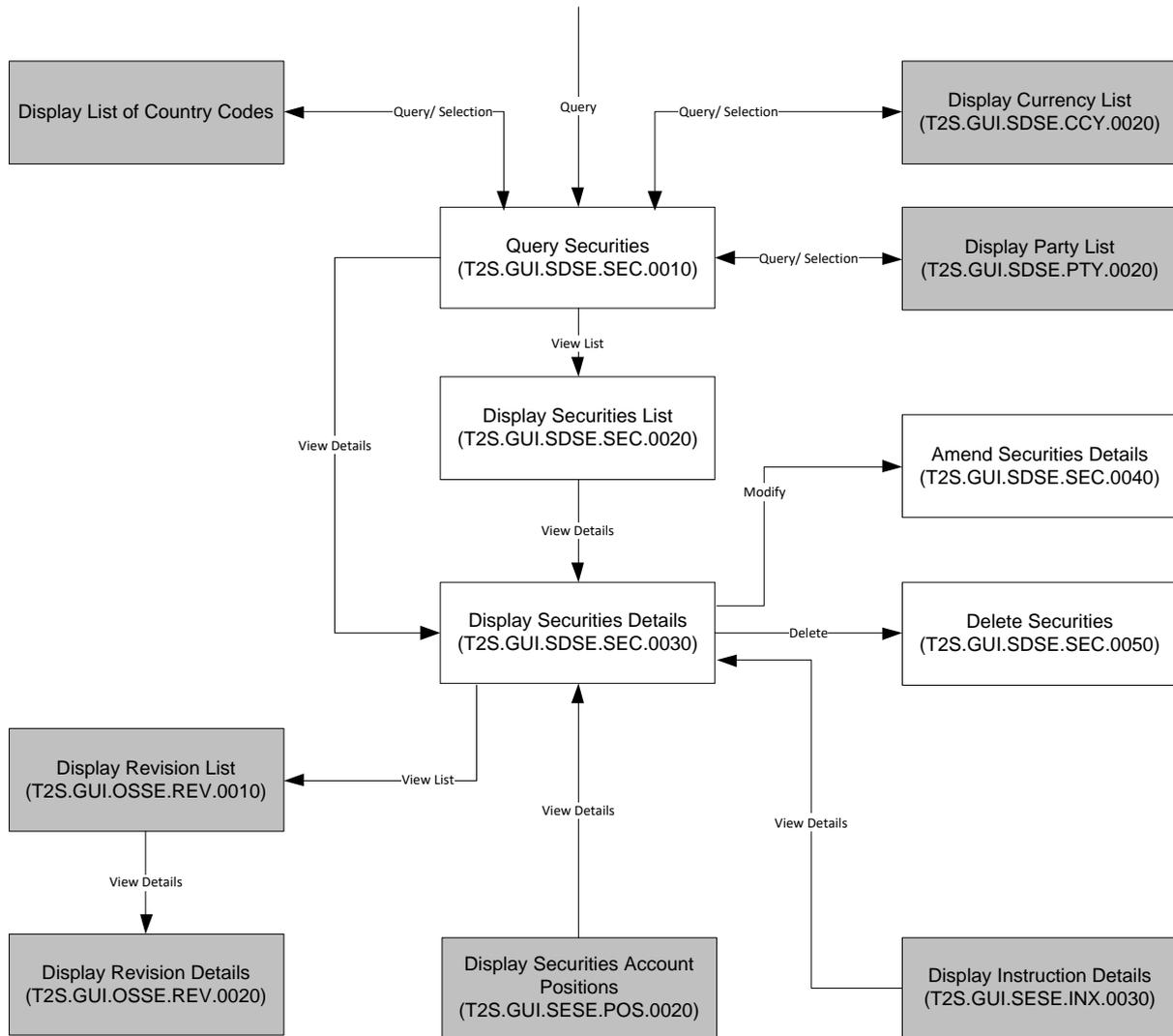
8 **4.2 Securities Reference Data**

9 **4.2.1 Description**

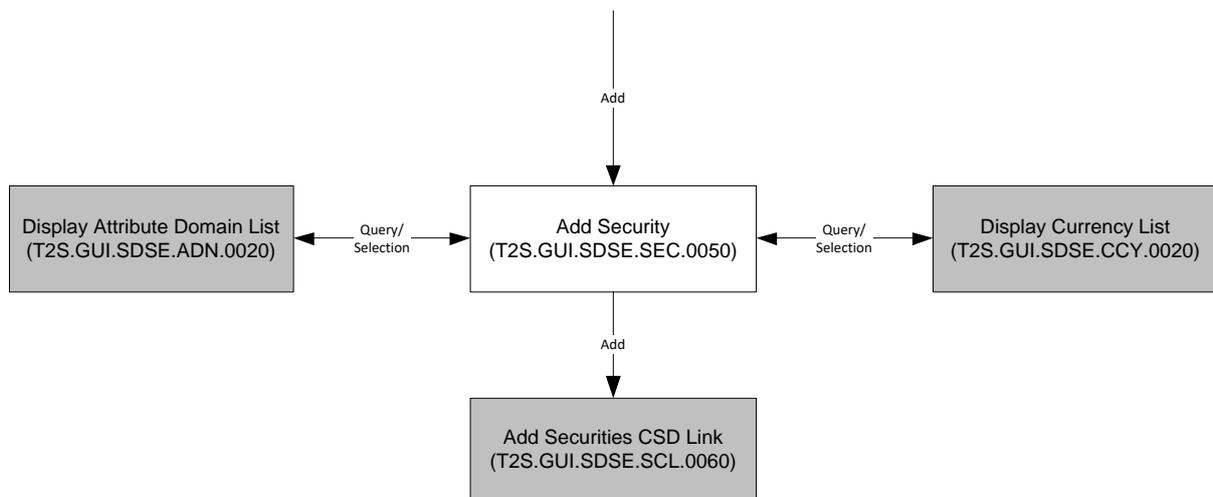
10 The user interface requirements in this section specify the functions and their association framework
 11 that T2S must provide for query and maintenance of securities. The “Securities” business object
 12 consists of different classes of information (listed below).

- 13 Securities
- 14 Securities Name
- 15 Securities Code
- 16 Deviating Settlement Unit

1 4.2.2 User Interface Framework



2
3 Figure 4-2 Securities Query and Maintenance user interface framework



4
5 Figure 4-3 Add Security user interface framework

1 **4.2.3 Business Functions**

2 **4.2.3.1 Query Securities**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Securities |
| Function Reference ID | T2S.GUI.SDSE.SEC.0010 |
| User Requirement Reference ID | T2S.14.540 |

3 The *Query Securities* function shall provide the facility to query all the securities defined in T2S. This
 4 function must allow the user to query static data (e.g., CSD / system entity, party, currency) and lists
 5 of valid value for all other search criteria (e.g. status codes, country of issuance country, technical
 6 status). It must perform validations on the entered static data criteria and other selection criteria to
 7 ensure that the user has input valid values.

8 **4.2.3.2 Display Securities List**

| | |
|-------------------------------|-------------------------|
| Function Name | Display Securities List |
| Function Reference ID | T2S.GUI.SDSE.SEC.0020 |
| User Requirement Reference ID | T2S.14.540, T2S.14.550 |

9 The *Display Securities List* function shall display the set of securities that fulfil the selection criteria,
 10 specified by the user in the *Query Securities* function. For each security, the function shall display
 11 only key attributes (e.g., ISIN, security identifier, short name, market status of securities, technical
 12 status). The function shall allow the user to select securities from the results set and to display the
 13 securities details. If the query result set consists of only one record, then it automatically displays
 14 the result on the *Display Securities Details* function.

15 **4.2.3.3 Display Securities Details**

| | |
|-------------------------------|----------------------------|
| Function Name | Display Securities Details |
| Function Reference ID | T2S.GUI.SDSE.SEC.0030 |
| User Requirement Reference ID | T2S.14.550, T2S.14.553 |

16 The *Display Securities Details* function shall display all the attributes of securities stored in different
 17 classes of information (listed below)

- 18 Securities (includes market specific attribute values)
- 19 Securities Name
- 20 Securities Code
- 21 Deviating Settlement Unit
- 22

23 The function must allow the user to branch into additional functions of the user interface for

- 1 amending the securities details;
- 2 deleting securities;
- 3 and accessing the revision history of the securities

4 **4.2.3.4 Amend Securities Details**

| | |
|-------------------------------|--------------------------|
| Function Name | Amend Securities Details |
| Function Reference ID | T2S.GUI.SDSE.SEC.0040 |
| User Requirement Reference ID | T2S.12.250 |

5 The *Amend Securities Details* function shall provide the facility to edit details of securities, held as
6 attributes in different classes of information (securities name, securities settlement data, market
7 specific attribute values, restrictions and deviating settlement unit).

8 For modification of securities name, the function allows the users to either modify the existing details
9 or add details with a new valid-from date. This feature provides the dual benefit of maintaining the
10 data revisions and data history. The data history helps in referencing old values for backdated
11 regulatory reporting.

12 The securities code can only be modified by the T2S Operator, in case of input errors by the
13 responsible CSD

14 **4.2.3.5 Delete Securities**

| | |
|-------------------------------|-----------------------|
| Function Name | Delete Securities |
| Function Reference ID | T2S.GUI.SDSE.SEC.0050 |
| User Requirement Reference ID | T2S.12.250 |

15 The *Delete Securities* function shall provide the facility to delete a security. The user must be able
16 to access this function by executing the delete option on the *Display Securities Detail* function.

17 **4.2.3.6 Add Securities**

| | |
|-------------------------------|--|
| Function Name | Add Securities |
| Function Reference ID | T2S.GUI.SDSE.SEC.0060 |
| User Requirement Reference ID | T2S.12.250, T2S.16.815 (for market specific attribute requirements) |

18 The *Add Securities* function shall provide the user with the facility to add new securities in T2S. It
19 must allow the user to input values for mandatory and optional attributes for creation of securities.
20 The function must allow the users to access other functions for querying and selecting T2S party,
21 country and currency details, required for defining new security in T2S. It must perform validations
22 on the entered data to ensure that the user has input valid values and consistent data. The function

1 must request the user to input values for all market specific attribute(s) the CSD has defined for
2 object type as securities.

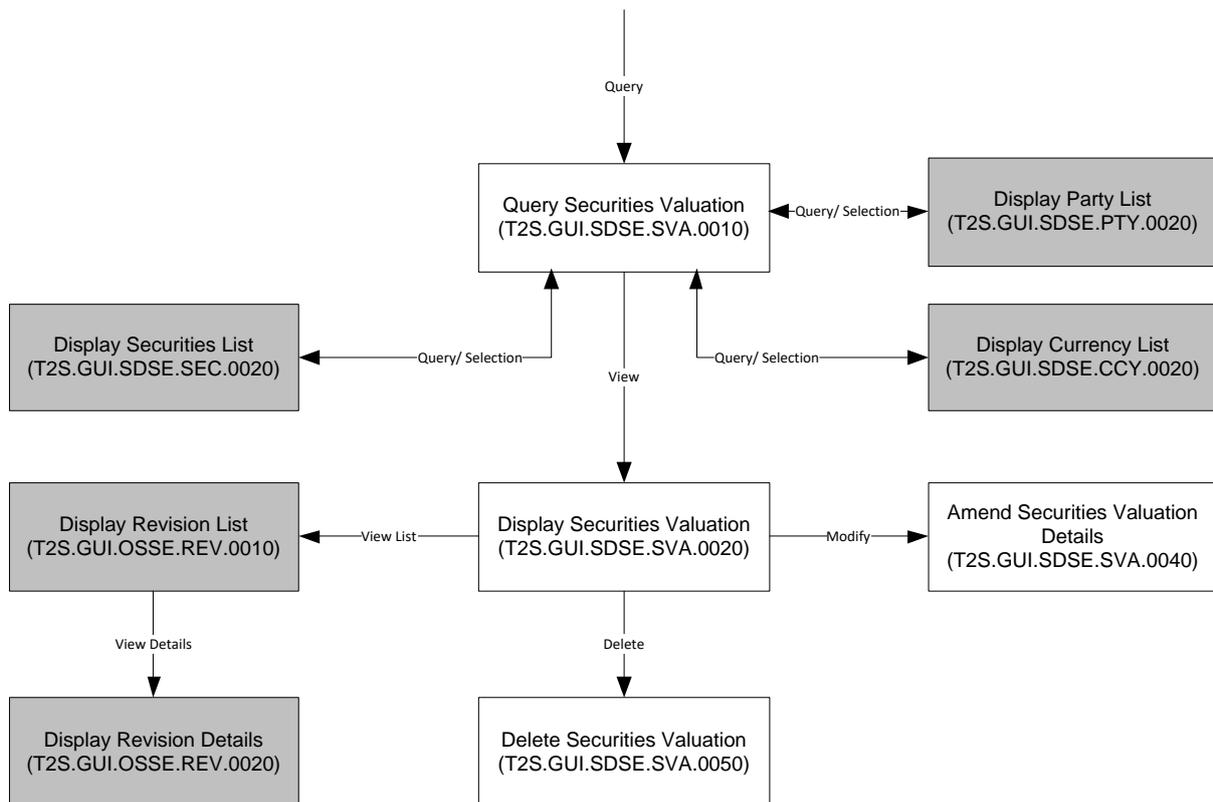
3 This function must allow access to “Add Securities CSD Link” function for defining an association
4 between the securities and the securities maintaining CSD

5 **4.3 Securities Valuation Data**

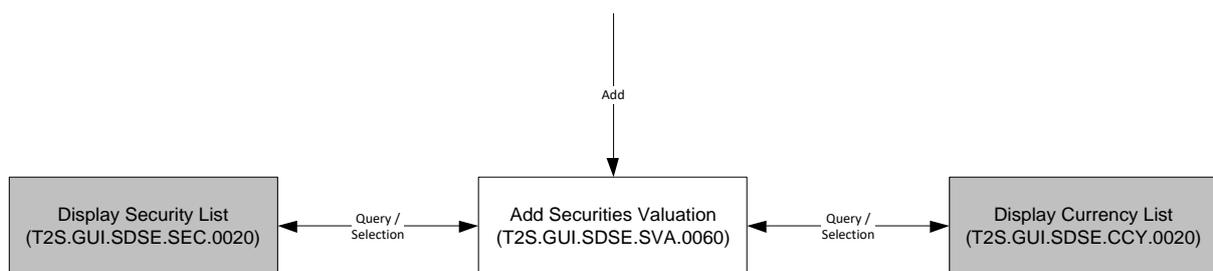
6 **4.3.1 Description**

7 The user interface requirements in this section specify the functions and their association framework
8 that T2S must provide for query and maintenance of securities valuation

9 **4.3.2 User Interface Framework**



10
11 Figure 4-4 Securities Valuation Query and Maintenance user interface framework



12
13 Figure 4-5 Add Securities Valuation user interface framework

1 **4.3.3 Business Function**

2 **4.3.3.1 Query Securities Valuation**

| | |
|-------------------------------|----------------------------|
| Function Name | Query Securities Valuation |
| Function Reference ID | T2S.GUI.SDSE.SVA.0010 |
| User Requirement Reference ID | T2S.12.250 |

3 The *Query Securities Valuation* function shall provide the facility to query securities valuation stored
4 in T2S. This function must allow the user to query static data (e.g., party, security, currency) and lists
5 of valid value for all other search criteria. It must perform validations on the entered static data criteria
6 and other selection criteria to ensure that the user has input valid values.

7 **4.3.3.2 Display Securities Valuation**

| | |
|-------------------------------|------------------------------|
| Function Name | Display Securities Valuation |
| Function Reference ID | T2S.GUI.SDSE.SVA.0020 |
| User Requirement Reference ID | T2S.12.250 |

8 The *Display Securities Valuation* function shall display the set of securities valuations that fulfil the
9 selection criteria, specified by the user in the *Query Securities Valuation* function. The function
10 displays security identifier, valuation date, valuation currency, securities valuation and party
11 identifier.

12 The function must allow the user to branch into additional functions of the user interface for

- 13 amending the securities valuation;
- 14 deleting the securities valuation;
- 15 and accessing the revision history of the securities valuation

16 **4.3.3.3 Amend Securities Valuation Details**

| | |
|-------------------------------|------------------------------------|
| Function Name | Amend Securities Valuation Details |
| Function Reference ID | T2S.GUI.SDSE.SVA.0040 |
| User Requirement Reference ID | T2S.12.250 |

17 The *Amend Securities Valuation Details* function shall provide the facility to edit details of a securities
18 valuation. The user must be able to access this function by executing an amend option on the *Display*
19 *Securities Valuation* function.

20 **4.3.3.4 Delete Securities Valuation**

| | |
|-----------------------|-----------------------------|
| Function Name | Delete Securities Valuation |
| Function Reference ID | T2S.GUI.SDSE.SVA.0050 |

| | |
|-------------------------------|------------|
| User Requirement Reference ID | T2S.12.250 |
|-------------------------------|------------|

1 The *Delete Securities* function shall provide the facility to delete a securities valuation. The user must
 2 be able to access this function by executing the delete option on the *Display Securities Valuation*
 3 function.

4 **4.3.3.5 Add Securities Valuation**

| | |
|-------------------------------|--------------------------|
| Function Name | Add Securities Valuation |
| Function Reference ID | T2S.GUI.SDSE.SVA.0060 |
| User Requirement Reference ID | T2S.12.250 |

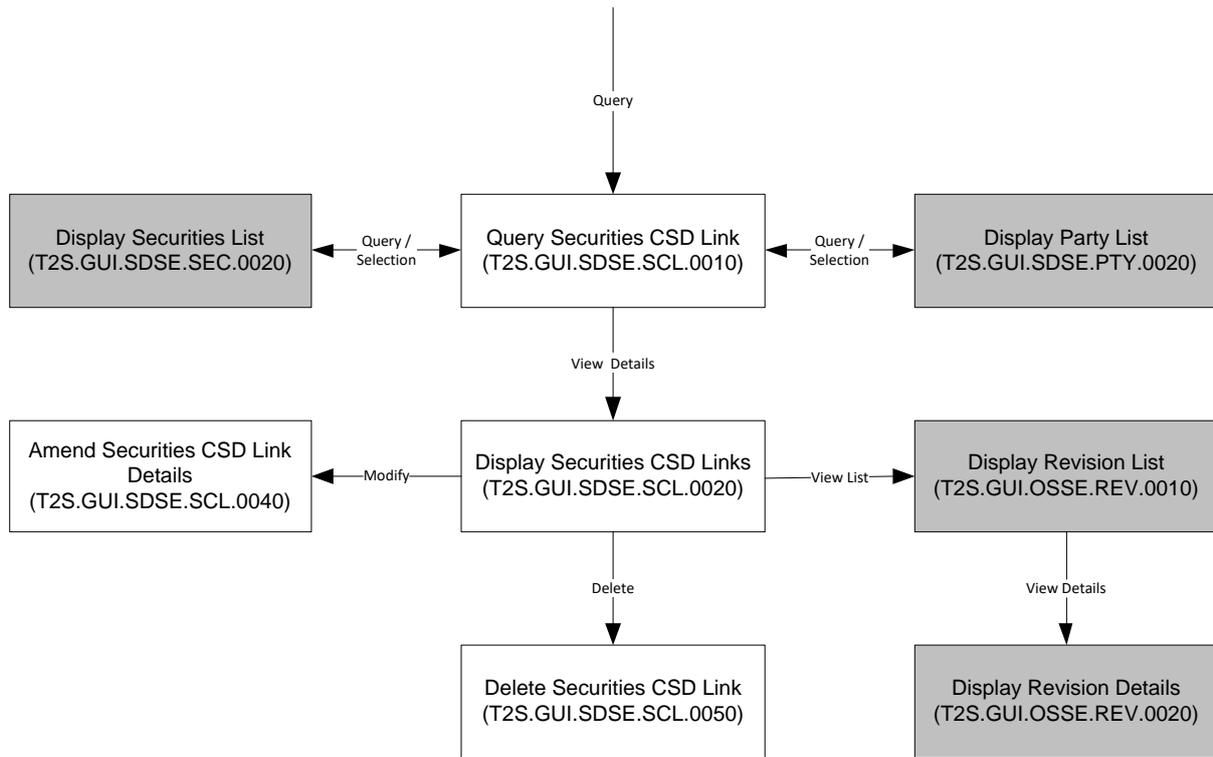
5 The *Add Securities Valuation* function shall provide the user with the facility to add new securities
 6 valuation in T2S. It must allow the user to input values for mandatory and optional attributes for
 7 creation of a security valuation. The function must allow the users to access other functions for
 8 querying and selecting security and currency details, required for defining new security in T2S. It
 9 must perform validations on the entered data to ensure that the user has input valid values and
 10 consistent data.

11 **4.4 Securities CSD Link**

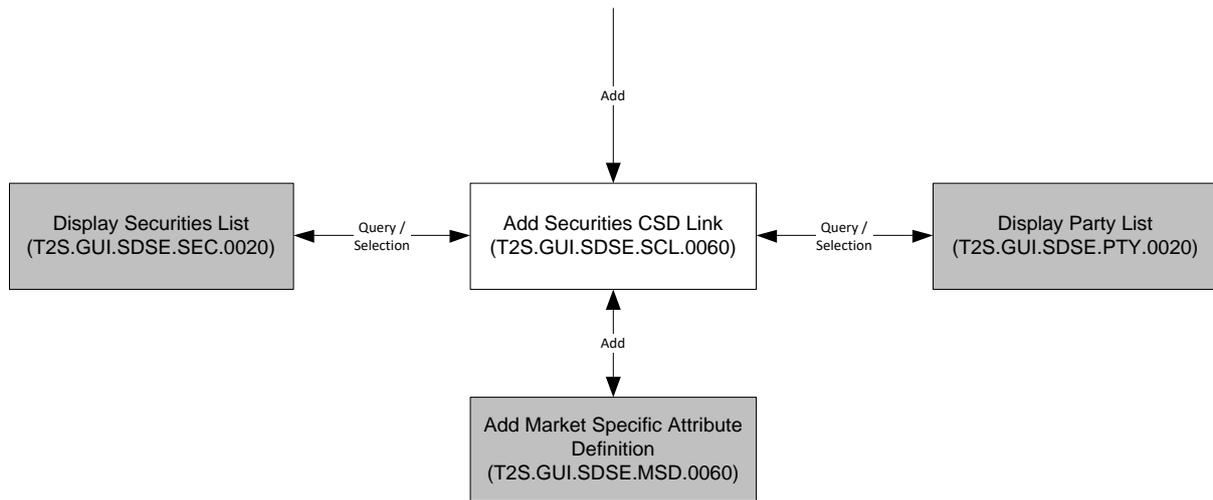
12 **4.4.1 Description**

13 The user interface requirements in this section specify the functions and their association framework
 14 that T2S must provide for query and maintenance of securities CSD link.

1 **4.4.2 User Interface Framework**



2
3 **Figure 4-6 Securities CSD Link Query and Maintenance user interface framework**



4
5 **Figure 4-7 Add Securities Valuation user interface framework**

6 **4.4.3 Business Function**

7 **4.4.3.1 Query Securities CSD Link**

| | |
|-------------------------------|---------------------------|
| Function Name | Query Securities CSD Link |
| Function Reference ID | T2S.GUI.SDSE.SCL.0010 |
| User Requirement Reference ID | T2S.14.557 |

1 The *Query Securities CSD Link* function shall provide the facility to query all securities CSD links,
2 for a specific security or a specific CSD; or for all the CSDs This function must allow the user to
3 query static data (e.g., party, security) and lists of valid value for all other search criteria (e.g. link
4 type). It must perform validations on the entered static data criteria and other selection criteria to
5 ensure that the user has input valid values.

6 **4.4.3.2 Display Securities CSD Links**

| | |
|-------------------------------|------------------------------|
| Function Name | Display Securities CSD Links |
| Function Reference ID | T2S.GUI.SDSE.SCL.0020 |
| User Requirement Reference ID | T2S.14.557 |

7 The *Display Securities CSD Links* function shall display the set of securities CSD links that fulfil the
8 selection criteria, specified by the user in the *Query Securities CSD Links* function. The function
9 displays security identifier, CSD identifier, valid-from and valid-to date, link type and securities
10 maintenance process indicator.

11 The function must allow the user to branch into additional functions of the user interface for

- 12 amending the securities CSD link;
- 13 deleting the securities CSD link;
- 14 and accessing the revision history of the securities CSD link

15 **4.4.3.3 Amend Securities CSD Link Details**

| | |
|-------------------------------|-----------------------------------|
| Function Name | Amend Securities CSD Link Details |
| Function Reference ID | T2S.GUI.SDSE.SCL.0040 |
| User Requirement Reference ID | T2S.12.250 |

16 The *Amend Securities CSD Link Details* function shall provide the facility to edit details of a securities
17 CSD link. The user must be able to access this function by executing an amend option on the *Display*
18 *Securities CSD Link* function.

19 The users can deactivate a securities CSD link by updating the valid-to date.

20 **4.4.3.4 Delete Securities CSD Link**

| | |
|-------------------------------|----------------------------|
| Function Name | Delete Securities CSD Link |
| Function Reference ID | T2S.GUI.SDSE.SCL.0050 |
| User Requirement Reference ID | T2S.12.250 |

21 The *Delete Security CSD Link* function shall provide the facility to delete a securities CSD link. The
22 user must be able to access this function by executing the delete option on the *Display Securities*
23 *CSD Link* function.

1 **4.4.3.5 Add Securities CSD Link**

| | |
|-------------------------------|--|
| Function Name | Add Securities CSD Link |
| Function Reference ID | T2S.GUI.SDSE.SCL.0060 |
| User Requirement Reference ID | T2S.12.250, T2S.16.812 (for market specific attributes) |

2 The *Add Securities CSD Link* function shall provide the user with the facility to add new securities
3 CSD link in T2S. It must allow the user to input values for mandatory and optional attributes for
4 creation of a security CSD link. The function must allow the users to access other functions for
5 querying and selecting security details, required for defining new security CSD link in T2S. It must
6 perform validations on the entered data to ensure that the user has input valid values and consistent
7 data. For all the mandatory MSA(s) defined for the securities reference data by an investor CSD, the
8 function shall validate that the MSA values have been already defined by the CSD for the respective
9 security. In case the mandatory MSA values has not been defined, the function should not allow the
10 CSD to add the Securities CSD Link object for the securities.

11

12 **4.5 Party Reference Data**

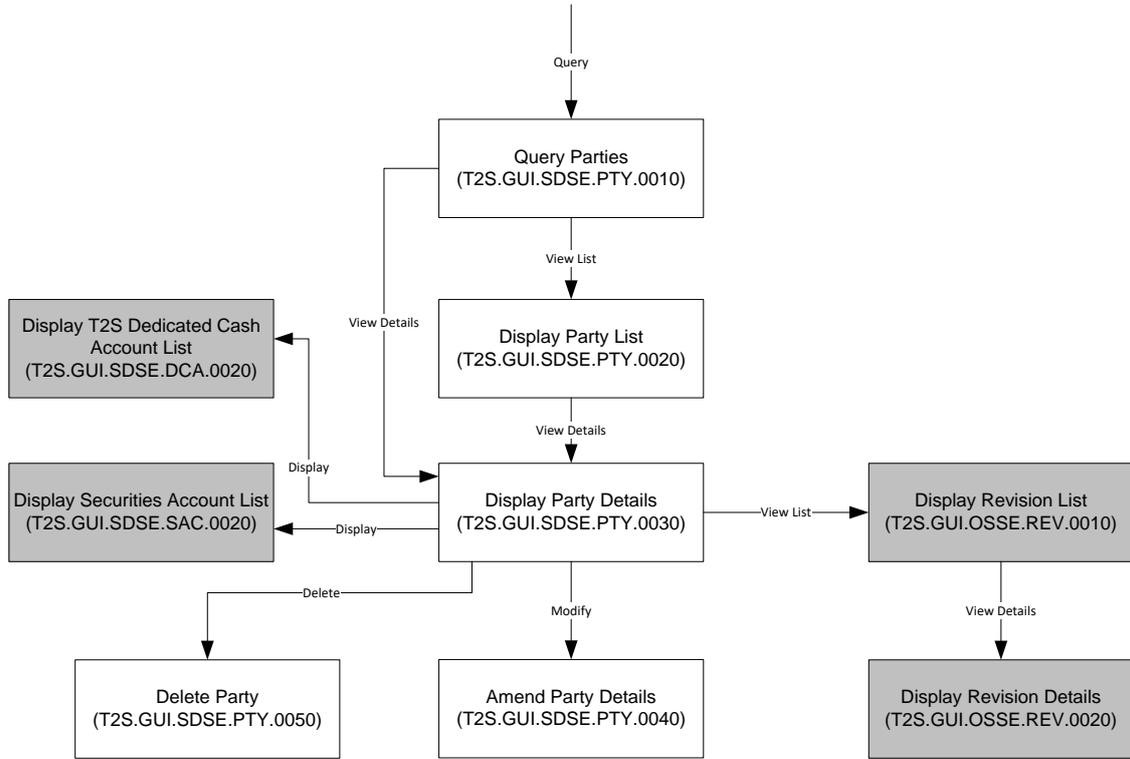
13 **4.5.1 Description**

14 The user interface requirements in this section specify the functions and their association framework
15 that T2S must provide for query and maintenance of party. The “Party” business object consists of
16 different classes of information (listed below).

- 17 Party
- 18 Party Name
- 19 Party Code
- 20 Party Address
- 21 Party Technical Address
- 22 Auto-collateralisation rules

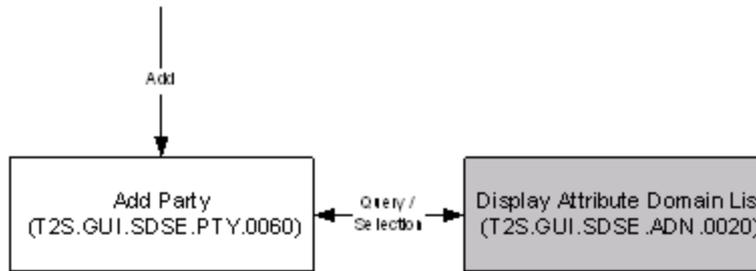
23 **4.5.2 User Interface Framework**

24



1

2 Figure 4-8 Party Query and Maintenance user interface framework



3

4 Figure 4-9 Add Party user interface framework

5 **4.5.3 Business Function**

6 **4.5.3.1 Query Parties**

| | |
|-------------------------------|------------------------|
| Function Name | Query Parties |
| Function Reference ID | T2S.GUI.SDSE.PTY.0010 |
| User Requirement Reference ID | T2S.14.560, T2S.14.563 |

7 The *Query Parties* function shall provide the facility to query all the parties defined in T2S. This
 8 function must allow the user to query static data (e.g., party, system entity) and lists of valid value
 9 for all other search criteria (e.g. status codes, party type, technical status). It must perform validations
 10 on the entered static data criteria and other selection criteria to ensure that the user has input valid
 11 values.

1 **4.5.3.2 Display Party List**

| | |
|-------------------------------|------------------------|
| Function Name | Display Party List |
| Function Reference ID | T2S.GUI.SDSE.PTY.0020 |
| User Requirement Reference ID | T2S.14.560, T2S.14.563 |

2 The *Display Party List* function shall display the set of parties that fulfil the selection criteria, specified
 3 by the user in the *Query Parties* function. For each party, the function shall display only key attributes
 4 (e.g., party identifier, CSD/NCB of the party, party BIC, party status, party short name). The function
 5 shall allow the user to select a party from the results set and to display the details of the party. If the
 6 query only returns one valid party, then it automatically displays the result on the *Display Party*
 7 *Details* function.

8 **4.5.3.3 Display Party Details**

| | |
|-------------------------------|-----------------------|
| Function Name | Display Party Details |
| Function Reference ID | T2S.GUI.SDSE.PTY.0030 |
| User Requirement Reference ID | T2S.14.560 |

9 The *Display Party Details* function shall display all the attributes of a party stored in different classes
 10 of information (listed below)

- 11 Party (includes market specific attributes)
- 12 Party Name
- 13 Party Code
- 14 Party Address
- 15 Party Technical Address
- 16 Auto-collateralisation Rules

17 The function must allow the user to branch into additional functions of the user interface for

- 18 amending the party details;
- 19 deleting the party;
- 20 and accessing the revision history of the party

21 **4.5.3.4 Amend Party Details**

| | |
|-------------------------------|-----------------------|
| Function Name | Amend Party Details |
| Function Reference ID | T2S.GUI.SDSE.PTY.0040 |
| User Requirement Reference ID | T2S.12.250 |

1 The *Amend Party Details* function shall provide the facility to edit details of a party, held as attributes
 2 in different classes of information (party, party name, party code, party address, party technical
 3 address and auto-collateralisation rules).
 4 For modification of party name, party code and party address, the function allows the users to either
 5 modify the existing details or add details with a new valid-from date. This feature provides the dual
 6 benefit of maintaining the data revisions and data history. The data history helps in referencing old
 7 values for backdated regulatory reporting.
 8 For modification of auto-collateralisation rules, the function allows the users to update the maximum
 9 credit percentage and its usage indicator
 10 For closing a party, the function allows the users to update the party attribute “close date”.
 11 The user must be able to access this function by executing an amend option on the *Display Party*
 12 *Detail* function.

13 **4.5.3.5 Delete Party**

| | |
|-------------------------------|-----------------------|
| Function Name | Delete Party |
| Function Reference ID | T2S.GUI.SDSE.PTY.0050 |
| User Requirement Reference ID | T2S.12.250 |

14 The *Delete Party* function shall provide the facility to delete a party. The user must be able to access
 15 this function by executing the delete option on the *Display Party Detail* function.

16 **4.5.3.6 Add Party**

| | |
|-------------------------------|---|
| Function Name | Add Party |
| Function Reference ID | T2S.GUI.SDSE.PTY.0060 |
| User Requirement Reference ID | T2S.12.250, T2S.16.814 (for market specific attributes) |

17 The *Add Party* function shall provide the user with the facility to add new party in T2S. It must allow
 18 the user to input values for mandatory and optional attributes for creation of a party. The function
 19 must perform validations on the entered data to ensure that the user has input valid values and
 20 consistent data. The function must request the user to input values for all market specific attribute(s)
 21 the CSD has defined for object type as party.

22 **4.6 Securities Account Reference Data**

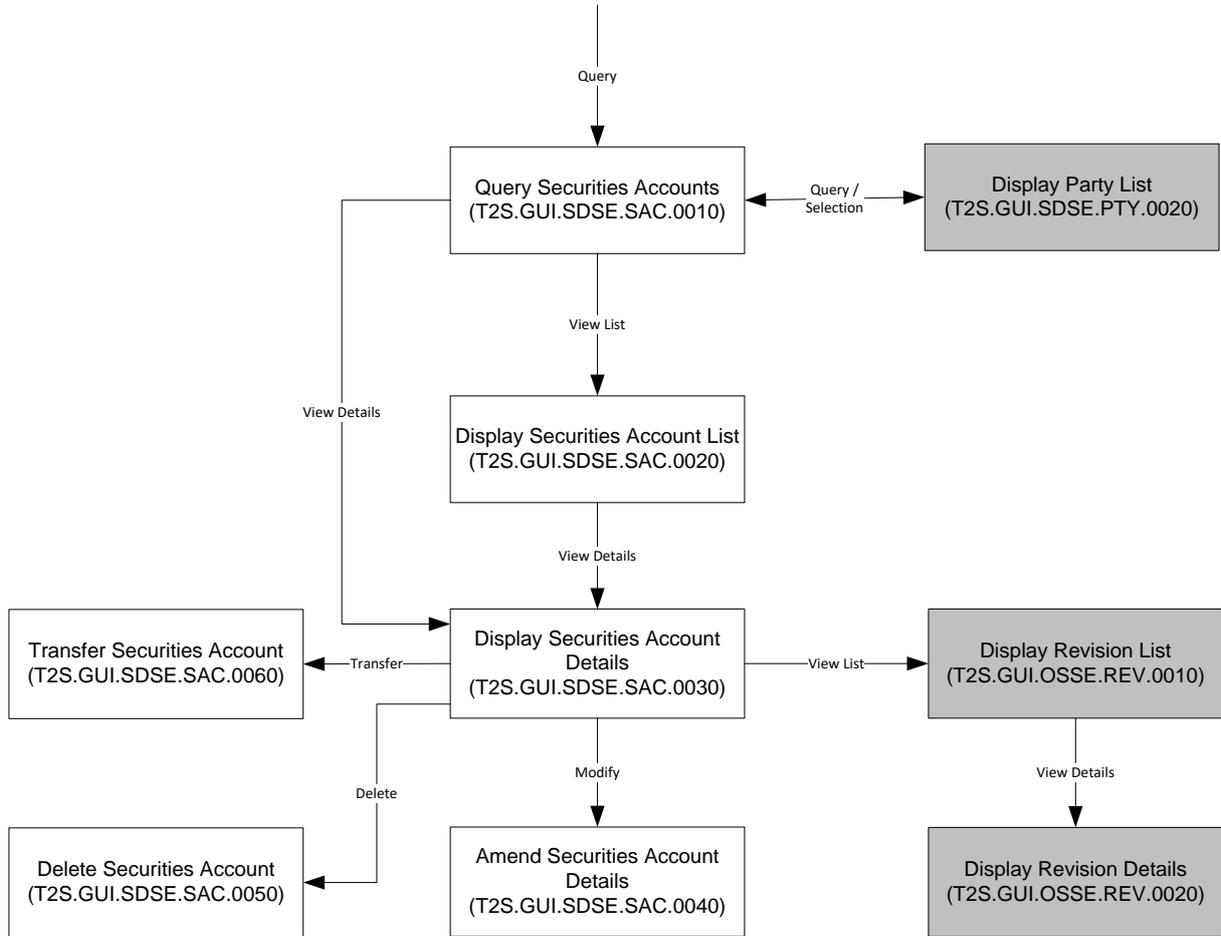
23 **4.6.1 Description**

24 The user interface requirements in this section specify the functions and their association framework
 25 that T2S must provide for query and maintenance of securities accounts. The business object
 26 “Securities Accounts” consists of different classes of information listed below.

- 1 Securities Account
- 2 Party and Securities Account Relationship
- 3 Securities Account and T2S Dedicated Cash Account Link (Credit Memorandum Balance)

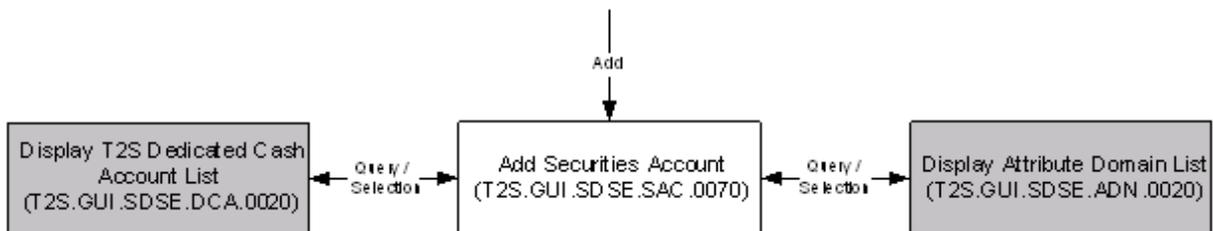
4 **4.6.2 User Interface Framework**

5



6

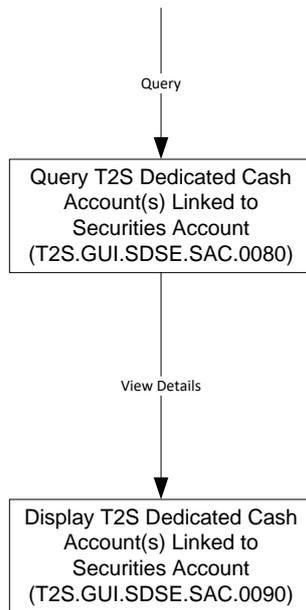
7 Figure 4-10 Securities Account Query and Maintenance user interface framework



8

9 Figure 4-11 Add Securities Account user interface framework

10



1

2 Figure 4-12 T2S dedicated cash account(s) linked to a Securities Account and Party user interface framework

3 **4.6.3 Business Function**

4 **4.6.3.1 Query Securities Accounts**

| | |
|-------------------------------|---------------------------|
| Function Name | Query Securities Accounts |
| Function Reference ID | T2S.GUI.SDSE.SAC.0010 |
| User Requirement Reference ID | T2S.14.600, T2S.14.605 |

5 The *Query Securities Accounts* function shall provide the facility to query all the securities accounts
 6 defined in T2S. This function must allow the user to query static data (e.g., party, system entity) and
 7 lists of valid value for all other search criteria (e.g. status codes, party type). It must perform
 8 validations on the entered static data criteria and other selection criteria to ensure that the user has
 9 input valid values.

10 **4.6.3.2 Display Securities Account List**

| | |
|-------------------------------|---------------------------------|
| Function Name | Display Securities Account List |
| Function Reference ID | T2S.GUI.SDSE.SAC.0020 |
| User Requirement Reference ID | T2S.14.600, T2S.14.605 |

11 The *Display Securities Account List* function shall display the set of parties that fulfil the selection
 12 criteria, specified by the user in the *Query Securities Accounts* function. For each securities account,
 13 the function shall display only key attributes (e.g., securities account identifier, party identifier, party
 14 BIC, securities account status, and BIC of the party's CSD). The function shall allow the user to
 15 select a securities account from the results set and to display the details of the securities account. If

1 the query only returns one valid securities account, then it automatically displays the result on the
2 *Display Securities Account Details* function.

3 **4.6.3.3 Display Securities Account Details**

| | |
|-------------------------------|------------------------------------|
| Function Name | Display Securities Account Details |
| Function Reference ID | T2S.GUI.SDSE.SAC.0030 |
| User Requirement Reference ID | T2S.14.600 |

4 The *Display Securities Account Details* function shall display all the attributes of a party stored in
5 different classes of information (listed below)

- 6 Securities Account (includes market specific attributes)
- 7 Party and Securities Account Relationship
- 8 Securities Account and T2S Dedicated Cash Account Link
- 9

10 The function must allow the user to branch into additional functions of the user interface for

- 11 amending the securities account details;
- 12 transferring the securities account to another party;
- 13 deleting the securities account;
- 14 and accessing the revision history of the securities account

15 **4.6.3.4 Amend Securities Account Details**

| | |
|-------------------------------|----------------------------------|
| Function Name | Amend Securities Account Details |
| Function Reference ID | T2S.GUI.SDSE.SAC.0040 |
| User Requirement Reference ID | T2S.12.250 |

16 The *Amend Securities Account Details* function shall provide the facility to edit details of a securities
17 account, held as attributes in different classes of information (securities account, party and securities
18 account relationship, securities account and T2S dedicated cash account link). For closing a party,
19 the function allows the users to update the securities account attribute “close date”.

20 The user must be able to access this function by executing an amend option on the *Display Securities*
21 *Account Detail* function.

22 **4.6.3.5 Delete Securities Account**

| | |
|-------------------------------|---------------------------|
| Function Name | Delete Securities Account |
| Function Reference ID | T2S.GUI.SDSE.SAC.0050 |
| User Requirement Reference ID | T2S.12.250 |

1 The *Delete Securities Account* function shall provide the facility to delete a securities account. The
2 user must be able to access this function by executing the delete option on the *Display Securities*
3 *Account Detail* function.

4 **4.6.3.6 Transfer Securities Account**

| | |
|-------------------------------|-----------------------------|
| Function Name | Transfer Securities Account |
| Function Reference ID | T2S.GUI.SDSE.SAC.0060 |
| User Requirement Reference ID | T2S.12.250 |

5 The *Transfer Securities Account* function shall provide the facility to transfer a securities account
6 from one party to another. The user must be able to access this function by executing the transfer
7 securities account option on the *Display Securities Account Detail* function.

8 **4.6.3.7 Add Securities Account**

| | |
|-------------------------------|--|
| Function Name | Add Securities Account |
| Function Reference ID | T2S.GUI.SDSE.SAC.0070 |
| User Requirement Reference ID | T2S.12.250, T2S.16.813 (for market specific attributes) |

9 The *Add Securities Account* function shall provide the user with the facility to add new securities
10 account in T2S. It must allow the user to input values for mandatory and optional attributes for
11 creation of a securities account. The function must perform validations on the entered data to ensure
12 that the user has input valid values and consistent data. The function also allows the user to enter
13 values for market specific attributes defined by the CSD for the object type as securities account. In
14 case the CSD has defined and set-up a market specific attribute as a mandatory attribute for all its
15 securities accounts, this function must request the user to input value for the respective market
16 specific attribute.

17 **4.6.3.8 Query T2S Dedicated Cash Account(s) Linked to Securities Account**

| | |
|-------------------------------|--|
| Function Name | Query T2S Dedicated Cash Account(s) Linked to Securities Account |
| Function Reference ID | T2S.GUI.SDSE.SAC.0080 |
| User Requirement Reference ID | T2S.14.660 |

18 The *Query T2S Dedicated Cash Account(s) Linked to a Securities Account* function shall provide the
19 facility to query all the T2S dedicated cash accounts linked to a securities account. This function
20 must allow the user to query static data (e.g. securities account) and lists of valid value for all other
21 search criteria. It must perform validations on the entered static data criteria and other selection
22 criteria to ensure that the user has input valid values.

1 **4.6.3.9 Display T2S Dedicated Cash Account(s) Linked to Securities Account**

| | |
|-------------------------------|--|
| Function Name | Display T2S Dedicated Cash Account(s) Linked to Securities Account |
| Function Reference ID | T2S.GUI.SDSE.SAC.0090 |
| User Requirement Reference ID | T2S.14.660 |

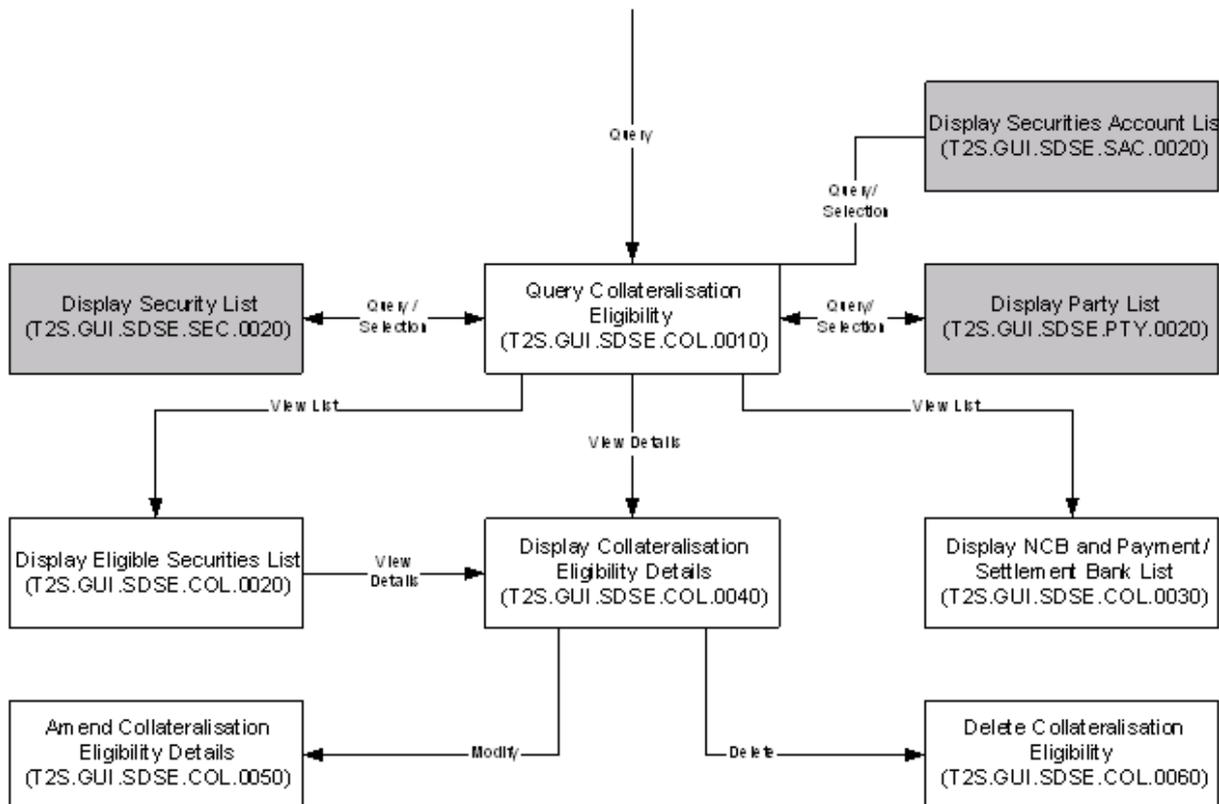
2 The *Display T2S Dedicated Cash Accounts Linked to Securities Account* function shall display the
 3 set of T2S dedicated cash accounts linked to a securities account, that fulfil the selection criteria
 4 specified by the user in the *Query T2S Dedicated Cash Account(s) Linked to a Securities Account*
 5 function. The function displays a list of T2S dedicated cash accounts associated with
 6 a securities account (securities account identifier specified as input), also the attributes Valid From
 7 ,Valid To, Type of link (collateral or settlement).

8 **4.7 Collateralisation Eligibility**

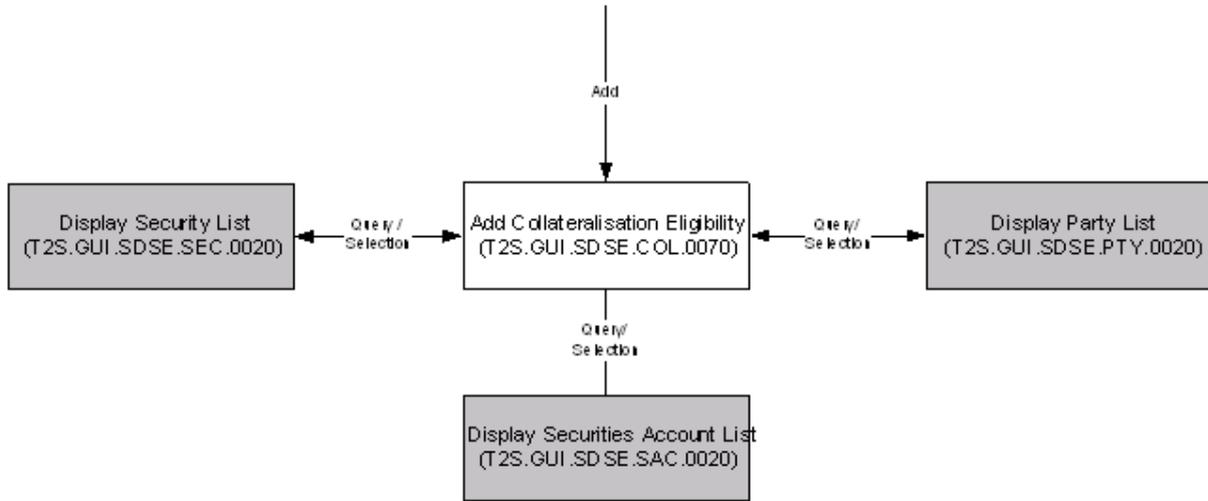
9 **4.7.1 Description**

10 The user interface requirements in this section specify the functions and their association framework
 11 that T2S must provide for query and maintenance of collateralisation eligibility

12 **4.7.2 User Interface Framework**



13
 14 Figure 4-13 Collateralisation Eligibility Query and Maintenance user interface framework



1
2 Figure 4-14 Add Collateralisation Eligibility user interface framework

3 **4.7.3 Business Function**

4 **4.7.3.1 Query Collateralisation Eligibility**

| | |
|-------------------------------|-------------------------------------|
| Function Name | Query Collateralisation Eligibility |
| Function Reference ID | T2S.GUI.SDSE.COL.0010 |
| User Requirement Reference ID | T2S.12.250, T2S.14.550, T2S.16.898 |

5 The *Query Collateralisation Eligibility* function shall provide the facility to query

- 6 the eligibility of securities or securities account for auto-collateralisation with a specific NCB
- 7 or payment/settlement bank;
- 8 or the list of NCBs and payment/settlement banks that have defined securities as eligible
- 9 for auto-collateralisation;
- 10 or the list of securities the NCBs or payment/settlement banks have defined as eligible for
- 11 auto-collateralisation

12 This function must allow the user to query static data (e.g., party, securities account, securities) and
13 lists of valid value for all other search criteria. It must perform validations on the entered static data
14 criteria and other selection criteria to ensure that the user has input valid values.

15 **4.7.3.2 Display Eligible Securities List**

| | |
|-------------------------------|----------------------------------|
| Function Name | Display Eligible Securities List |
| Function Reference ID | T2S.GUI.SDSE.COL.0020 |
| User Requirement Reference ID | T2S.12.250 |

16 The *Display Eligible Securities List* function shall display the set of securities (e.g., all securities
17 eligible for auto-collateralisation with either central banks or payment/settlement banks) that fulfil the

1 selection criteria (e.g., party identifier of the credit provider), specified by the user in the *Query*
2 *Collateralisation Eligibility* function.

3 **4.7.3.3 Display NCB and Payment/Settlement Bank List**

| | |
|-------------------------------|--|
| Function Name | Display NCB and Payment/Settlement Bank List |
| Function Reference ID | T2S.GUI.SDSE.COL.0030 |
| User Requirement Reference ID | T2S.12.250 |

4 The *Display NCB and Payment/Settlement Bank List* function shall display the set of NCB and
5 payment/settlement banks (e.g., all parties that have defined a security as eligible for auto-
6 collateralisation operations) that fulfil the selection criteria (e.g., security identifier), specified by the
7 user in the *Query Collateralisation Eligibility* function.

8 **4.7.3.4 Display Collateralisation Eligibility Details**

| | |
|-------------------------------|---|
| Function Name | Display Collateralisation Eligibility Details |
| Function Reference ID | T2S.GUI.SDSE.COL.0040 |
| User Requirement Reference ID | T2S.12.250 |

9 The *Display Collateralisation Eligibility Details* function shall display the eligibility of securities or
10 securities account for auto-collateralisation with either central banks or payment/settlement banks.

11 The function must allow the user to branch into additional functions of the user interface for

- 12 amending the auto-collateralisation eligibility details;
- 13 and deleting the auto-collateralisation eligibility

14 **4.7.3.5 Amend Collateralisation Eligibility Details**

| | |
|-------------------------------|---|
| Function Name | Amend Collateralisation Eligibility Details |
| Function Reference ID | T2S.GUI.SDSE.COL.0050 |
| User Requirement Reference ID | T2S.12.250 |

15 The *Amend Collateralisation Eligibility Details* function shall provide the facility to edit details of a
16 collateral eligibility definition for a securities account. The function allows to update the valid-to date
17 to close the collateral eligibility of the securities account. The user must be able to access this
18 function by executing an amend option on the *Display Collateralisation Eligibility Detail* function.

19 **4.7.3.6 Delete Collateralisation Eligibility**

| | |
|-------------------------------|--------------------------------------|
| Function Name | Delete Collateralisation Eligibility |
| Function Reference ID | T2S.GUI.SDSE.COL.0060 |
| User Requirement Reference ID | T2S.12.250 |

1 The *Delete Collateralisation Eligibility* function shall provide the facility to delete a collateral eligibility
 2 definition for a security or securities account. The function allows to delete the collateral eligibility of
 3 the securities account eligible in the past. The user must be able to access this function by executing
 4 the delete option on the *Display Collateralisation Eligibility Detail* function.

5 **4.7.3.7 Add Collateralisation Eligibility**

| | |
|-------------------------------|--|
| Function Name | Add Collateralisation Eligibility |
| Function Reference ID | T2S.GUI.SDSE.COL.0070 |
| User Requirement Reference ID | T2S.12.250, T2S.16.898, T2S.16.899, T2S.16.900 |

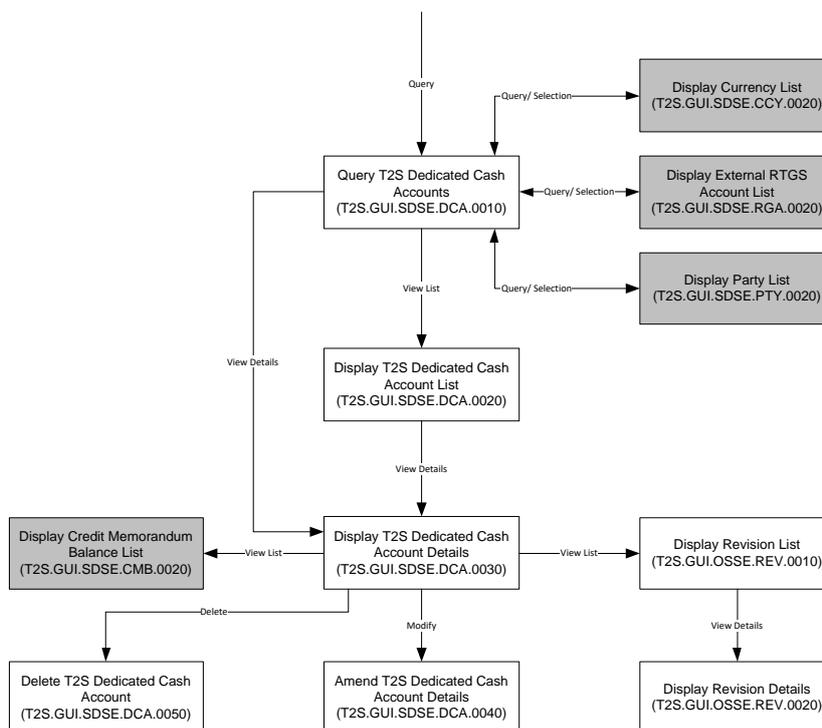
6 The *Add Collateralisation Eligibility* function shall provide the user with the facility to add
 7 collateralisation eligibility definition for a security or securities account in T2S. It must allow the user
 8 to input values for mandatory and optional attributes for creation of collateralisation eligibility. The
 9 function must perform validations on the entered T2S data to ensure that the user has input valid values
 10 and consistent data.

11 **4.8 T2S Dedicated Cash Account Reference Data**

12 **4.8.1 Description**

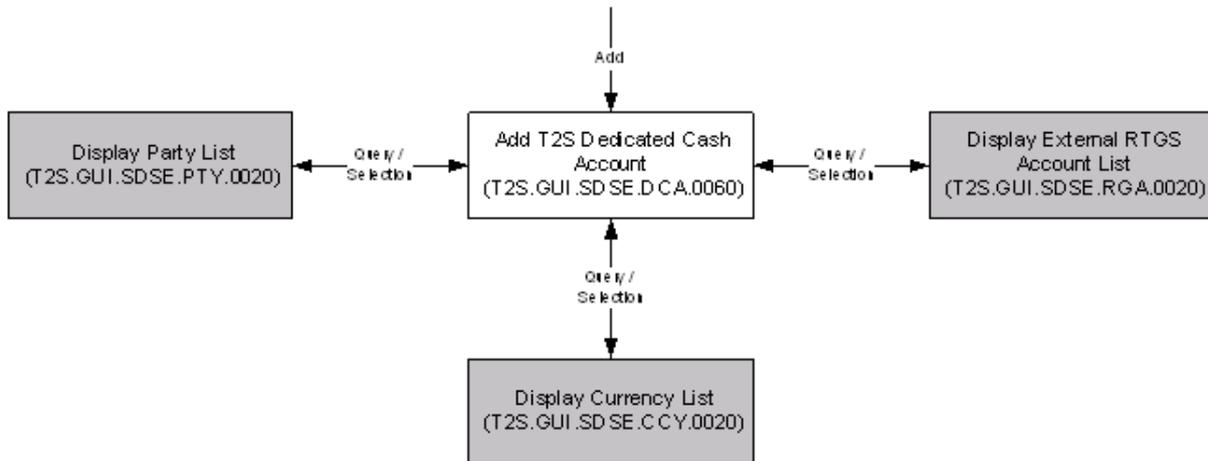
13 The user interface requirements in this section specify the functions and their association framework
 14 that T2S must provide for query and maintenance of T2S dedicated cash account reference data.

15 **4.8.2 User Interface Framework**

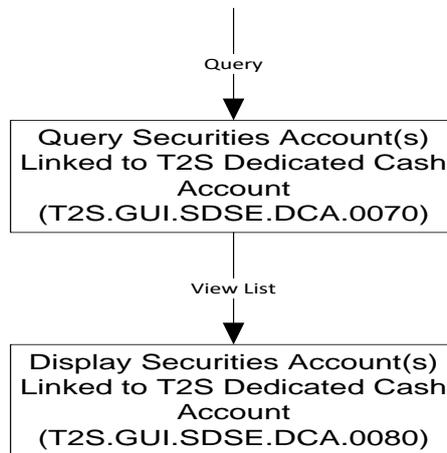


16

1 Figure 4-15 T2S Dedicated Cash Account Query and Maintenance user interface framework



2
3 Figure 4-16 Add T2S Dedicated Cash Account user interface framework



4
5
6 Figure 4-17 Securities Account(s) or Party(ies) linked to a T2S Dedicated Cash Accounts user interface
7 framework.....

8 **4.8.3 Business Function**

9 **4.8.3.1 Query T2S Dedicated Cash Accounts**

| | |
|-------------------------------|-----------------------------------|
| Function Name | Query T2S Dedicated Cash Accounts |
| Function Reference ID | T2S.GUI.SDSE.DCA.0010 |
| User Requirement Reference ID | T2S.14.640, T2S.14.650 |

10 The *Query T2S Dedicated Cash Account* function shall provide the facility to query all the T2S
11 dedicated cash accounts defined in T2S based on a set of predefined parameters (e.g., party
12 identifier or the party BIC of the party owning the account, NCB of the party, T2S dedicated cash
13 accounts, currency, external RTGS account).

1 This function must allow the user to query static data (e.g., party, system entity, currency, external
2 RTGS account) and lists of valid value for all other search criteria (e.g. technical status). It must
3 perform validations on the entered static data criteria and other selection criteria to ensure that the
4 user has input valid values.

5 **4.8.3.2 Display T2S Dedicated Cash Account List**

| | |
|-------------------------------|---|
| Function Name | Display T2S Dedicated Cash Account List |
| Function Reference ID | T2S.GUI.SDSE.DCA.0020 |
| User Requirement Reference ID | T2S.14.640, T2S.14.650 |

6 The *Display T2S Dedicated Cash Account List* function shall display the set of T2S dedicated cash
7 accounts that fulfil the selection criteria, specified by the user in the *Query T2S Dedicated Cash*
8 *Accounts* function. For each T2S dedicated cash account, the function shall display only key
9 attributes (e.g., party identifier and party BIC of the party holding T2S dedicated cash account and
10 T2S dedicated cash account status).

11 The function shall allow the user to select a T2S dedicated cash account from the results set and to
12 display the details of the T2S dedicated cash account. If the query only returns one valid T2S
13 dedicated cash account, then it automatically displays the result on the *Display T2S Dedicated Cash*
14 *Account Details* function.

15 **4.8.3.3 Display T2S Dedicated Cash Account Details**

| | |
|-------------------------------|--|
| Function Name | Display T2S Dedicated Cash Account Details |
| Function Reference ID | T2S.GUI.SDSE.DCA.0030 |
| User Requirement Reference ID | T2S.14.640 |

16 The *Display T2S Dedicated Cash Account Details* function shall display all the details of a T2S
17 dedicated cash account.

18 The function must allow the user to branch into additional functions of the user interface for

- 19 display list of credit memorandum balance (CMB) associated with the T2S dedicated cash
20 account
- 21 amending the T2S dedicated cash account details;
- 22 deleting the T2S dedicated cash account;
- 23 and accessing the revision history of the T2S dedicated cash account

24 **4.8.3.4 Amend T2S Dedicated Cash Account Details**

| | |
|-----------------------|--|
| Function Name | Amend T2S Dedicated Cash Account Details |
| Function Reference ID | T2S.GUI.SDSE.DCA.0040 |

| | |
|-------------------------------|------------------------|
| User Requirement Reference ID | T2S.16.620, T2S.12.250 |
|-------------------------------|------------------------|

1 The *Amend T2S Dedicated Cash Account Details* function shall provide the facility to edit details of
 2 a T2S dedicated cash account. The function allows the users to update the attribute “close date” of
 3 a T2S dedicated cash account and close the account

4 The user must be able to access this function by executing an amend option on the *Display T2S
 5 Dedicated Cash Account Detail* function.

6 **4.8.3.5 Delete T2S Dedicated Cash Account**

| | |
|-------------------------------|-----------------------------------|
| Function Name | Delete T2S Dedicated Cash Account |
| Function Reference ID | T2S.GUI.SDSE.DCA.0050 |
| User Requirement Reference ID | T2S.12.250 |

7 The *Delete T2S Dedicated Cash Account* function shall provide the facility to delete a T2S dedicated
 8 cash account. The user must be able to access this function by executing the delete option on the
 9 *Display T2S Dedicated Cash Account Detail* function. The function validates to ensure that the T2S
 10 dedicated cash account is closed and no client of the payment/settlement bank (owning the T2S
 11 dedicated cash account) has the authorisation to use the T2S dedicated cash account for securities
 12 settlement purpose.

13 **4.8.3.6 Add T2S Dedicated Cash Account**

| | |
|-------------------------------|--------------------------------|
| Function Name | Add T2S Dedicated Cash Account |
| Function Reference ID | T2S.GUI.SDSE.DCA.0060 |
| User Requirement Reference ID | T2S.16.610, T2S.12.250 |

14 The *Add T2S Dedicated Cash Account* function shall provide the user with the facility to add new
 15 T2S dedicated cash account in T2S.

16 It must allow the user to input values for mandatory and optional attributes for creation of a T2S
 17 dedicated cash account. This function must allow the user to query and select static data (e.g.,
 18 payment bank owning the T2S dedicated cash account), currency and external RTGS accounts).
 19 The function must perform validations on the entered data to ensure that the user has input valid
 20 values and consistent data.

21 **4.8.3.7 Query Securities Account(s) Linked to T2S Dedicated Cash Account**

| | |
|-------------------------------|--|
| Function Name | Query Securities Account(s) Linked to T2S Dedicated Cash Account |
| Function Reference ID | T2S.GUI.SDSE.DCA.0070 |
| User Requirement Reference ID | T2S.14.665 |

1 The *Query Securities Account(s) Linked to T2S Dedicated Cash Account* function shall provide the
2 facility to query all the securities accounts linked to a T2S dedicated cash account, based on a set
3 of predefined parameters (e.g., T2S dedicated cash account).

4 This function must allow the user to query static data and lists of valid value for all other search
5 criteria. It must perform validations on the entered static data criteria and other selection criteria to
6 ensure that the user has input valid values.

7 **4.8.3.8 Display Securities Account(s) Linked to T2S Dedicated Cash Account**

| | |
|-------------------------------|--|
| Function Name | Display Securities Account(s) Linked to T2S Dedicated Cash Account |
| Function Reference ID | T2S.GUI.SDSE.DCA.0080 |
| User Requirement Reference ID | T2S.14.665 |

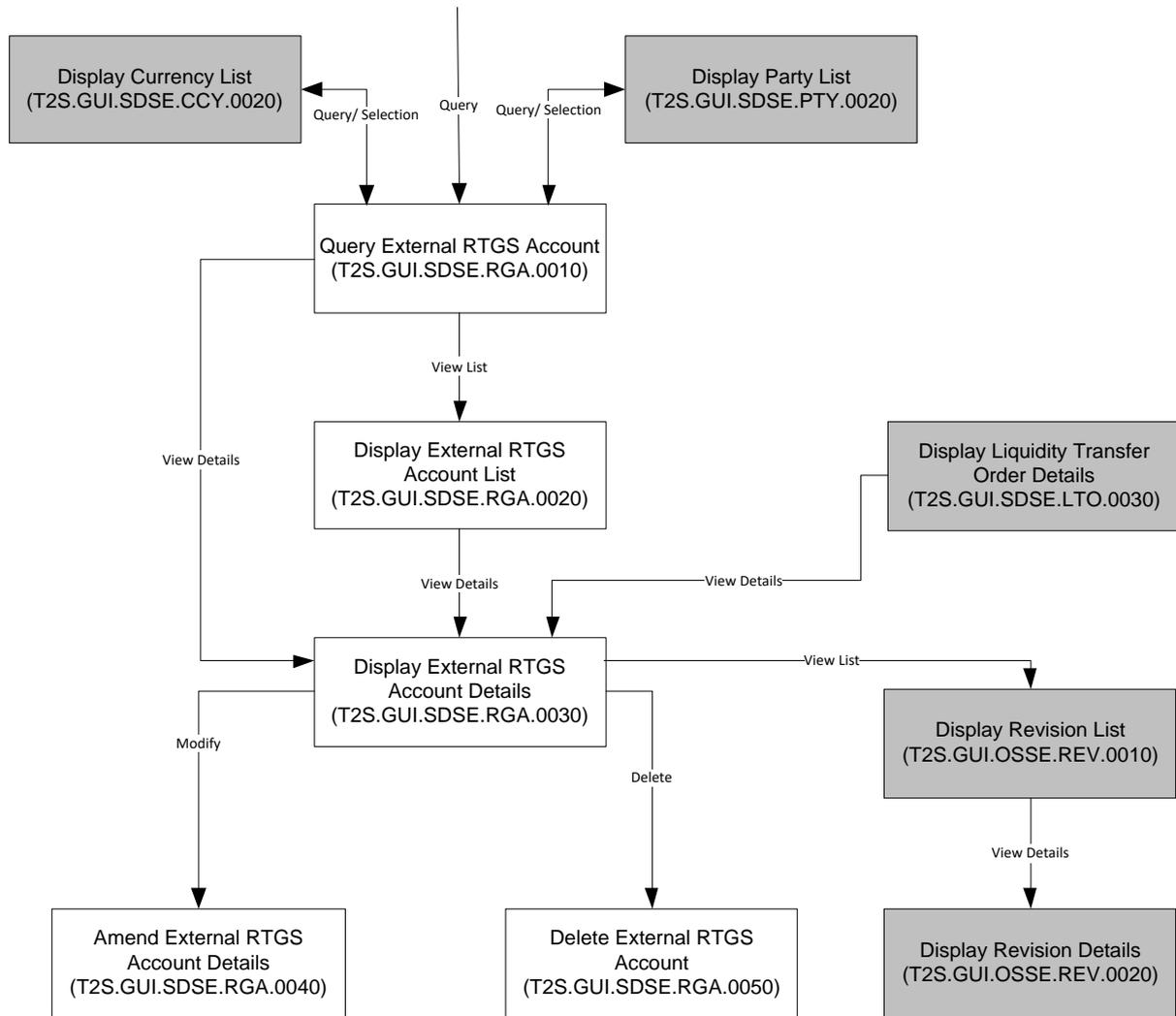
8 The *Display Securities Account(s) Linked to T2S Dedicated Cash Account* function shall display the
9 set of securities accounts linked to a T2S dedicated cash account, that fulfil the selection criteria
10 specified by the user in the *Query Securities Account(s) Linked to T2S Dedicated Cash Account*
11 function. The function displays of the securities and T2S dedicated cash accounts e.g., securities
12 account identifier, associated T2S dedicated cash account ,Valid From, Valid To, Type of link
13 (collateral or settlement).

14 **4.9 External RTGS Account Reference Data**

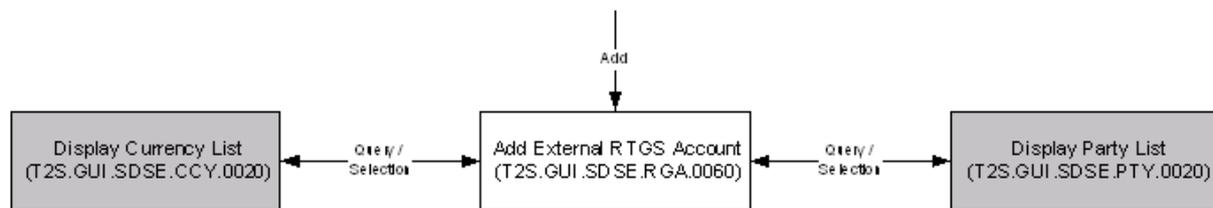
15 **4.9.1 Description**

16 The user interface requirements in this section specify the functions and their association framework
17 that T2S must provide for query and maintenance of external RTGS accounts

1 **4.9.2 User Interface Framework**



2
3 **Figure 4-18 External RTGS Account Query and Maintenance user interface framework**



4
5 **Figure 4-19 Add External RTGS Account user interface framework**

6 **4.9.3 Business Function**

7 **4.9.3.1 Query External RTGS Account**

| | |
|-------------------------------|-----------------------------|
| Function Name | Query External RTGS Account |
| Function Reference ID | T2S.GUI.SDSE.RGA.0010 |
| User Requirement Reference ID | T2S.12.250 |

1 The *Query External RTGS Account* function shall provide the facility to query all the external RTGS
 2 accounts defined by the NCBs in T2S based on a set of predefined parameters (e.g., system entity
 3 identifier, party identifier of the NCB or payment bank linked to the RTGS account, RTGS system).
 4 This function must allow the user to query static data (e.g., party, currency) and lists of valid value
 5 for all other search criteria. It must perform validations on the entered static data criteria and other
 6 selection criteria to ensure that the user has input valid values.

7 **4.9.3.2 Display External RTGS Account List**

| | |
|-------------------------------|------------------------------------|
| Function Name | Display External RTGS Account List |
| Function Reference ID | T2S.GUI.SDSE.RGA.0020 |
| User Requirement Reference ID | T2S.12.250 |

8 The *Display External RTGS Account List* function shall display the set of external RTGS accounts
 9 that fulfil the selection criteria, specified by the user in the *Query External RTGS Accounts* function.
 10 For each external RTGS account, the function shall display only key attributes (e.g., external RTGS
 11 account identifier, RTGS system and RTGS Account status).

12 The function shall allow the user to select an external RTGS account from the results set and to
 13 display the details of the external RTGS account. If the query only returns one valid external RTGS
 14 account, then it automatically displays the result on the *Display External RTGS Account Details*
 15 function.

16 **4.9.3.3 Display External RTGS Account Details**

| | |
|-------------------------------|---------------------------------------|
| Function Name | Display External RTGS Account Details |
| Function Reference ID | T2S.GUI.SDSE.RGA.0030 |
| User Requirement Reference ID | T2S.12.250 |

17 The *Display External RTGS Account Details* function shall display all the details of an external RTGS
 18 account.

19 The function must allow the user to branch into additional functions of the user interface for

- 20 amending the external RTGS account details;
- 21 deleting the external RTGS account;
- 22 and accessing the revision history of the external RTGS account

23 **4.9.3.4 Amend External RTGS Account Details**

| | |
|-------------------------------|-------------------------------------|
| Function Name | Amend External RTGS Account Details |
| Function Reference ID | T2S.GUI.SDSE.RGA.0040 |
| User Requirement Reference ID | T2S.16.657, T2S.12.250 |

1 The *Amend External RTGS Account Details* function shall provide the facility to edit details of an
2 external RTGS account.

3 The user must be able to access this function by executing an amend option on the *Display External*
4 *RTGS Account Details* function.

5 **4.9.3.5 Delete External RTGS Account**

| | |
|-------------------------------|------------------------------|
| Function Name | Delete External RTGS Account |
| Function Reference ID | T2S.GUI.SDSE.RGA.0050 |
| User Requirement Reference ID | T2S.12.250 |

6 The *Delete External RTGS Account* function shall provide the facility to delete an external RTGS
7 account. The user must be able to access this function by executing the delete option on the *Display*
8 *External RTGS Account Details* function.

9 **4.9.3.6 Add External RTGS Account**

| | |
|-------------------------------|---------------------------|
| Function Name | Add External RTGS Account |
| Function Reference ID | T2S.GUI.SDSE.RGA.0060 |
| User Requirement Reference ID | T2S.16.656, T2S.12.250 |

10 The *Add External RTGS Account* function shall provide the user with the facility to add new external
11 RTGS account in T2S.

12 It must allow the user to input values for mandatory and optional attributes for creation of an external
13 RTGS account. This function must allow the user to query and select static data (e.g., payment bank
14 with which the NCB has a relationship, currency). The function must perform validations on the
15 entered data to ensure that the user has input valid values and consistent data.

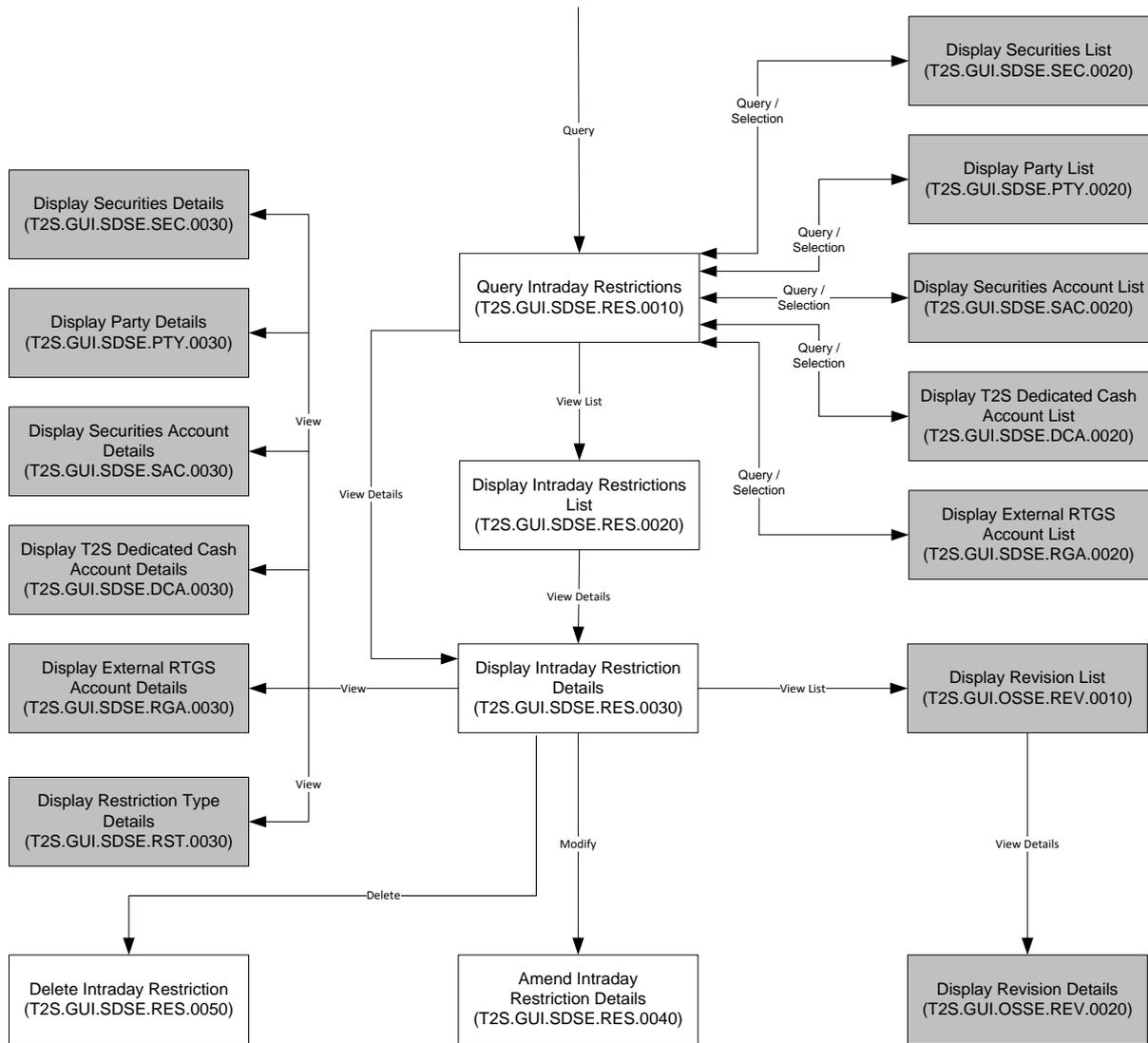
16 **4.10 Intraday Restrictions Reference Data**

17 **4.10.1 Description**

18 The user interface requirements in this section specify the functions and their association framework
19 that T2S must provide for query and maintenance of intraday restrictions.

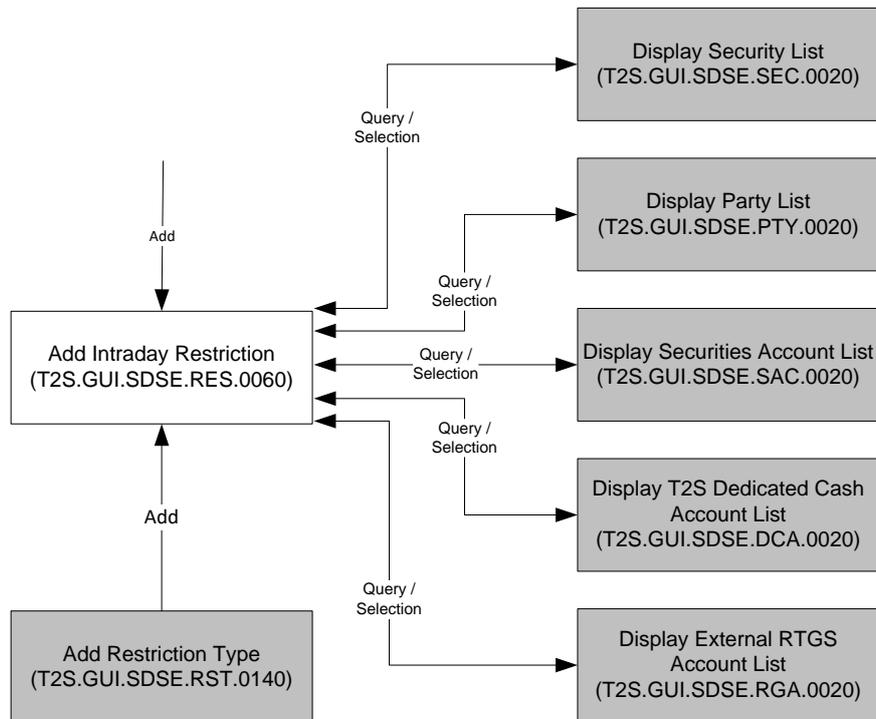
20 **4.10.2 User Interface Framework**

21



1
2
3
4

Figure 4-20 Intraday Restrictions Query and Maintenance user interface framework



1

2 Figure 4-21 Add Intraday Restriction user interface framework

3 **4.10.3 Business Function**

4 **4.10.3.1 Query Intraday Restrictions**

| | |
|-------------------------------|-----------------------------|
| Function Name | Query Intraday Restrictions |
| Function Reference ID | T2S.GUI.SDSE.RES.0010 |
| User Requirement Reference ID | T2S.14.567 |

5 The *Query Intraday Restrictions* function shall provide the facility to query all the intraday restrictions
 6 set up by the T2S Operator, CSD and NCB in T2S, based on a set of predefined parameters. The
 7 function allows the users to query intraday restrictions defined for the following business objects

- 8 Securities;
- 9 Party;
- 10 Securities Account;
- 11 T2S Dedicated Cash Account;
- 12 and External RTGS Account

13 This function must allow the user to query static data (e.g., party, securities, T2S dedicated cash
 14 account, securities account, external RTGS account) and lists of valid value for all other search
 15 criteria (e.g., restriction type). It must perform validations on the entered static data criteria and other
 16 selection criteria to ensure that the user has input valid values.

1 **4.10.3.2 Display Intraday Restrictions List**

| | |
|-------------------------------|------------------------------------|
| Function Name | Display Intraday Restrictions List |
| Function Reference ID | T2S.GUI.SDSE.RES.0020 |
| User Requirement Reference ID | T2S.14.567 |

2 The *Display Intraday Restrictions List* function shall display the set of intraday restrictions that fulfil
3 the selection criteria, specified by the user in the *Query Intraday Restrictions* function. The function
4 shall allow the user to select a restriction from the results set and to display the details of the intraday
5 restriction. If the query only returns one valid intraday restriction, then it automatically displays the
6 result on the *Display Intraday Restriction Details* function.

7 **4.10.3.3 Display Intraday Restriction Details**

| | |
|-------------------------------|--------------------------------------|
| Function Name | Display Intraday Restriction Details |
| Function Reference ID | T2S.GUI.SDSE.RES.0030 |
| User Requirement Reference ID | |

8 The *Display Intraday Restriction Details* function shall display all the details of a intraday restriction
9 on a securities, party, securities account, T2S dedicated cash account and external RTGS account.

10 The function must allow the user to branch into additional functions of the user interface for

- 11 amending the intraday restriction details;
- 12 deleting the intraday restriction;
- 13 display the restriction type details;
- 14 display details of underlying object on which the intraday restriction applies (i.e., party,
15 securities, securities account, T2S dedicated cash account and external RTGS account)
- 16 and accessing the revision history of the intraday restriction

17 **4.10.3.4 Amend Intraday Restriction Details**

| | |
|-------------------------------|------------------------------------|
| Function Name | Amend Intraday Restriction Details |
| Function Reference ID | T2S.GUI.SDSE.RES.0040 |
| User Requirement Reference ID | T2S.16.659, |

18 The *Amend Intraday Restriction Details* function shall provide the facility to edit details of an intraday
19 restriction. The user must be able to access this function by executing an amend option on the
20 *Display Intraday Restriction Details* function.

21 **4.10.3.5 Delete Intraday Restriction**

| | |
|---------------|-----------------------------|
| Function Name | Delete Intraday Restriction |
|---------------|-----------------------------|

| | |
|-------------------------------|-----------------------|
| Function Reference ID | T2S.GUI.SDSE.RES.0050 |
| User Requirement Reference ID | |

1 The *Delete Intraday Restriction* function shall provide the facility to delete an intraday restriction. The
 2 user must be able to access this function by executing the delete option on the *Display Intraday*
 3 *Restriction Details* function.

4 **4.10.3.6 Add Intraday Restriction**

| | |
|-------------------------------|--------------------------|
| Function Name | Add Intraday Restriction |
| Function Reference ID | T2S.GUI.SDSE.RES.0060 |
| User Requirement Reference ID | T2S.16.658, T2S.16.680, |

5 The *Add Intraday Restriction* function shall provide the user with the facility to add new intraday
 6 restriction in T2S. This business function can be accessed from the *Add Restriction Type* business
 7 function because set up of restriction type is pre-requisite to the setup of an intraday restriction in
 8 T2S. It must allow the user to input values for mandatory and optional attributes for creation of an
 9 intraday restriction. This function must allow the user to query static data (e.g., securities, party,
 10 securities account, T2S dedicated cash account, external RTGS account). The function must
 11 perform validations on the entered data to ensure that the user has input valid values and consistent
 12 data.

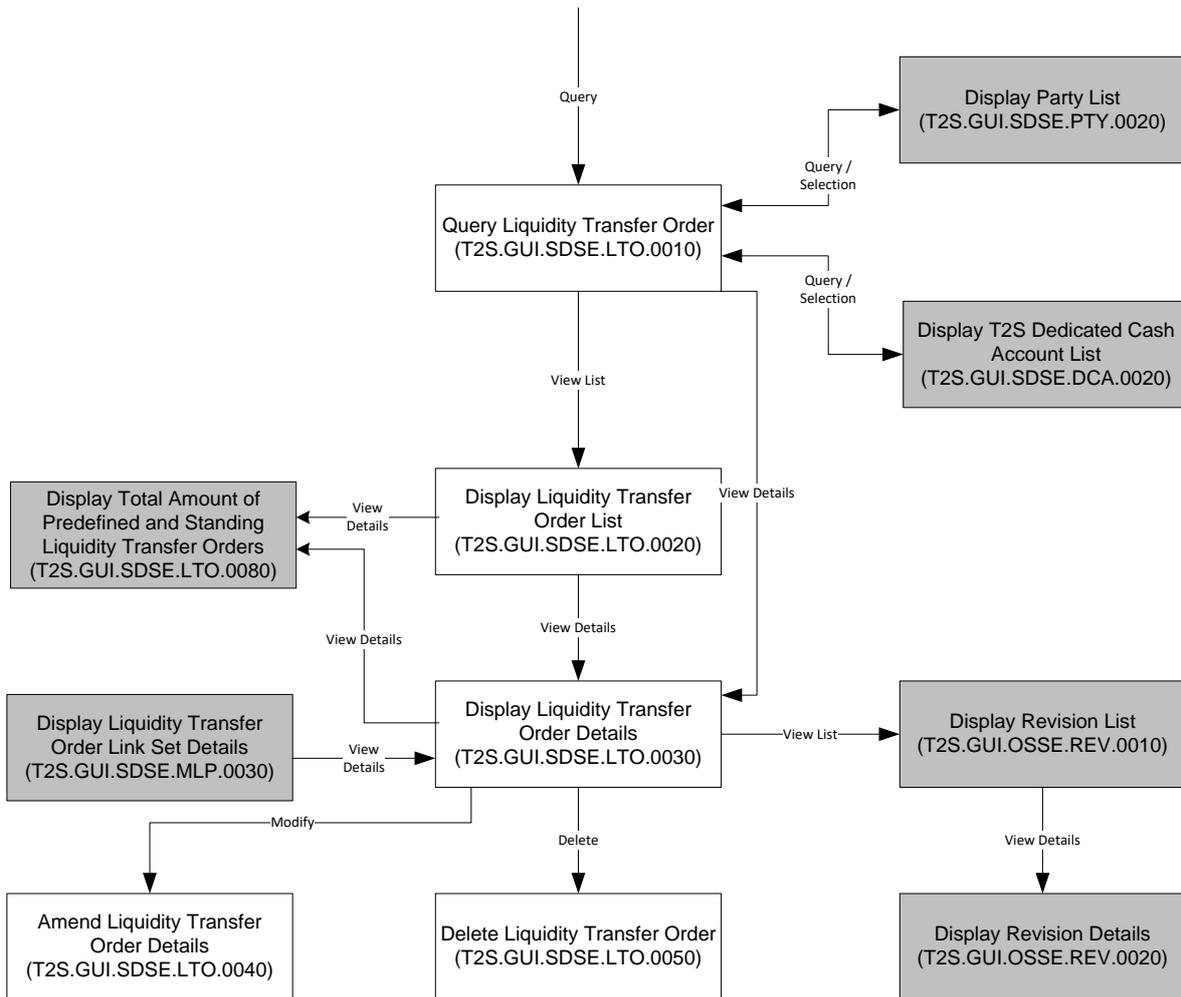
13 **4.11 T2S Dedicated Cash Account – Liquidity Transfer Order**

14 **4.11.1 Description**

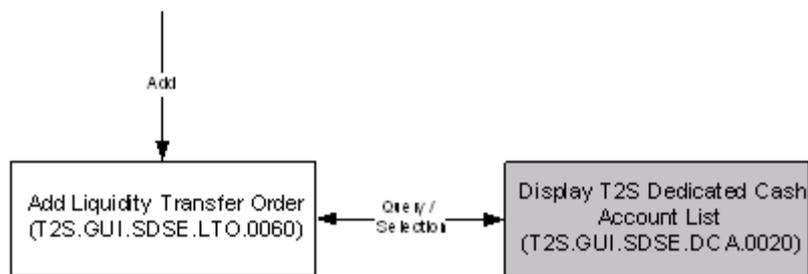
15 The user interface requirements in this section specify the functions and their association framework
 16 that T2S must provide for query and maintenance of liquidity transfer orders.

17 **4.11.2 User Interface Framework**

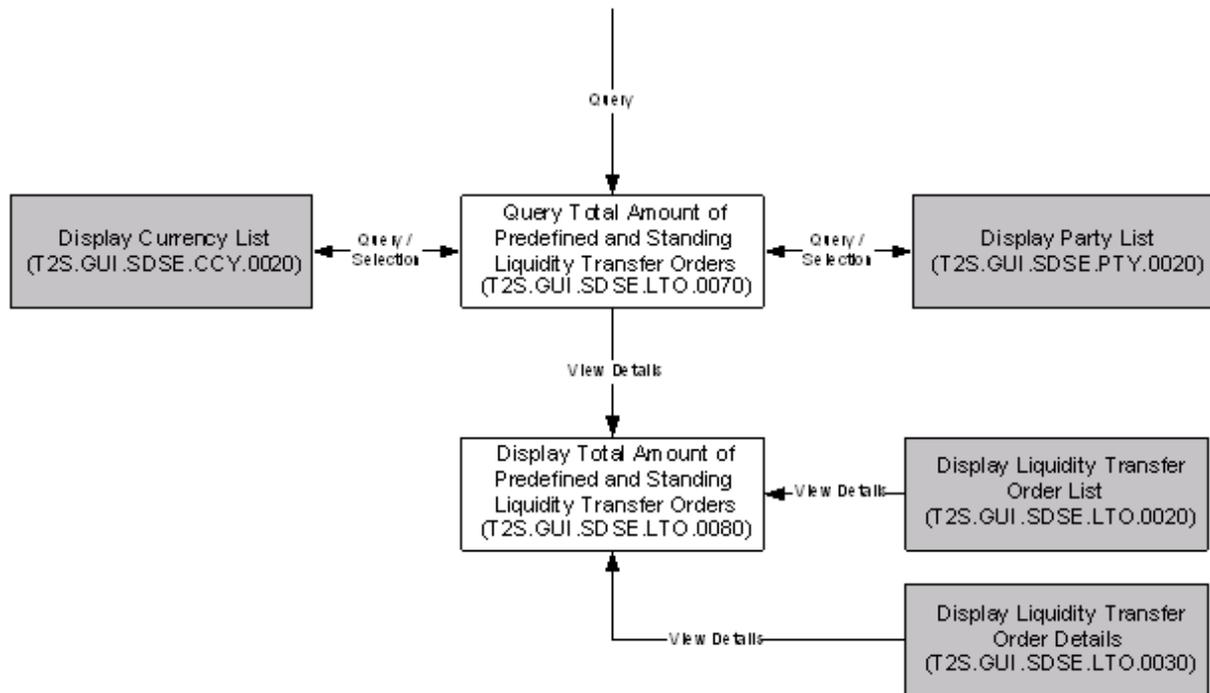
18



1
2 Figure 4-22 Liquidity Transfer Order Query and Maintenance user interface framework



3
4 Figure 4-23 Add Liquidity Transfer Order user interface framework



1
2 Figure 4-24 Total Amount of Predefined and Standing Liquidity Transfer Order user interface framework

3 **4.11.3 Business Function**

4 **4.11.3.1 Query Liquidity Transfer Orders**

| | |
|-------------------------------|--------------------------------|
| Function Name | Query Liquidity Transfer Order |
| Function Reference ID | T2S.GUI.SDSE.LTO.0010 |
| User Requirement Reference ID | T2S.14.936, T2S.14.937 |

5 The *Query Liquidity Transfer Orders* function shall provide the facility to query all the predefined and
6 standing liquidity transfer orders set up in T2S. This function must allow the user to query static data
7 (e.g., NCB / system entity, payment/settlement bank, T2S dedicated cash account) and lists of valid
8 value for all other search criteria. It must perform validations on the entered static data criteria and
9 other selection criteria to ensure that the user has input valid values.

10 **4.11.3.2 Display Liquidity Transfer Order List**

| | |
|-------------------------------|---------------------------------------|
| Function Name | Display Liquidity Transfer Order List |
| Function Reference ID | T2S.GUI.SDSE.LTO.0020 |
| User Requirement Reference ID | T2S.14.936 |

11 The *Display Liquidity Transfer Order List* function shall display the set of liquidity transfer orders that
12 fulfil the selection criteria, specified by the user in the *Query Liquidity Transfer Order List* function.
13 The function shall allow the user to select a liquidity transfer order from the results set and to display

1 the details of the liquidity transfer order. If the query only returns one valid liquidity transfer order,
2 then it automatically displays the result on the *Display Liquidity Transfer Order Details* function.

3 The function must allow the user to branch into the function *Display Total Amount of Predefined and*
4 *Standing Liquidity Transfer Order* for displaying the not executed amount of standing and predefined
5 liquidity transfer orders.

- 6 • If *Display Liquidity Transfer Order* business function displays LTOs across all the
7 payment/settlement banks of an NCB, then *Display Total Amount of Predefined and Standing*
8 *Liquidity Transfer Order* business function will display details for the payment/settlement banks
9 of the NCB
- 10 • If *Display Liquidity Transfer Order* business function displays LTOs for a specific
11 payment/settlement banks, then *Display Total Amount of Predefined and Standing Liquidity*
12 *Transfer Order* business function will display details of only the specific payment/settlement bank
- 13 • If *Display Liquidity Transfer Order* business function displays LTOs for a specific T2S dedicated
14 cash account of payment/settlement banks, then *Display Total Amount of Predefined and*
15 *Standing Liquidity Transfer Order* business function will display details of only the specific
16 payment/settlement bank

17 **4.11.3.3 Display Liquidity Transfer Order Details**

| | |
|-------------------------------|--|
| Function Name | Display Liquidity Transfer Order Details |
| Function Reference ID | T2S.GUI.SDSE.LTO.0030 |
| User Requirement Reference ID | T2S.14.937 |

18 The *Display Liquidity Transfer Order Details* function shall display all the details of a liquidity transfer
19 order. The function must allow the user to branch into additional functions of the user interface for

- 20 amending the liquidity transfer order details;
- 21 deleting the liquidity transfer order;
- 22 and accessing the revision history of the liquidity transfer order

23 **4.11.3.4 Amend Liquidity Transfer Order Details**

| | |
|-------------------------------|--|
| Function Name | Amend Liquidity Transfer Order Details |
| Function Reference ID | T2S.GUI.SDSE.LTO.0040 |
| User Requirement Reference ID | T2S.12.250 |

24 The *Amend Liquidity Transfer Order Details* function shall provide the facility to edit details of a
25 liquidity transfer order. The user must be able to access this function by executing an amend option
26 on the *Display Liquidity Transfer Order Details* function.

1 **4.11.3.5 Delete Liquidity Transfer Order**

| | |
|-------------------------------|---------------------------------|
| Function Name | Delete Liquidity Transfer Order |
| Function Reference ID | T2S.GUI.SDSE.LTO.0050 |
| User Requirement Reference ID | T2S.12.250 |

2 The *Delete Liquidity Transfer Order* function shall provide the facility to delete a liquidity transfer
3 order. The user must be able to access this function by executing the delete option on the *Display*
4 *Liquidity Transfer Order Details* function.

5 **4.11.3.6 Add Liquidity Transfer Order**

| | |
|-------------------------------|------------------------------|
| Function Name | Add Liquidity Transfer Order |
| Function Reference ID | T2S.GUI.SDSE.LTO.0060 |
| User Requirement Reference ID | T2S.16.660, T2S.12.250 |

6 The *Add Liquidity Transfer Order* function shall provide the user with the facility to add new liquidity
7 transfer order in T2S. It must allow the user to input values for mandatory and optional attributes for
8 creation of a liquidity transfer order. This function must allow the user to query static data (e.g., T2S
9 dedicated cash account). The function must perform validations on the entered data to ensure that
10 the user has input valid values and consistent data.

11 **4.11.3.7 Query Total Amount of Predefined and Standing Liquidity Transfer**
12 **Orders**

| | |
|-------------------------------|--|
| Function Name | Query Total Amount of Predefined and Standing Liquidity Transfer Order |
| Function Reference ID | T2S.GUI.SDSE.LTO.0070 |
| User Requirement Reference ID | T2S.14.938 |

13 The *Query Total Amount of Predefined and Standing Liquidity Transfer Order* function shall provide
14 the facility to query the total amount of not yet executed predefined and standing liquidity orders.
15 This function must allow the user to query static data (e.g., party, currency) and lists of valid value
16 for all other search criteria. It must perform validations on the entered static data criteria and other
17 selection criteria to ensure that the user has input valid values.

18 **4.11.3.8 Display Total Amount of Predefined and Standing Liquidity Transfer**
19 **Orders**

| | |
|-----------------------|---|
| Function Name | Display Total Amount of Predefined and Standing Liquidity Transfer Orders |
| Function Reference ID | T2S.GUI.SDSE.LTO.0080 |

| | |
|-------------------------------|------------|
| User Requirement Reference ID | T2S.14.938 |
|-------------------------------|------------|

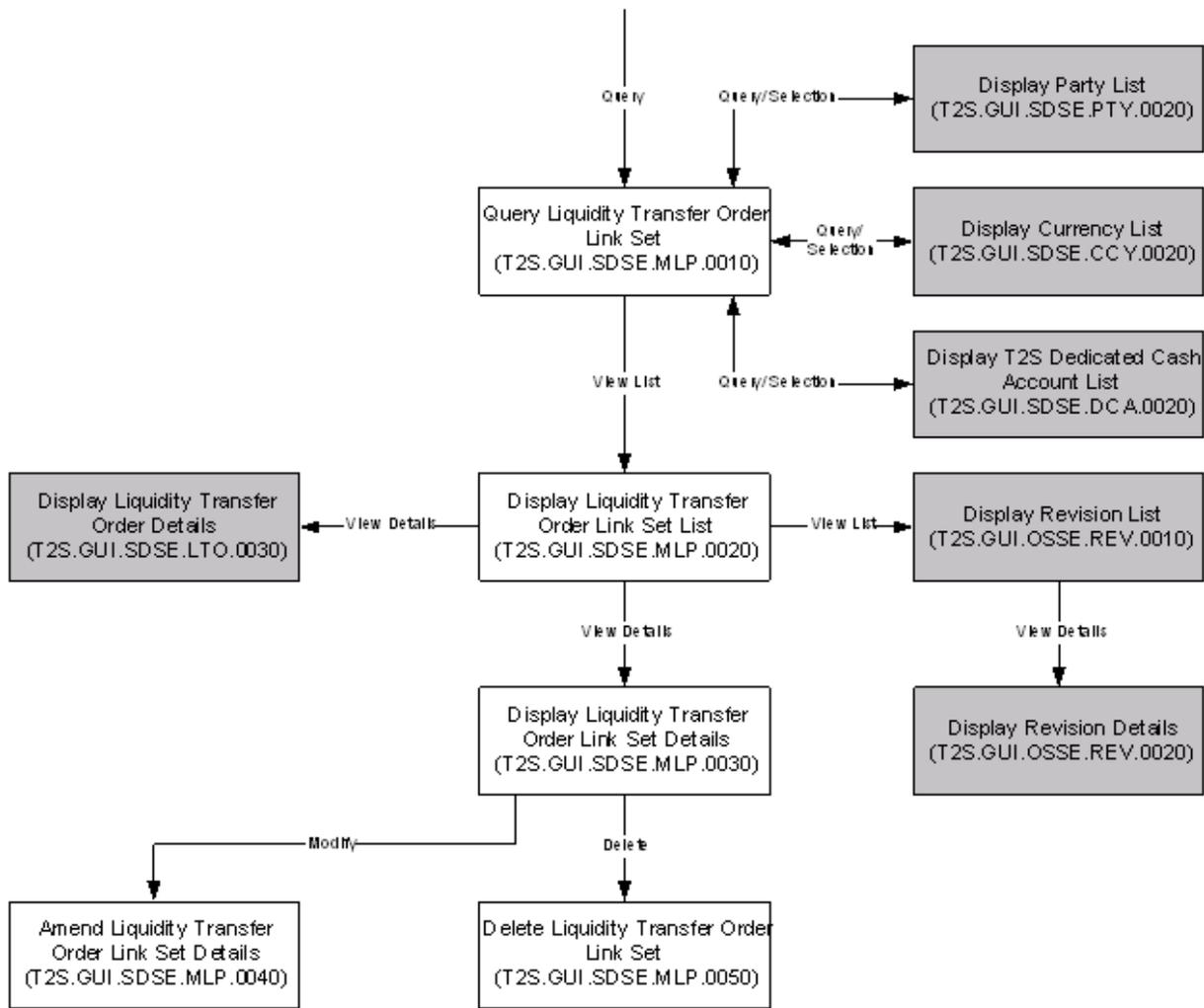
1 The *Display Total Amount of Predefined and Standing Liquidity Transfer Orders* function shall display
 2 the execution summary of the liquidity transfer orders defined in T2S that fulfil the selection criteria,
 3 specified by the user in the *Query Total Amount of Predefined and Standing Liquidity Transfer*
 4 *Orders*. The function must display the
 5 total amount of all the individual liquidity transfer orders;
 6 and the total amount of predefined and standing liquidity transfer order that have not been
 7 executed.

8 **4.12 Multiple Liquidity Providers**

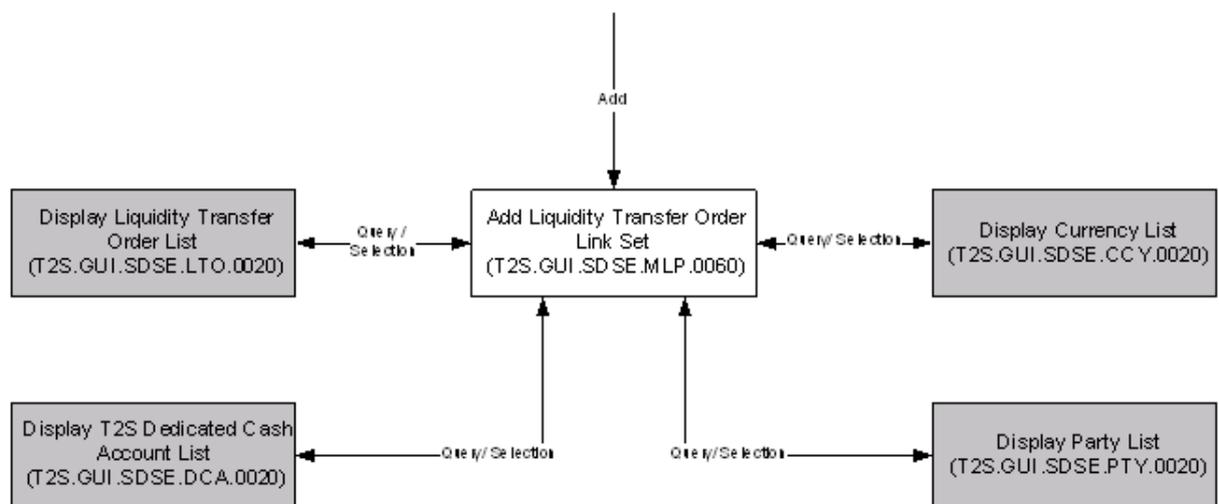
9 **4.12.1 Description**

10 The user interface requirements in this section specify the functions and their association framework
 11 that T2S must provide for query and maintenance of multiple liquidity providers associated with a
 12 T2S Dedicated Cash Account.

1 4.12.2 User Interface Framework



2
3 Figure 4-25 Liquidity Transfer Order Link Set Query and Maintenance user interface framework



4
5 Figure 4-26 Add Liquidity Transfer Order Link Set user interface framework

1 **4.12.3 Business Function**

2 **4.12.3.1 Query Liquidity Transfer Order Link Set**

| | |
|-------------------------------|---|
| Function Name | Query Liquidity Transfer Order Link Set |
| Function Reference ID | T2S.GUI.SDSE.MLP.0010 |
| User Requirement Reference ID | T2S.14.975 |

3 The *Query Liquidity Transfer Order Link Set* function shall provide the facility to query the sets of
 4 sequenced liquidity transfer orders. This function must allow the user to query static data (e.g., NCB
 5 / system entity, payment/settlement bank, T2S dedicated cash account, currency) and lists of valid
 6 value for all other search criteria. It must perform validations on the entered static data criteria and
 7 other selection criteria to ensure that the user has input valid values.

8 **4.12.3.2 Display Liquidity Transfer Order Link Set List**

| | |
|-------------------------------|--|
| Function Name | Display Liquidity Transfer Order Link Set List |
| Function Reference ID | T2S.GUI.SDSE.MLP.0020 |
| User Requirement Reference ID | T2S.14.975 |

9 The *Display Liquidity Transfer Order Link Set List* function shall display the set of liquidity transfer
 10 order link sets that fulfil the selection criteria, specified by the user in the *Query Liquidity Transfer*
 11 *Order Link Set* function. The function shall allow the user to select a liquidity transfer order link set
 12 from the results set and to display the details of the liquidity transfer order link set. If the query only
 13 returns one valid liquidity transfer order link set, then it automatically displays the result on the
 14 *Display Liquidity Transfer Order Link Set Details* function.

15 **4.12.3.3 Display Liquidity Transfer Order Link Set Details**

| | |
|-------------------------------|---|
| Function Name | Display Liquidity Transfer Order Link Set Details |
| Function Reference ID | T2S.GUI.SDSE.MLP.0030 |
| User Requirement Reference ID | T2S.14.939 |

16 The *Display Liquidity Transfer Order Link Set Details* function shall display the list of liquidity transfer
 17 orders in a link set. This function shall display the key data elements for each liquidity transfer order
 18 (e.g., liquidity transfer order link identifier, liquidity transfer order identifier, transfer sequence). The
 19 function must display all the details of each liquidity transfer order in the link set if the user has
 20 specified in the selection criteria. The function must allow the user to branch into additional functions
 21 of the user interface for

- 22 amending the liquidity transfer order link set details;
- 23 deleting the liquidity transfer order link set;

- 1 accessing the revision history of the liquidity transfer order link set
- 2 and displaying the liquidity transfer order details (if the user has not specified in the *Query Liquidity Transfer Order Link Set* function to return all the attributes of a liquidity transfer order)

4 **4.12.3.4 Amend Liquidity Transfer Order Link Set Details**

| | |
|-------------------------------|---|
| Function Name | Amend Liquidity Transfer Order Link Set Details |
| Function Reference ID | T2S.GUI.SDSE.MLP.0040 |
| User Requirement Reference ID | T2S.12.250 |

5 The *Amend Liquidity Transfer Order Link Set Details* function shall provide the facility to edit details
6 of a liquidity transfer order link set. The user must be able to access this function by executing an
7 amend option on the *Display Liquidity Transfer Order Link Set Details* function. The function must
8 allow the users to

- 9 update valid-to date for closing a liquidity transfer order link set (the individual liquidity
10 transfer orders still remain active); and
- 11 add, modify (changing the sequence of liquidity transfer order in a link set) and delete
12 liquidity transfer orders to/in a link set

13 **4.12.3.5 Delete Liquidity Transfer Order Link Set**

| | |
|-------------------------------|--|
| Function Name | Delete Liquidity Transfer Order Link Set |
| Function Reference ID | T2S.GUI.SDSE.MLP.0050 |
| User Requirement Reference ID | T2S.12.250 |

14 The *Delete Liquidity Transfer Order Link Set* function shall provide the facility to delete a liquidity
15 transfer order link set. The user must be able to access this function by executing the delete option
16 on the *Display Liquidity Transfer Order Link Set Details* function. The function must not result in the
17 deletion of the individual liquidity transfer orders.

18 **4.12.3.6 Add Liquidity Transfer Order Link Set**

| | |
|-------------------------------|---------------------------------------|
| Function Name | Add Liquidity Transfer Order Link Set |
| Function Reference ID | T2S.GUI.SDSE.MLP.0060 |
| User Requirement Reference ID | T2S.16.661, T2S.16.662, T2S.12.250 |

19 The *Add Liquidity Transfer Order Link Set* function shall provide the user with the facility to add new
20 liquidity transfer order link set in T2S. It must allow the user to input values for mandatory and
21 optional attributes for creation of a liquidity transfer order link set. This function must allow the user
22 to query static data (e.g., party, T2S dedicated cash account, liquidity transfer orders). The function

1 must perform validations on the entered data to ensure that the user has input valid values and
2 consistent data.

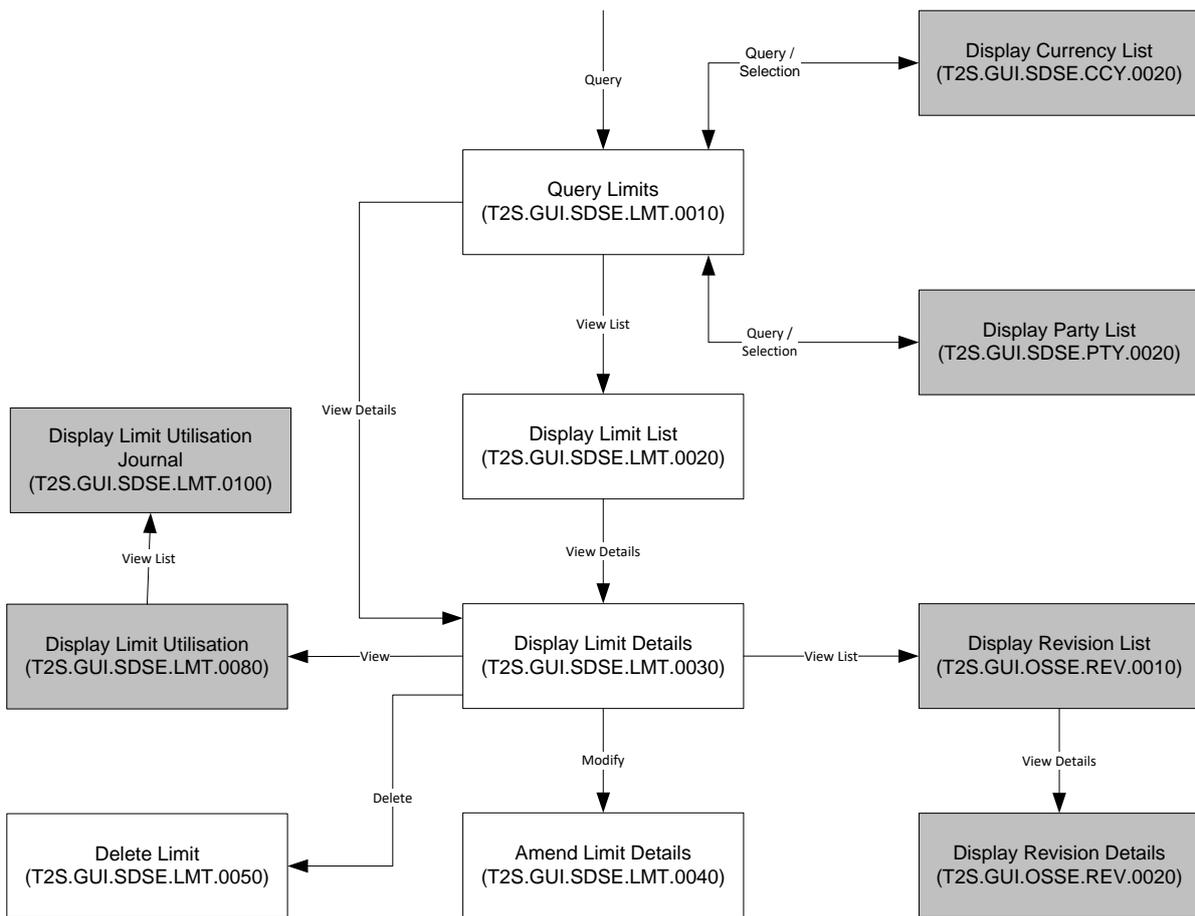
3 **4.13 Limits**

4 **4.13.1 Description**

5 The user interface requirements in this section specify the functions and their association framework
6 that T2S must provide for query and maintenance of limits.

7 **4.13.2 User Interface Framework**

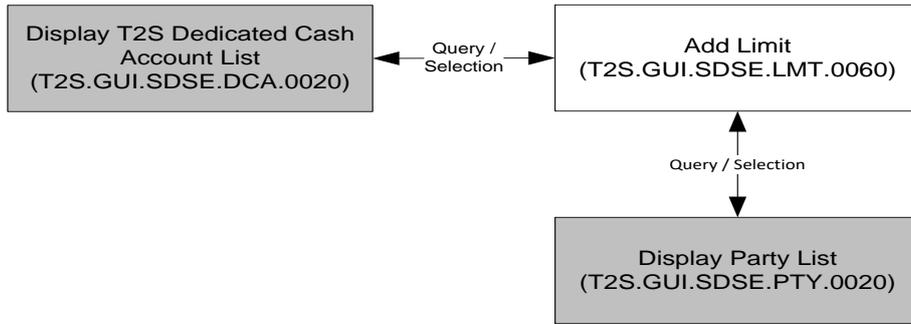
8



9

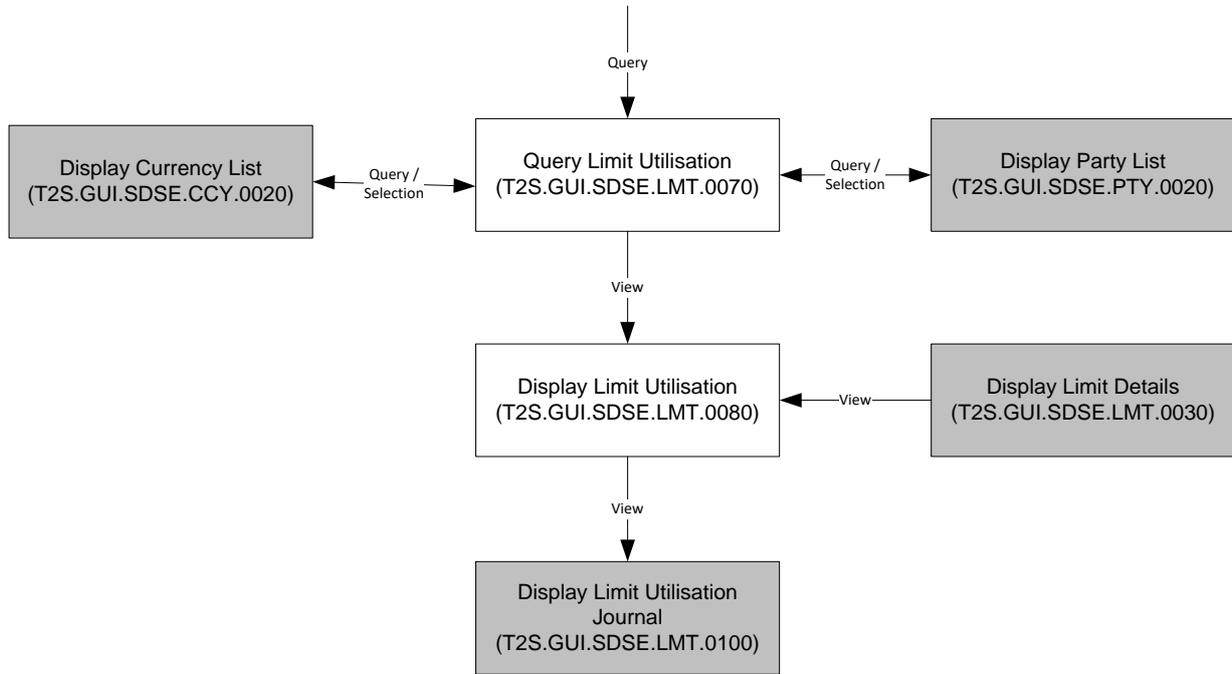
10 Figure 4-27 Limits Query and Maintenance user interface framework

11



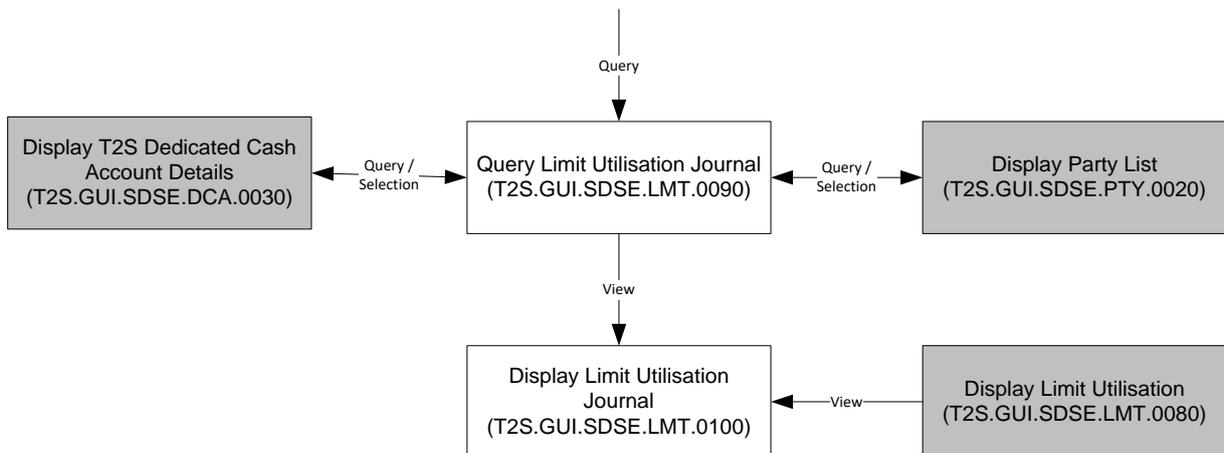
1
2 Figure 4-28 Add Limit user interface framework

3



4
5 Figure 4-29 Limit Utilisation Query user interface framework

6



7
8 Figure 4-30 Limit Utilisation Journal Query user interface framework

1 **4.13.3 Business Function**

2 **4.13.3.1 Query Limits**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Limits |
| Function Reference ID | T2S.GUI.SDSE.LMT.0010 |
| User Requirement Reference ID | T2S.14.930 |

3 The *Query Limits* function shall provide the facility to query the limits. This function must allow the
4 user to query static data (e.g., party as credit consumer, currency) and lists of valid value for all other
5 search criteria. It must perform validations on the entered static data criteria and other selection
6 criteria to ensure that the user has input valid values.

7 **4.13.3.2 Display Limit List**

| | |
|-------------------------------|-----------------------|
| Function Name | Display Limit List |
| Function Reference ID | T2S.GUI.SDSE.LMT.0020 |
| User Requirement Reference ID | T2S.14.930 |

8 The *Display Limit List* function shall display the set of limits that fulfil the selection criteria, specified
9 by the user in the *Query Limit* function. The function shall display the key attributes of a limit (e.g.,
10 limit identifier, NCB, credit consumer and credit provider). The function shall allow the user to select
11 a limit from the results set and to display the details of the limit. If the query only returns one valid
12 limit, then it automatically displays the result on the *Display Limit Details* function.

13 **4.13.3.3 Display Limit Details**

| | |
|-------------------------------|-----------------------|
| Function Name | Display Limit Details |
| Function Reference ID | T2S.GUI.SDSE.LMT.0030 |
| User Requirement Reference ID | T2S.14.930 |

14 The *Display Limit Details* function shall display all the details of a limit. The function must allow the
15 user to branch into additional functions of the user interface for

- 16 amending the limit details;
- 17 deleting the limit;
- 18 accessing the revision history of the limit
- 19 and displaying the limit utilisation

20 **4.13.3.4 Amend Limit Details**

| | |
|-----------------------|-----------------------|
| Function Name | Amend Limit Details |
| Function Reference ID | T2S.GUI.SDSE.LMT.0040 |

| | |
|-------------------------------|------------|
| User Requirement Reference ID | T2S.12.250 |
|-------------------------------|------------|

1 The *Amend Limit Details* function shall provide the facility to edit details of a limit. The user must be
2 able to access this function by executing an amend option on the *Display Limit Details* function.

3 **4.13.3.5 Delete Limit**

| | |
|-------------------------------|-----------------------|
| Function Name | Delete Limit |
| Function Reference ID | T2S.GUI.SDSE.LMT.0050 |
| User Requirement Reference ID | T2S.12.250 |

4 The *Delete Limit* function shall provide the facility to delete a limit. The user must be able to access
5 this function by executing the delete option on the *Display Limit Details* function.

6 **4.13.3.6 Add Limit**

| | |
|-------------------------------|------------------------|
| Function Name | Add Limit |
| Function Reference ID | T2S.GUI.SDSE.LMT.0060 |
| User Requirement Reference ID | T2S.10.086, T2S.12.250 |

7 The *Add Limit* function shall provide the user with the facility to add new limit in T2S. It must allow
8 the user to input values for mandatory and optional attributes for creation of a limit. This function
9 must allow the user to query static data (e.g., party, T2S dedicated cash account). The function must
10 perform validations on the entered data to ensure that the user has input valid values and consistent
11 data.

12 **4.13.3.7 Query Limit Utilisation**

| | |
|-------------------------------|-------------------------|
| Function Name | Query Limit Utilisation |
| Function Reference ID | T2S.GUI.SDSE.LMT.0070 |
| User Requirement Reference ID | T2S.14.935 |

13 The *Query Limit Utilisation* function shall provide the facility to query the utilisation of limits. This
14 function must allow the user to query static data (e.g., party as credit consumer, limit, currency) and
15 lists of valid value for all other search criteria (e.g., limit type). It must perform validations on the
16 entered static data criteria and other selection criteria to ensure that the user has input valid values.

17 **4.13.3.8 Display Limit Utilisation**

| | |
|-------------------------------|---------------------------|
| Function Name | Display Limit Utilisation |
| Function Reference ID | T2S.GUI.SDSE.LMT.0080 |
| User Requirement Reference ID | T2S.14.935 |

1 The *Display Limit Utilisation* function shall display the set of limits and their utilisations that fulfil the
 2 selection criteria, specified by the user in the *Query Limit Utilisation* function. The function shall
 3 display both the limit utilisation and the remaining headroom along with other limit attributes The
 4 function shall allow the user to select a limit utilisation from the results set and to display the details
 5 of the limit utilisation journal.

6 **4.13.3.9 Query Limit Utilisation Journal**

| | |
|-------------------------------|---------------------------------|
| Function Name | Query Limit Utilisation Journal |
| Function Reference ID | T2S.GUI.SDSE.LMT.0090 |
| User Requirement Reference ID | T2S.14.933 |

7 The *Query Limit Utilisation Journal* function shall provide the facility to query the limit utilisation
 8 journal. This function must allow the user to query static data (e.g., party as credit consumer, limit,
 9 T2S dedicated cash account) and lists of valid value for all other search criteria (e.g., limit type). It
 10 must perform validations on the entered static data criteria and other selection criteria to ensure that
 11 the user has input valid values.

12 **4.13.3.10 Display Limit Utilisation Journal**

| | |
|-------------------------------|-----------------------------------|
| Function Name | Display Limit Utilisation Journal |
| Function Reference ID | T2S.GUI.SDSE.LMT.0100 |
| User Requirement Reference ID | T2S.14.933 |

13 The *Display Limit Utilisation Journal* function shall display the details of the limit utilisation journal
 14 that fulfil the selection criteria, specified by the user in the *Query Limit Utilisation Journal* function.
 15 The function shall display the details of the transactions that utilise the limit. The function must allow
 16 the users to select a limit journal entry and display details of the transaction.

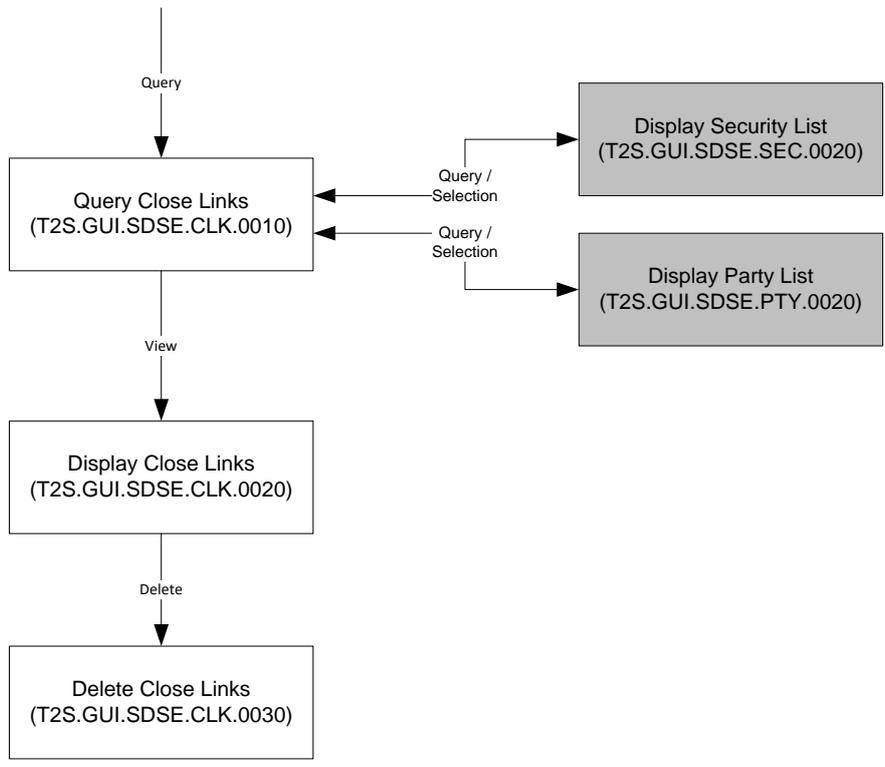
17 **4.14 Close Links**

18 **4.14.1 Description**

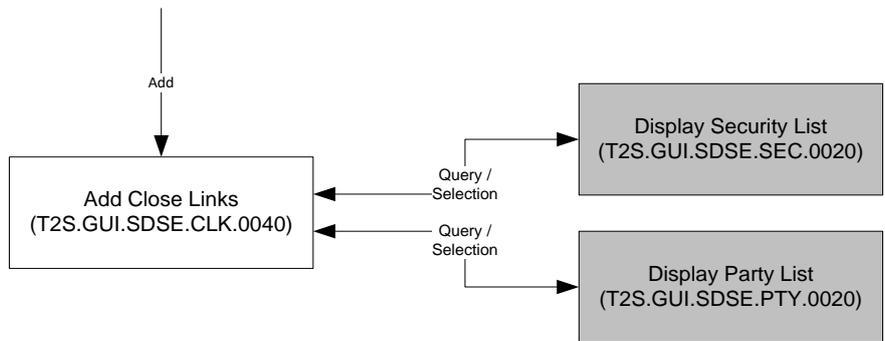
19 The user interface requirements in this section specify the functions and their association framework
 20 that T2S must provide for query and maintenance of close links.

21 **4.14.2 User Interface Framework**

22



1
2 Figure 4-31 Close Links Query and Maintenance user interface framework



3
4
5 Figure 4-32 Add Close Links user interface framework

6 **4.14.3 Business Function**

7 **4.14.3.1 Query Close Links**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Close Links |
| Function Reference ID | T2S.GUI.SDSE.CLK.0010 |
| User Requirement Reference ID | T2S.12.250 |

8 The *Query Close Links* function shall provide the facility to query the close links by

- 9 the party identifier of the NCB that has set up the close link;
- 10 or the party identifier of the financial market participant that has the close link;

1 or the security identifier .

2 This function must allow the user to query static data (e.g., party, security) and lists of valid value
3 for all other search criteria. It must perform on the entered static data criteria and other selection
4 criteria to ensure that the user has input valid values.

5 **4.14.3.2 Display Close Links**

| | |
|-------------------------------|-----------------------|
| Function Name | Display Close Links |
| Function Reference ID | T2S.GUI.SDSE.CLK.0020 |
| User Requirement Reference ID | T2S.12.250 |

6 The *Display Close Links* function shall display the set of close links that fulfil the selection criteria,
7 specified by the user in the *Query Links* function. The function shall display the key attributes of a
8 close links (e.g., technical identifier of the close link, security identifier, the party identifier of the party
9 having the close link and party identifier of the NCB that has set up the close link). The function must
10 allow the user to branch into *Amend Close Link* for amending a close link and *Delete Close Link* for
11 deleting a close link.

12 **4.14.3.3 Delete Close Link**

| | |
|-------------------------------|-----------------------|
| Function Name | Delete Close Link |
| Function Reference ID | T2S.GUI.SDSE.CLK.0030 |
| User Requirement Reference ID | T2S.12.250 |

13 The *Delete Close Link* function shall provide the facility to delete a close link. The user must be able
14 to access this function by executing the delete option on the *Display Close Links* function.

15 **4.14.3.4 Add Close Link**

| | |
|-------------------------------|------------------------|
| Function Name | Add Close Link |
| Function Reference ID | T2S.GUI.SDSE.CLK.0040 |
| User Requirement Reference ID | T2S.16.690, T2S.12.250 |

16 The *Add Close Link* function shall provide the user with the facility to add new close link in T2S. It
17 must allow the user to input values for mandatory and optional attributes for creation of a close link.
18 This function must allow the user to query static data (e.g., party, security). The function must perform
19 validations on the entered data to ensure that the user has input valid values and consistent data.

20

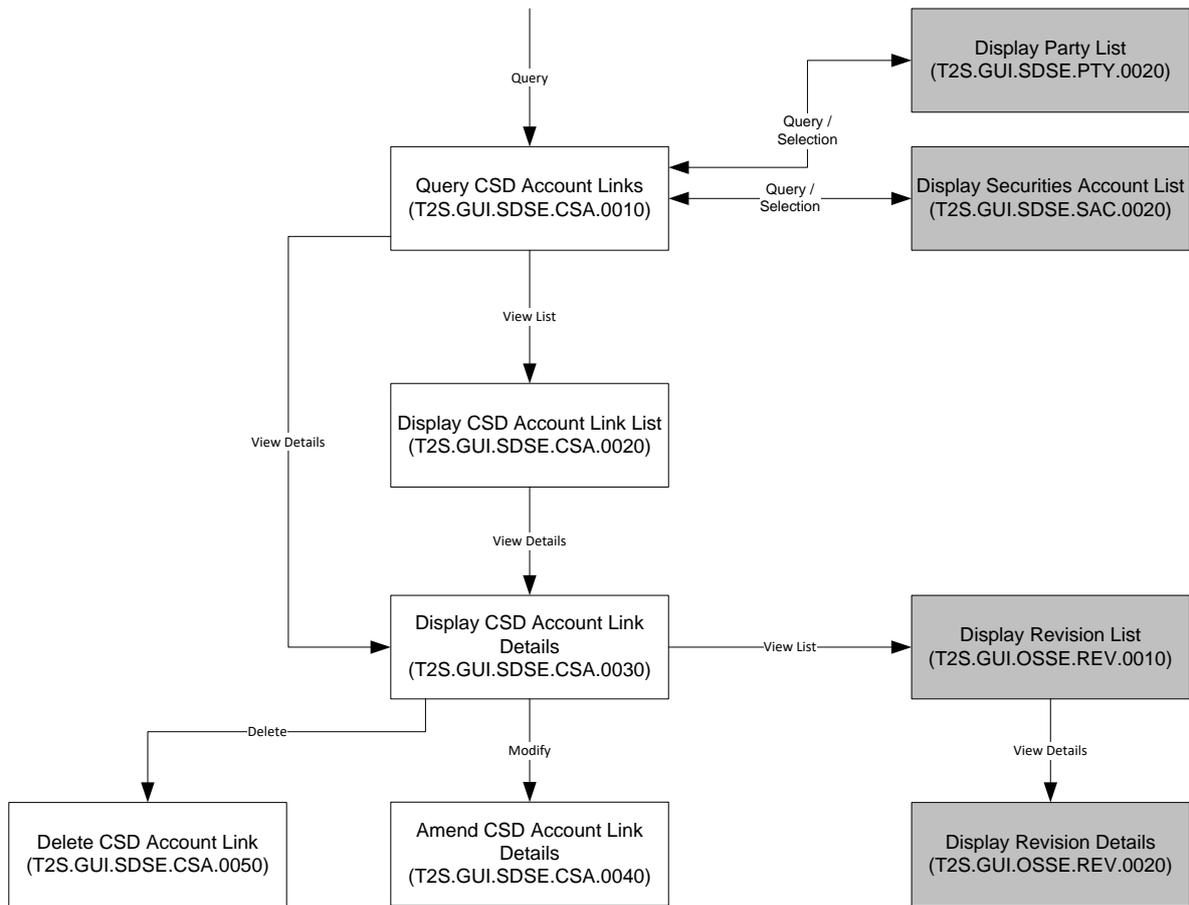
1 **4.15 CSD Account Link**

2 **4.15.1 Description**

3 The user interface requirements in this section specify the functions and their association framework
4 that T2S must provide for query and maintenance of CSD Account Link for cross CSD settlement.

5 **4.15.2 User Interface Framework**

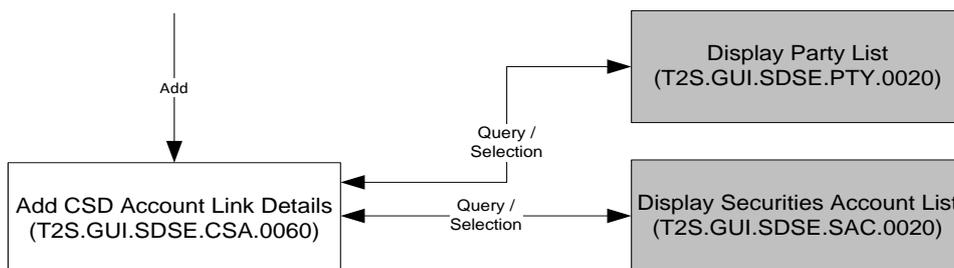
6



7

8 Figure 4-33 CSD Account Link Query and Maintenance user interface framework

9



10

11 Figure 4-34 Add CSD Account Link user interface framework

1 **4.15.3 Business Function**

2 **4.15.3.1 Query CSD Account Link**

| | |
|-------------------------------|------------------------|
| Function Name | Query CSD Account Link |
| Function Reference ID | T2S.GUI.SDSE.CSA.0010 |
| User Requirement Reference ID | T2S.12.250 |

3 The *Query CSD Accounts Link* function shall provide the facility to query the cross CSD account
4 links. This function must allow the user to query static data (e.g., CSD as a party, securities account
5 of the CSD participant) and lists of valid value for all other search criteria. It must perform validations
6 on the entered static data criteria and other selection criteria to ensure that the user has input valid
7 values.

8 **4.15.3.2 Display CSD Account Link List**

| | |
|-------------------------------|-------------------------------|
| Function Name | Display CSD Account Link List |
| Function Reference ID | T2S.GUI.SDSE.CSA.0020 |
| User Requirement Reference ID | T2S.12.250 |

9 The *Display CSD Account Link List* function shall display the set of CSD account links that fulfil the
10 selection criteria, specified by the user in the *Query CSD Account Link* function. The function shall
11 display the key attributes of CSD Account Link. The function shall allow the user to select a CSD
12 account link from the results set and to display the details of the CSD account link. If the query only
13 returns one valid limit, then it automatically displays the result on the *Display CSD Account Link*
14 *Details* function.

15 **4.15.3.3 Display CSD Account Link Details**

| | |
|-------------------------------|----------------------------------|
| Function Name | Display CSD Account Link Details |
| Function Reference ID | T2S.GUI.SDSE.CSA.0030 |
| User Requirement Reference ID | T2S.12.250 |

16 The *Display CSD Account Link Details* function shall display all the details of a CSD account link.
17 The function must allow the user to branch into additional functions of the user interface for

- 18 amending the CSD account link details;
- 19 deleting the CSD account link;
- 20 and accessing the revision history of the CSD account link

21 **4.15.3.4 Amend CSD Account Link Details**

| | |
|---------------|--------------------------------|
| Function Name | Amend CSD Account Link Details |
|---------------|--------------------------------|

| | |
|-------------------------------|-----------------------|
| Function Reference ID | T2S.GUI.SDSE.CSA.0040 |
| User Requirement Reference ID | T2S.12.250 |

1 The *Amend CSD Account Link Details* function shall provide the facility to close a CSD account link
 2 by editing the 'Valid To' date. The user must be able to access this function by executing an amend
 3 option on the *Display CSD Account Link Details* function.

4 **4.15.3.5 Delete CSD Account Link**

| | |
|-------------------------------|-------------------------|
| Function Name | Delete CSD Account Link |
| Function Reference ID | T2S.GUI.SDSE.CSA.0050 |
| User Requirement Reference ID | T2S.12.250 |

5 The *Delete CSD Account Link* function shall provide the facility to delete a cross CSD account link.
 6 The user must be able to access this function by executing the delete option on the *Display CSD*
 7 *Account Link Details* function.

8 **4.15.3.6 Add CSD Account Link**

| | |
|-------------------------------|------------------------|
| Function Name | Add CSD Account Link |
| Function Reference ID | T2S.GUI.SDSE.CSA.0060 |
| User Requirement Reference ID | T2S.16.730, T2S.12.250 |

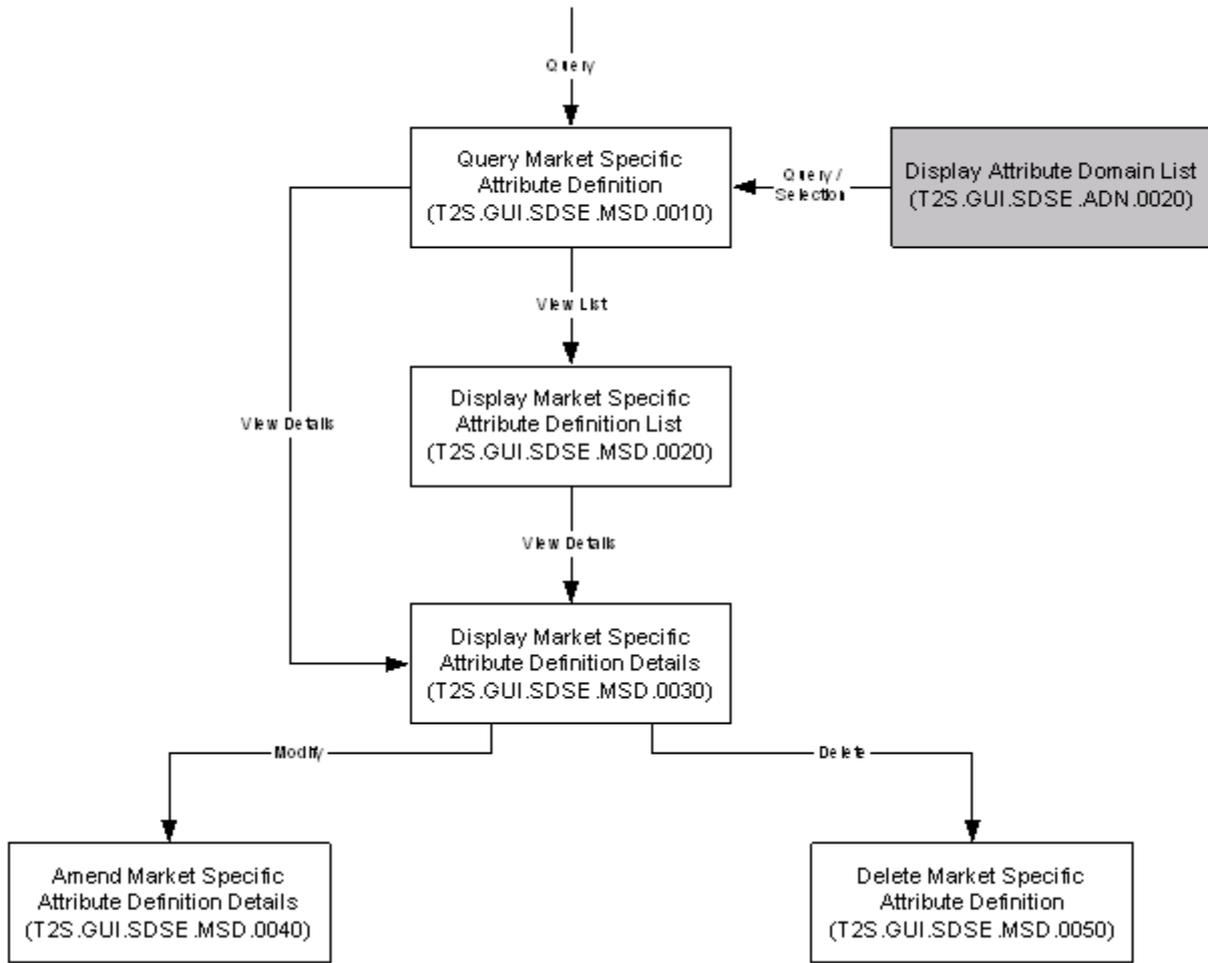
9 The *Add CSD Account Link* function shall provide the user with the facility to add new cross CSD
 10 account link in T2S. It must allow the user to input values for mandatory and optional attributes for
 11 creation of a cross CSD account link. This function must allow the user to query static data (e.g.,
 12 party, securities account). The function must perform validations on the entered data to ensure that
 13 the user has input valid values and consistent data.

14 **4.16 Market Specific Attribute Definition**

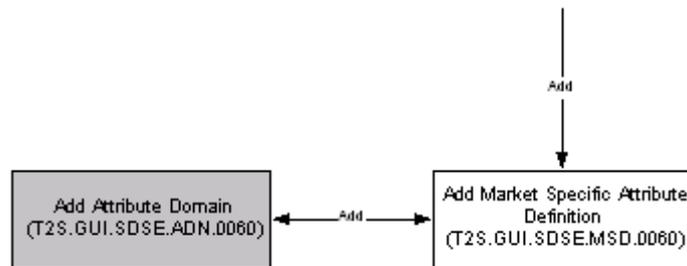
15 **4.16.1 Description**

16 The user interface requirements in this section specify the functions and their association framework
 17 that T2S must provide for query and maintenance of market specific attribute definition.

1 **4.16.2 User Interface Framework**



2
3 Figure 4-35 Market Specific Attribute Definition Query and Maintenance user interface framework



4
5 Figure 4-36 Add Market Specific Attribute Definition user interface framework

6 **4.16.3 Business Function**

7 **4.16.3.1 Query Market Specific Attribute Definition**

| | |
|-------------------------------|--|
| Function Name | Query Market Specific Attribute Definition |
| Function Reference ID | T2S.GUI.SDSE.MSD.0010 |
| User Requirement Reference ID | |

1 The *Query Market Specific Attribute Definition* function shall provide the facility to query the market
 2 specific attribute definition. This function must allow the user to query static data (e.g., party, security,
 3 securities account) and lists of valid value for all other search criteria. It must perform validations on
 4 the entered static data criteria and other selection criteria to ensure that the user has input valid
 5 values.

6 **4.16.3.2 Display Market Specific Attribute Definition List**

| | |
|-------------------------------|---|
| Function Name | Display Market Specific Attribute Definition List |
| Function Reference ID | T2S.GUI.SDSE.MSD.0020 |
| User Requirement Reference ID | |

7 The *Display Market Specific Attribute Definition List* function shall display the set of market specific
 8 attribute definitions that fulfil the selection criteria, specified by the user in the *Query Market Specific*
 9 *Attribute Definition* function. The function shall display the key attributes of market specific attribute
 10 definition. The function shall allow the user to select a market specific attribute definition from the
 11 results set and to display the details of the market specific attribute definition. If the query only returns
 12 one valid market specific attribute definition, then it automatically displays the result on the *Market*
 13 *Specific Attribute Definition Details* function.

14 **4.16.3.3 Display Market Specific Attribute Definition Details**

| | |
|-------------------------------|--|
| Function Name | Display Market Specific Attribute Definition Details |
| Function Reference ID | T2S.GUI.SDSE.MSD.0030 |
| User Requirement Reference ID | |

15 The *Display Market Specific Attribute Definition Details* function shall display all the details of a
 16 market specific attribute definition. The function must allow the user to branch into additional
 17 functions of the user interface for

- 18 amending the market specific attribute definition details;
- 19 deleting the market specific attribute definition;
- 20 and accessing the revision history of the market specific attribute definition

21 **4.16.3.4 Amend Market Specific Attribute Definition Details**

| | |
|-------------------------------|--|
| Function Name | Amend Market Specific Attribute Definition Details |
| Function Reference ID | T2S.GUI.SDSE.MSD.0040 |
| User Requirement Reference ID | |

1 The *Amend Market Specific Attribute Definition Details* function shall provide the facility to edit details
2 of a market specific attribute definition. The user must be able to access this function by executing
3 an amend option on the *Display Market Specific Attribute Definition Details* function.

4 **4.16.3.5 Delete Market Specific Attribute Definition**

| | |
|-------------------------------|---|
| Function Name | Delete Market Specific Attribute Definition |
| Function Reference ID | T2S.GUI.SDSE.MSD.0050 |
| User Requirement Reference ID | |

5 The *Delete Market Specific Attribute Definition* function shall provide the facility to delete a market
6 specific definition. The user must be able to access this function by executing the delete option on
7 the *Display Market Specific Attribute Definition Details* function.

8 **4.16.3.6 Add Market Specific Attribute Definition**

| | |
|-------------------------------|--|
| Function Name | Add Market Specific Attribute Definition |
| Function Reference ID | T2S.GUI.SDSE.MSD.0060 |
| User Requirement Reference ID | T2S.16.750, T2S.16.760, T2S.16.770, |

9 The *Add Market Specific Attribute Definition* function shall provide the user with the facility to add
10 new market specific attribute definition. It must allow the user to input values for mandatory and
11 optional attributes for creation of a market specific attribute definition. The function must perform
12 validations on the entered data to ensure that the user has input valid values and consistent data.

13

14 The Attribute Domain is created before the creation of Market Specific Attribute (MSA). The function
15 allows the user to branch into *Add Market Specific Attribute* for defining market specific attribute
16 value for reference data objects (securities, party, securities account) associated with the system
17 entity that has define the market specific attribute.

18 **4.17 Eligible Counterpart CSD**

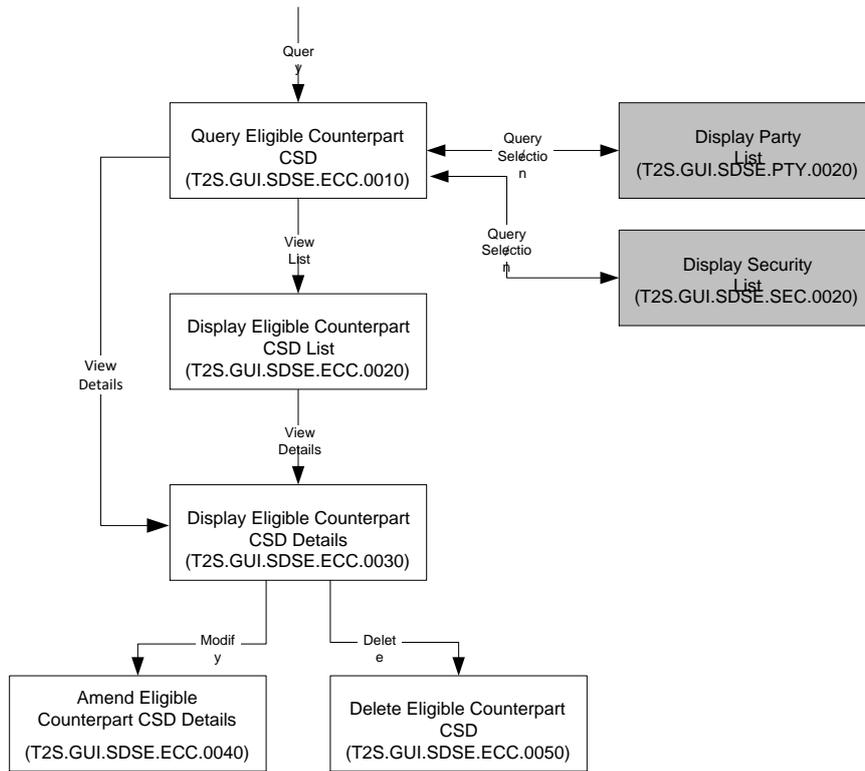
19 **4.17.1 Description**

20 The user interface requirements in this section specify the functions and their association framework
21 that T2S must provide for query and maintenance of eligible counterpart CSD (combination of CSD
22 and securities or combination of CSD and a set of securities by issue country or combination of CSD
23 and set of securities by issuer CSD). The business object *Eligible Counterpart CSD* consists of the
24 following classes of information:

- 25 Eligible Counterpart CSD
- 26 Eligible Counterpart CSD Securities

1 **4.17.2 User Interface Framework**

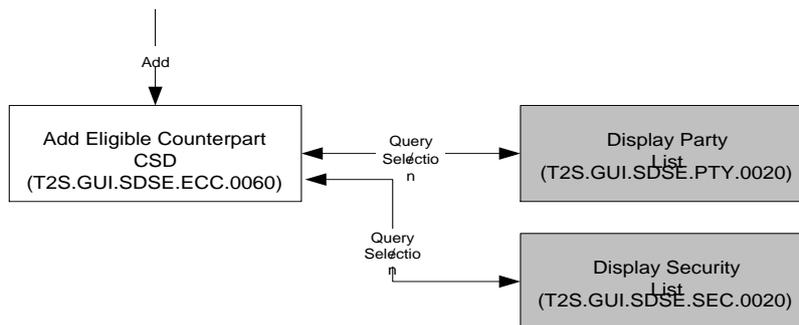
2



3

4 Figure 4-37 Eligible Counterpart CSD Query and Maintenance user interface framework

5



6

7 Figure 4-38 Add Eligible Counterpart CSD user interface framework

8 **4.17.3 Business Function**

9 **4.17.3.1 Query Eligible Counterpart CSD**

| | |
|-------------------------------|--------------------------------|
| Function Name | Query Eligible Counterpart CSD |
| Function Reference ID | T2S.GUI.SDSE.ECC.0010 |
| User Requirement Reference ID | T2S.12.250 |

1 The *Query Eligible Counterpart CSD* function shall provide the CSDs the facility to query their
2 counterpart CSD and the securities eligible for settlement vis-à-vis the counterpart CSD. This
3 function must allow the user to query static data and lists of valid value for all other search criteria.
4 It must perform validations on the entered static data criteria and other selection criteria to ensure
5 that the user has input valid values.

6 **4.17.3.2 Display Eligible Counterpart CSD List**

| | |
|-------------------------------|---------------------------------------|
| Function Name | Display Eligible Counterpart CSD List |
| Function Reference ID | T2S.GUI.SDSE.ECC.0020 |
| User Requirement Reference ID | T2S.12.250 |

7 The *Display Eligible Counterpart CSD List* function shall display the set of CSDs that fulfil the
8 selection criteria, specified by the user in the *Query Eligible Counterpart CSD* function.. The function
9 shall allow the user to select an eligible counterpart CSD from the results set and to display the
10 details of the securities eligible for settlement vis-à-vis the counterpart CSD. If the query only returns
11 one valid eligible counterpart CSD, then it automatically displays the result on the *Display Eligible*
12 *Counterpart CSD Details* function.

13 **4.17.3.3 Display Eligible Counterpart CSD Details**

| | |
|-------------------------------|--|
| Function Name | Display Eligible Counterpart CSD Details |
| Function Reference ID | T2S.GUI.SDSE.ECC.0030 |
| User Requirement Reference ID | T2S.12.250 |

14 The *Display Eligible Counterpart CSD Details* function shall display for a CSD, all the details of the
15 securities eligible for settlement vis-à-vis the counterpart CSD. The function must allow the user to
16 branch into additional functions of the user interface for

- 17 amending the eligible counterpart CSD details;
- 18 deleting the eligible counterpart CSD;
- 19 and accessing the revision history of the eligible counterpart CSD

20 **4.17.3.4 Amend Eligible Counterpart CSD Details**

| | |
|-------------------------------|--|
| Function Name | Amend Eligible Counterpart CSD Details |
| Function Reference ID | T2S.GUI.SDSE.ECC.0040 |
| User Requirement Reference ID | T2S.12.250 |

21 The *Amend Eligible Counterpart CSD Details* function shall provide CSDs the facility to edit eligible
22 securities for settlement with a specific eligible counterpart CSD. The user must be able to access
23 this function by executing an amend option on the *Display Eligible Counterpart CSD* function.

1 **4.17.3.5 Delete Eligible Counterpart CSD**

| | |
|-------------------------------|---------------------------------|
| Function Name | Delete Eligible Counterpart CSD |
| Function Reference ID | T2S.GUI.SDSE.ECC.0050 |
| User Requirement Reference ID | T2S.12.250 |

2 The *Delete Eligible Counterpart CSD* function shall provide the facility to delete an eligible
3 counterpart CSD. The user must be able to access this function by executing the delete option on
4 the *Display Eligible Counterpart CSD* function.

5 **4.17.3.6 Add Eligible Counterpart CSD**

| | |
|-------------------------------|--|
| Function Name | Add Eligible Counterpart CSD |
| Function Reference ID | T2S.GUI.SDSE.ECC.0060 |
| User Requirement Reference ID | T2S.12.250, T2S.16.898, T2S.16.899, T2S.16.900 |

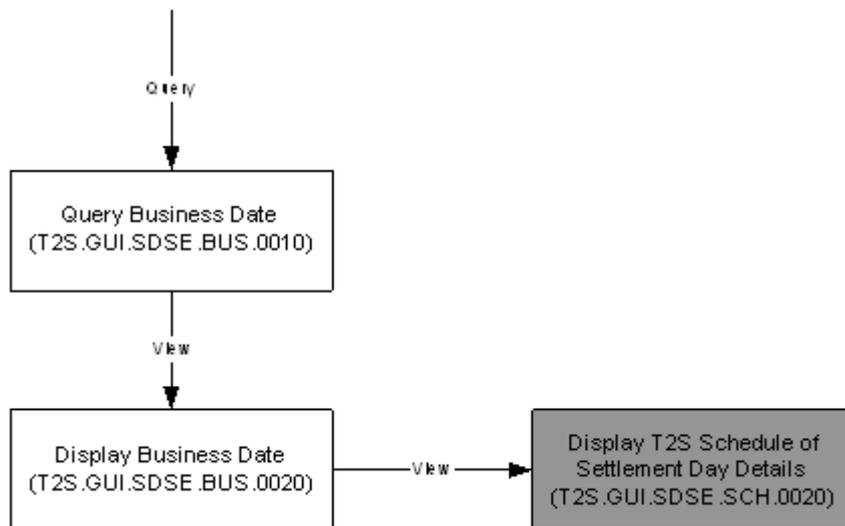
6 The *Add Eligible Counterpart CSD* function shall provide the user with the facility to add eligible
7 counterpart CSD. It must allow the user to input values for mandatory and optional attributes for
8 creation of a add eligible counterpart CSD. The function must perform validations on the entered
9 data to ensure that the user has input valid values and consistent data.

10 **4.18 Business Date**

11 **4.18.1 Description**

12 The user interface requirements in this section specify the functions and their association framework
13 that T2S must provide for query of business date

14 **4.18.2 User Interface Framework**



15
16 Figure 4-39 Business Date Query user interface framework

1 **4.18.3 Business Function**

2 **4.18.3.1 Query Business Date**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Business Date |
| Function Reference ID | T2S.GUI.SDSE.BUS.0010 |
| User Requirement Reference ID | |

3 The *Query Business Date* function shall provide the facility to query the T2S business date.

4 **4.18.3.2 Display Business Date**

| | |
|-------------------------------|-----------------------|
| Function Name | Display Business Date |
| Function Reference ID | T2S.GUI.SDSE.BUS.0020 |
| User Requirement Reference ID | |

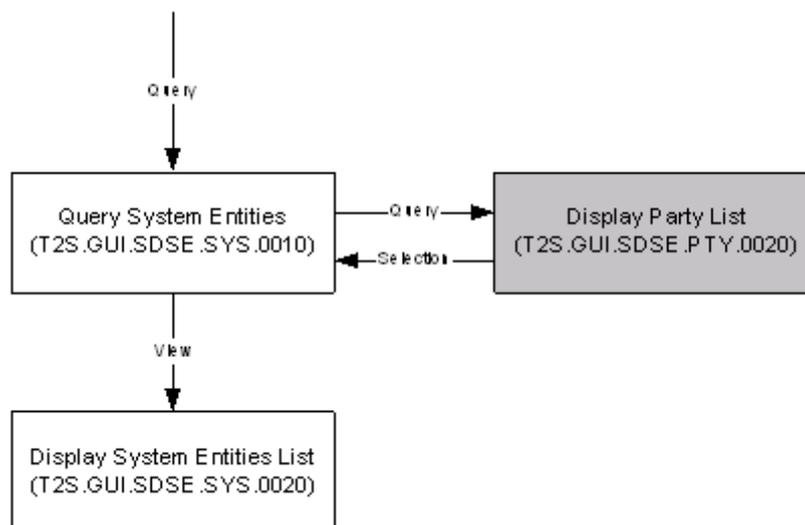
5 The *Display Business Date* function shall display the T2S business date to the user as a response
6 to the *Query Business Date* function. This function must allow the user to branch to *Display T2S*
7 *Schedule of Settlement Day Details* business function for viewing the current status of T2S schedule
8 and events details (i.e., planned time, revised time and effective time)

9 **4.19 System Entity Management**

10 **4.19.1 Description**

11 The user interface requirements in this section specify the functions and their association framework
12 that T2S must provide for query of system entity

13 **4.19.2 User Interface Framework**



14
15 Figure 4-40 System Entity Query and Maintenance user interface framework

1 **4.19.3 Business Function**

2 **4.19.3.1 Query System Entities**

| | |
|-------------------------------|---|
| Function Name | Query System Entities |
| Function Reference ID | T2S.GUI.SDSE.SYS.0010 |
| User Requirement Reference ID | T2S.11.090, T2S.11.100, T2S.14.710 , T2S.14.020 |

3 The *Query System Entities* function shall provide the facility to query system entities stored in T2S.
 4 This function must allow the user to query static data (e.g., party identifier of the CSD or NCB) and
 5 lists of valid value for all other search criteria. It must perform validations on the entered static data
 6 criteria and other selection criteria to ensure that the user has input valid values.

7 **4.19.3.2 Display System Entities List**

| | |
|-------------------------------|--|
| Function Name | Display System Entities List |
| Function Reference ID | T2S.GUI.SDSE.SYS.0020 |
| User Requirement Reference ID | T2S.11.100, T2S.11.110, T2S.14.710, T2S.14.020 |

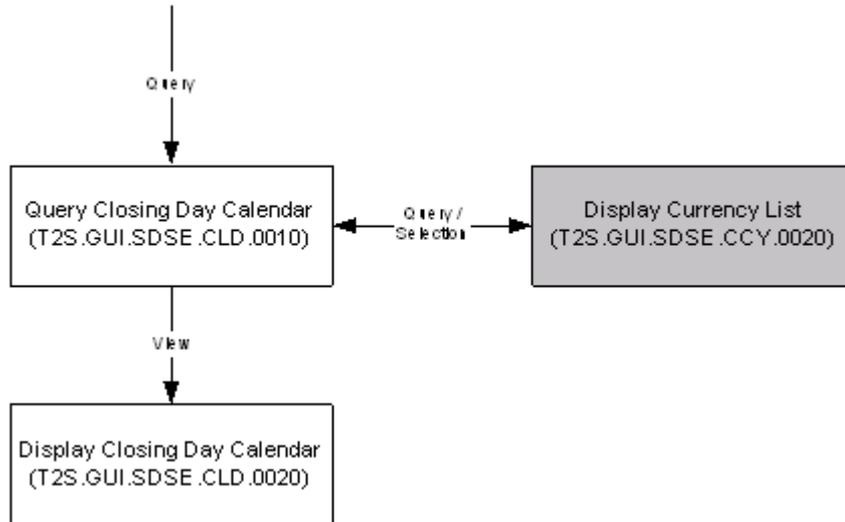
8 The *Display System Entities List* function shall display the set of system entities that fulfil the
 9 selection criteria, specified by the user in the *Query System Entities* function. This function shall
 10 display the key attributes of the system entity (e.g., system entity identifier, system entity name,
 11 operating entity, direct holding CSD details and technical identifier of the T2S operator or party
 12 identifier of the CSD/ NCB.

13 **4.20 Closing Day Calendar**

14 **4.20.1 Description**

15 The user interface requirements in this section specify the functions and their association framework
 16 that T2S must provide for query of closing days for different currencies.

1 **4.20.2 User Interface Framework**



2
3 Figure 4-41 Closing Day Calendar Query and Maintenance user interface framework

4 **4.20.3 Business Function**

5 **4.20.3.1 Query Closing Day Calendar**

| | |
|-------------------------------|----------------------------|
| Function Name | Query Closing Day Calendar |
| Function Reference ID | T2S.GUI.SDSE.CLD.0010 |
| User Requirement Reference ID | T2S.14.690 |

6 The *Query Closing Day Calendar* function shall provide the facility to query the T2S closing day
7 calendar based on one or more settlement currencies

8 **4.20.3.2 Display Closing Day Calendar**

| | |
|-------------------------------|------------------------------|
| Function Name | Display Closing Day Calendar |
| Function Reference ID | T2S.GUI.SDSE.CLD.0020 |
| User Requirement Reference ID | T2S.14.690 |

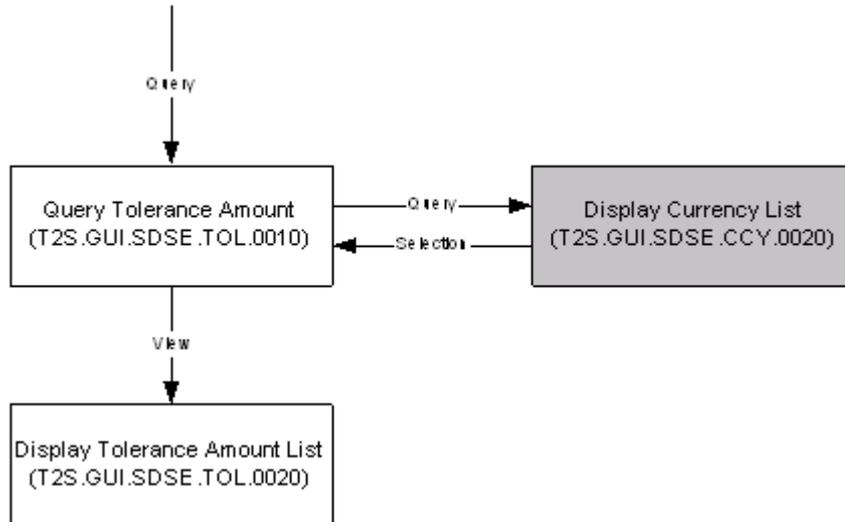
9 The *Display Closing Day Calendar* function shall display the closing day calendar entries that fulfil
10 the selection criteria, specified by the user in the *Query Closing Day Calendar* function.

11 **4.21 Tolerance Amount**

12 **4.21.1 Description**

13 The user interface requirements in this section specify the functions and their association framework
14 that T2S must provide for query of tolerance amounts.

1 **4.21.2 User Interface Framework**



2
3 Figure 4-42 Tolerance Amount Query and Maintenance user interface framework

4 **4.21.3 Business Function**

5 **4.21.3.1 Query Tolerance Amount**

| | |
|-------------------------------|------------------------|
| Function Name | Query Tolerance Amount |
| Function Reference ID | T2S.GUI.SDSE.TOL.0010 |
| User Requirement Reference ID | |

6 The *Query Tolerance Amount* function shall provide the facility to query the tolerance amount for
7 one or more settlement currencies in T2S. This function must allow the user to query static data
8 (e.g., currency) and lists of valid value for all other search criteria. It must perform validations on the
9 entered static data criteria and other selection criteria to ensure that the user has input valid values.

10 **4.21.3.2 Display Tolerance Amount List**

| | |
|-------------------------------|-------------------------------|
| Function Name | Display Tolerance Amount List |
| Function Reference ID | T2S.GUI.SDSE.TOL.0020 |
| User Requirement Reference ID | |

11 The *Display Tolerance Amount List* function shall display the tolerance amounts that fulfil
12 the selection criteria, specified by the user in the *Query Tolerance Amount* function.

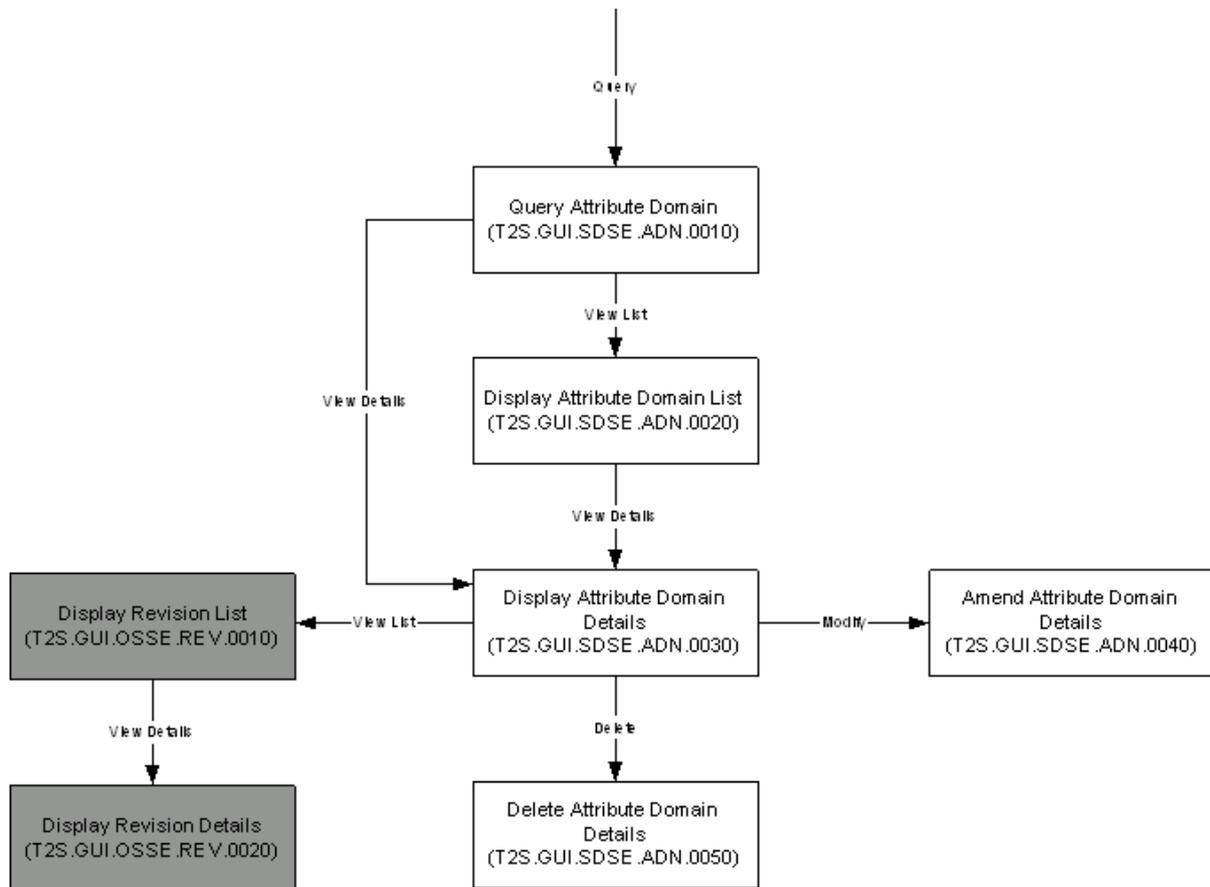
1 **4.22 Attribute Domain Management**

2 **4.22.1 Description**

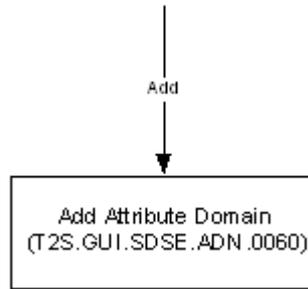
3 The user interface requirements in this section specify the functions and their association framework
4 that T2S must provide for query and maintenance of attribute domain (T2S.11.270). The business
5 object "attribute domain" consists following classes of information:

- 6 attribute domain;
- 7 attribute values;
- 8 reference domains;
- 9 and reference values

10 **4.22.2 User Interface Framework**



11
12 Figure 4-43 Attribute Domain Query and Maintenance user interface framework



1

2 Figure 4-44 Add Attribute Domain user interface framework

3 **4.22.3 Business Function**

4 **4.22.3.1 Query Attribute Domain**

| | |
|-------------------------------|------------------------|
| Function Name | Query Attribute Domain |
| Function Reference ID | T2S.GUI.SDSE.ADN.0010 |
| User Requirement Reference ID | T2S.14.730, T2S.11.280 |

5 The *Query Attribute Domain* function shall provide the facility to query (by name or technical
6 identifier) attribute domains. The function must perform validations on the entered static data criteria
7 and other selection criteria to ensure that the user has input valid values.

8 **4.22.3.2 Display Attribute Domain List**

| | |
|-------------------------------|-------------------------------|
| Function Name | Display Attribute Domain List |
| Function Reference ID | T2S.GUI.SDSE.ADN.0020 |
| User Requirement Reference ID | T2S.14.730, T2S.11.290 |

9 The *Display Attribute Domain List* function shall display the list of attribute domains that fulfil the
10 selection criteria, specified by the user in the *Query Attribute Domain* function. The function shall
11 allow the user to select an attribute domain from the results set and to display the details of the
12 attribute domain. If the query only returns one valid attribute domain, then the function automatically
13 displays the *Display Attribute Domain Details* function.

14 **4.22.3.3 Display Attribute Domain Details**

| | |
|-------------------------------|----------------------------------|
| Function Name | Display Attribute Domain Details |
| Function Reference ID | T2S.GUI.SDSE.ADN.0030 |
| User Requirement Reference ID | T2S.14.730, T2S.11.290 |

15 The *Display Attribute Domain Details* function shall display the details of an attribute domain
16 consisting of the following classes of information

- 17 attribute domain;
- 18 attribute value;

1 reference domain;

2 and reference value

3 This function must allow the user to branch into additional functions, depending on the access rights
4 of the user for:

5 amendment of the attribute domain details;

6 and deleting the attribute domain

7 **4.22.3.4 Amend Attribute Domain Details**

| | |
|-------------------------------|--------------------------------|
| Function Name | Amend Attribute Domain Details |
| Function Reference ID | T2S.GUI.SDSE.ADN.0040 |
| User Requirement Reference ID | T2S.11.310 |

8 The *Amend Attribute Domain Details* function shall provide the facility to edit the details of

- 9 • an attribute domain or change the format of an attribute domain;
- 10 • or add, modify or delete attribute value;
- 11 • or change the format of a reference domain;
- 12 • or add, modify or delete reference value.

13 The user must be able to access this function by executing the amend option on the *Display Attribute*
14 *Domain List* function.

15 **4.22.3.5 Delete Attribute Domain**

| | |
|-------------------------------|---------------------------------|
| Function Name | Delete Attribute Domain Details |
| Function Reference ID | T2S.GUI.SDSE.ADN.0050 |
| User Requirement Reference ID | T2S.11.320 |

16 The *Delete Attribute Domain Details* function shall provide the facility to delete an attribute domain.

17 **4.22.3.6 Add Attribute Domain**

| | |
|-------------------------------|------------------------------------|
| UI Name | Add Attribute Domain |
| UI Requirement ID | T2S.GUI.SDSE.ADN.0060 |
| User Requirement Reference ID | T2S.11.200, T2S.11.210, T2S.11.300 |

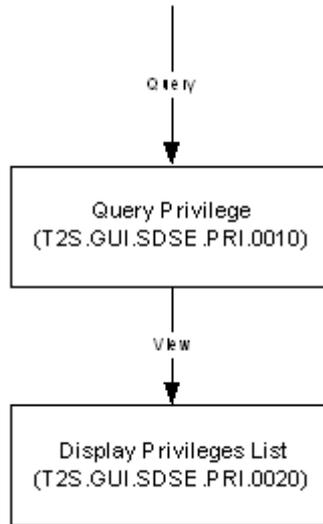
18 The *Add Attribute Domain* function shall provide the user with the facility to create a new attribute
19 domain. The function must also provide the facility to add attribute values, reference domains and
20 reference values for an attribute domain. It must allow the user to input values for mandatory and
21 optional attributes for creation of a new attribute domain entry. It must perform validations on the
22 entered data to ensure that the user has input valid values and consistent data.

1 **4.23 Roles and Privileges**

2 **4.23.1 Description**

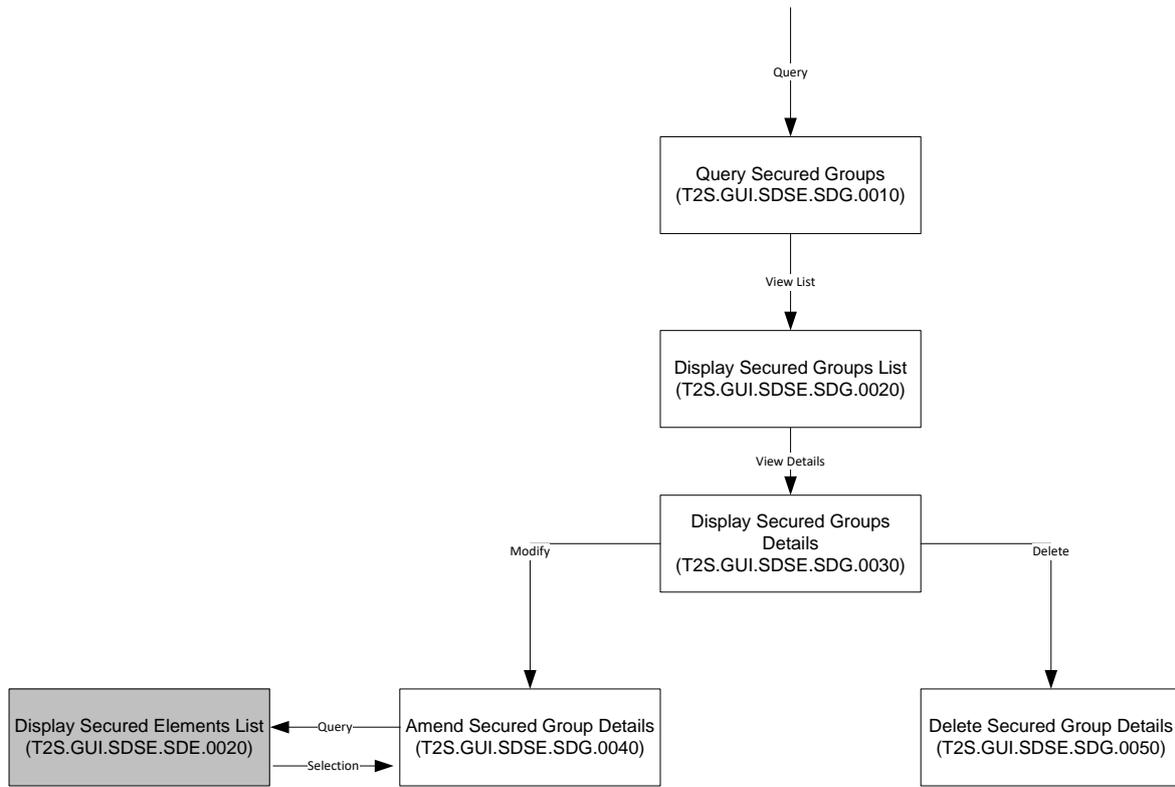
3 The user interface requirements in this section specify the functions and their association framework
4 that T2S must provide for query and maintenance of privileges, roles, secured elements, secured
5 element groups and T2S system users

6 **4.23.2 User Interface Framework**



7
8 Figure 4-45 Privilege Query and Maintenance user interface framework

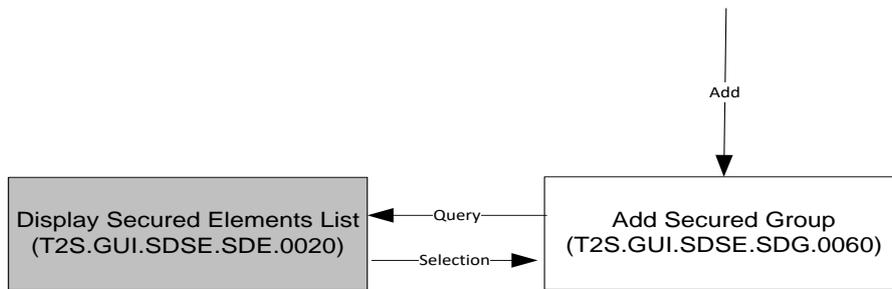
9
10
11



1

2 Figure 4-47 Secured Data Group Query and Maintenance user interface framework

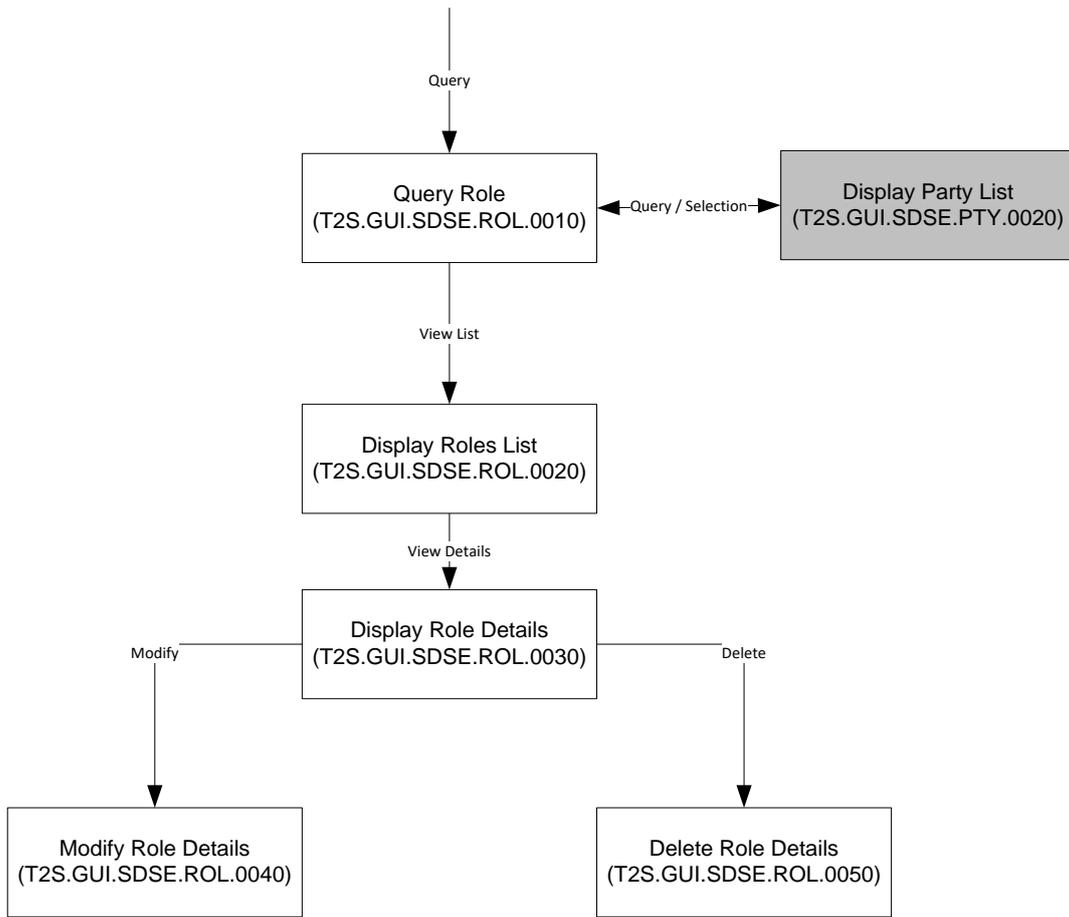
3



4

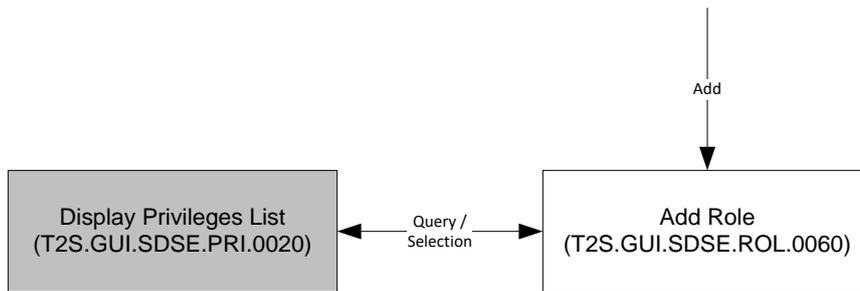
5 Figure 4-48 Add Secured Data Group user interface framework

6



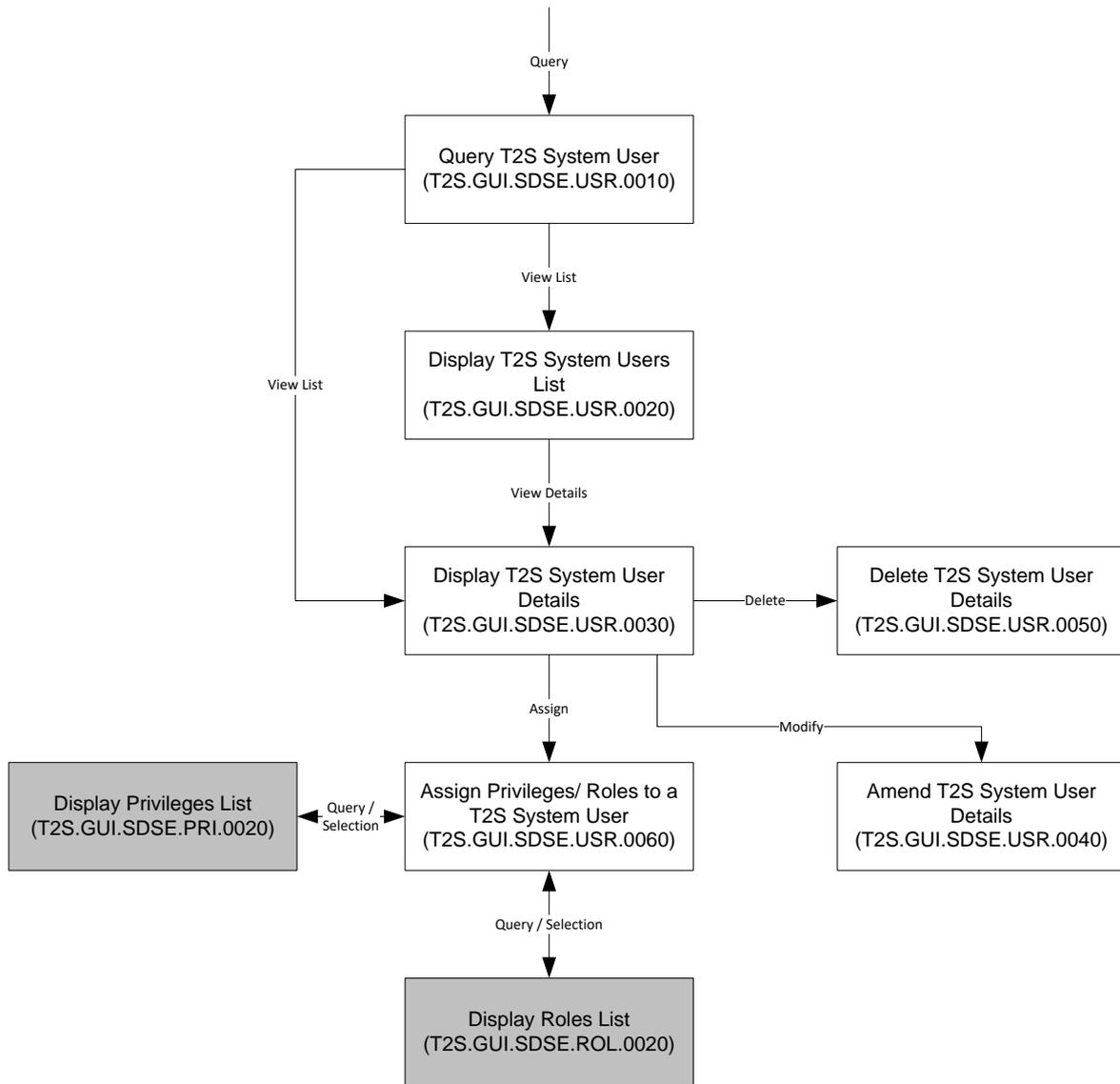
1
2 Figure 4-49 Roles Query and Maintenance user interface framework

3

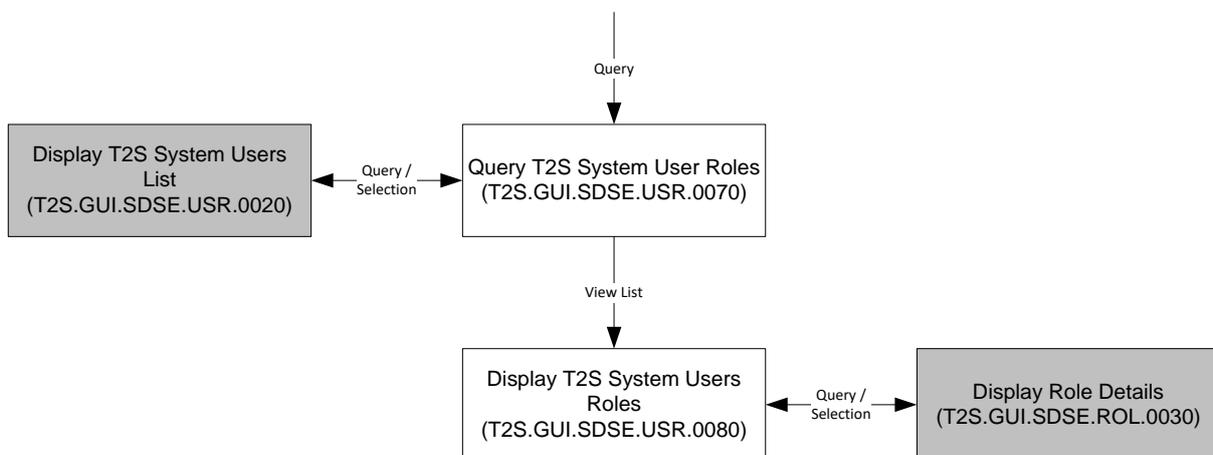


4
5 Figure 4-50 Add Role user interface framework

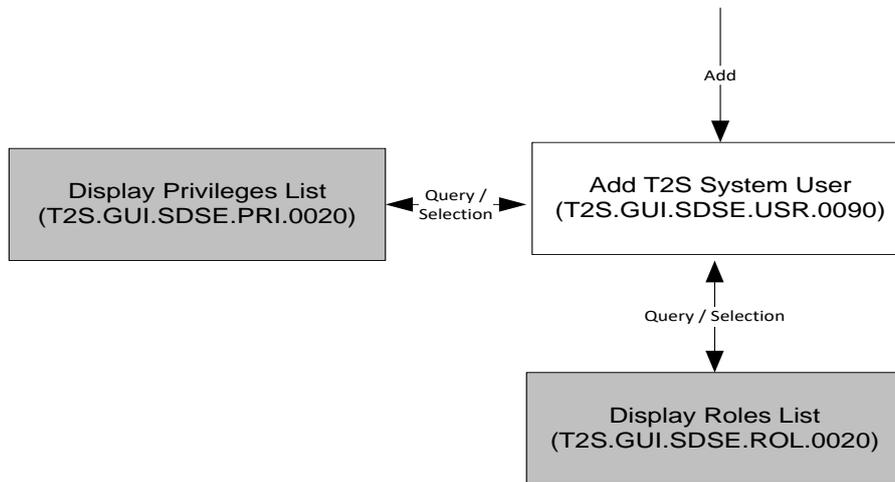
6



1
2 Figure 4-51 T2S System User Query and Maintenance user interface framework
3



4
5 Figure 4-52 T2S System User Roles Query user interface framework
6



1

2 Figure 4-53 Add T2S System User interface framework

3 **4.23.3 Business Function**

4 **4.23.3.1 Query Privilege**

| | |
|-------------------------------|------------------------------------|
| Function Name | Query Privilege |
| Function Reference ID | T2S.GUI.SDSE.PRI.0010 |
| User Requirement Reference ID | T2S.14.740, T2S.14.020, T2S.11.370 |

5 The *Query Privilege* function shall provide the facility to query system and object privileges.

6 **4.23.3.2 Display Privileges List**

| | |
|-------------------------------|------------------------------------|
| Function Name | Display Privileges List |
| Function Reference ID | T2S.GUI.SDSE.PRI.0020 |
| User Requirement Reference ID | T2S.14.740, T2S.14.020, T2S.11.370 |

7 The *Display Privileges List* function shall display the list of privileges that fulfil the selection criteria,
8 specified by the user in the *Query Privilege* function.

9

10 **4.23.3.3 Display Secured Elements List**

| | |
|-------------------------------|-------------------------------|
| Function Name | Display Secured Elements List |
| Function Reference ID | T2S.GUI.SDSE.SDE.0020 |
| User Requirement Reference ID | T2S.11.375 |

11 The *Display Secured Elements List* function shall display the list of secured elements of a specific
12 or all object types that fulfil the selection criteria, specified by the user in the *Query Secured Elements*
13 function.

1 **4.23.3.4 Query Secured Groups**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Secured Groups |
| Function Reference ID | T2S.GUI.SDSE.SDG.0010 |
| User Requirement Reference ID | T2S.11.375 |

2 The *Query Secured Groups* function shall provide the facility to query secured groups in T2S.

3 **4.23.3.5 Display Secured Groups List**

| | |
|-------------------------------|-----------------------------|
| Function Name | Display Secured Groups List |
| Function Reference ID | T2S.GUI.SDSE.SDG.0020 |
| User Requirement Reference ID | T2S.11.375 |

4 The *Display Secured Groups List* function shall display the list of secured groups that fulfil the
5 selection criteria, specified by the user in the *Query Secured Groups* function. The function shall
6 allow the user to select a secured group from the results set and to display the details of the secured
7 group. If the query only returns one valid secured group, then the function automatically displays the
8 *Display Secured Group Details* function.

9 **4.23.3.6 Display Secured Groups Details**

| | |
|-------------------------------|--------------------------------|
| Function Name | Display Secured Groups Details |
| Function Reference ID | T2S.GUI.SDSE.SDG.0030 |
| User Requirement Reference ID | T2S.11.375 |

10 The *Display Secured Groups Details* function shall display the details of secured groups and its
11 associated business objects. This function must allow the user to branch into additional functions,
12 depending on the access rights of the user for:

- 13 amending secured group details;
- 14 and deleting secured group

15 **4.23.3.7 Amend Secured Group Details**

| | |
|-------------------------------|-----------------------------|
| Function Name | Amend Secured Group Details |
| Function Reference ID | T2S.GUI.SDSE.SDG.0040 |
| User Requirement Reference ID | T2S.11.375 |

16 The *Amend Secured Group Details* function shall provide the facility to edit the details of a secured
17 group (add or delete business objects into/from a homogeneous secured group).

18 The user must be able to access this function by executing a amend option on the *Display Secured*
19 *Group Details* function.

1 **4.23.3.8 Delete Secured Group**

| | |
|-------------------------------|-----------------------|
| Function Name | Delete Secured Group |
| Function Reference ID | T2S.GUI.SDSE.SDG.0050 |
| User Requirement Reference ID | T2S.11.375 |

2 The *Delete Secured Group Details* function shall provide the facility to delete a secured group and
3 its associated business objects.

4 **4.23.3.9 Add Secured Group**

| | |
|-------------------------------|-----------------------|
| Function Name | Add Secured Group |
| Function Requirement ID | T2S.GUI.SDSE.SDG.0070 |
| User Requirement Reference ID | T2S.11.375 |

5 The *Add Secured Group* function shall provide the user with the facility to add a secured group by
6 grouping business objects of the same object type. It must allow the user to input values for
7 mandatory and optional attributes for creation of a new secured group entry. This function must allow
8 the user to query static data and lists of valid value for all other attributes. It must perform validations
9 on the entered data to ensure that the user has input valid values and consistent data.

10 **4.23.3.10 Query Role**

| | |
|-------------------------------|------------------------------------|
| Function Name | Query Role |
| Function Reference ID | T2S.GUI.SDSE.ROL.0010 |
| User Requirement Reference ID | T2S.14.760, T2S.11.430, T2S.14.020 |

11 The *Query Role* function shall provide the facility to query roles in T2S.

12 **4.23.3.11 Display Roles List**

| | |
|-------------------------------|------------------------------------|
| Function Name | Display Roles List |
| Function Reference ID | T2S.GUI.SDSE.ROL.0020 |
| User Requirement Reference ID | T2S.14.760, T2S.11.430, T2S.14.020 |

13 The *Display Roles List* function shall display the list of roles that fulfil the selection criteria, specified
14 by the user in the *Query Roles* function. This function shall display the roles that the user (e.g., CSD
15 or NCB or T2S party administrator) is authorised to view; or created by the user. The function shall
16 allow the user to select a role from the results set and to display the details of the role. If the query
17 only returns one valid role, then the function automatically displays the *Display Role Details* function.

18 **4.23.3.12 Display Role Details**

| | |
|---------------|----------------------|
| Function Name | Display Role Details |
|---------------|----------------------|

| | |
|-------------------------------|------------------------|
| Function Reference ID | T2S.GUI.SDSE.ROL.0030 |
| User Requirement Reference ID | T2S.11.430, T2S.14.020 |

1 The *Display Role Details* function shall display the details of roles and its assigned system and object
2 privileges. This function must allow the user to branch into additional functions, depending on the
3 access rights of the user for:

- 4 amending role details;
- 5 and deleting role details

6 **4.23.3.13 Amend Role Details**

| | |
|-------------------------------|-----------------------|
| Function Name | Amend Role Details |
| Function Reference ID | T2S.GUI.SDSE.ROL.0040 |
| User Requirement Reference ID | T2S.11.430 |

7 The *Amend Role Details* function shall provide the facility to edit the details of a role (name and
8 description) and to change the set of system and object privileges assigned to a role the
9 “Grant/Revoke Privileges Function” will be used. The user must be able to access this function by
10 executing the amend option on the *Display Role Details* function.

11 **4.23.3.14 Delete Role**

| | |
|-------------------------------|-----------------------|
| Function Name | Delete Role |
| Function Reference ID | T2S.GUI.SDSE.ROL.0050 |
| User Requirement Reference ID | T2S.11.430 |

12 The *Delete Role Details* function shall provide the facility to delete a T2S role.

13 **4.23.3.15 Add Role**

| | |
|-------------------------------|-----------------------|
| UI Name | Add Role |
| UI Requirement ID | T2S.GUI.SDSE.ROL.0060 |
| User Requirement Reference ID | T2S.11.430 |

14 The *Add Role* function shall provide the user with the facility to add a role by assigning

- 15 system privileges only; or
- 16 object privileges only; or
- 17 combination system and object privileges; or

18 For object privileges, the function allows the users to query and select secured elements and secured
19 groups. It must allow the user to input values for mandatory and optional attributes for creation of a
20 new role. This function must allow the user to query static data and lists of valid value for all other

1 attributes. It must perform validations on the entered data to ensure that the user has input valid
2 values and consistent data.

3 **4.23.3.16 Query T2S System User**

| | |
|-------------------------------|------------------------|
| Function Name | Query T2S System User |
| Function Reference ID | T2S.GUI.SDSE.USR.0010 |
| User Requirement Reference ID | T2S.14.770, T2S.11.460 |

4 The *Query T2S System User* function shall provide the facility to query T2S system users. This
5 function must allow the user to query static data (e.g., party) and lists of valid value for all other
6 attributes (e.g., status codes). It must perform validations on the entered data to ensure that the user
7 has input valid values and consistent data.

8 **4.23.3.17 Display T2S System Users List**

| | |
|-------------------------------|-------------------------------|
| Function Name | Display T2S System Users List |
| Function Reference ID | T2S.GUI.SDSE.USR.0020 |
| User Requirement Reference ID | T2S.14.770, T2S.11.460 |

9 The *Display T2S System Users List* function shall display the list of T2S system users that fulfil the
10 selection criteria, specified by the user in the *Query T2S System Users* function. The function shall
11 allow the user to select a T2S System User from the results set and to display the details of a system
12 user. If the query only returns one valid role, then the function automatically displays the *Display T2S*
13 *System User Details* function.

14 **4.23.3.18 Display T2S System User Details**

| | |
|-------------------------------|---------------------------------|
| Function Name | Display T2S System User Details |
| Function Reference ID | T2S.GUI.SDSE.USR.0030 |
| User Requirement Reference ID | T2S.11.460 |

15 The *Display T2S System User Details* function shall display the details of system user such as login
16 name, user name, type of authentication, lockout status and password reset. This function must
17 allow the user to branch into additional functions, depending on the access rights of the user:

- 18 amending the T2S System User details;
- 19 deleting T2S System User;
- 20 and assign privileges/ roles to a T2S System User details

21 **4.23.3.19 Amend T2S System User Details**

| | |
|-----------------------|-------------------------------|
| Function Name | Amend T2S System User Details |
| Function Reference ID | T2S.GUI.SDSE.USR.0040 |

| | |
|-------------------------------|------------------------------------|
| User Requirement Reference ID | T2S.11.480, T2S.11.500, T2S.11.510 |
|-------------------------------|------------------------------------|

1 The *Amend T2S System User Details* function shall provide the facility to edit the details of a system
 2 user related attributes. The user must be able to access this function by executing the amend option
 3 on the *Display T2S System User Details* function.

4 **4.23.3.20 Delete T2S System User**

| | |
|-------------------------------|------------------------|
| Function Name | Delete T2S System User |
| Function Reference ID | T2S.GUI.SDSE.USR.0050 |
| User Requirement Reference ID | T2S.11.490 |

5 The *Delete T2S System User Details* function shall provide the facility to delete a T2S System User.

6 **4.23.3.21 Assign Privileges/ Roles to a T2S System User**

| | |
|-------------------------------|---|
| Function Name | Assign Privileges/ Roles to a T2S System User |
| Function Reference ID | T2S.GUI.SDSE.USR.0060 |
| User Requirement Reference ID | T2S.11.530 |

7 The *Assign Privileges/ Roles to a T2S System User* function shall provide the facility to assign the
 8 role and/or system/ object privileges to a system user. The user must be able to access this function
 9 by executing an assign option on the *Display T2S System User Details* function.

10 **4.23.3.22 Query T2S System User Roles**

| | |
|-------------------------------|-----------------------------|
| Function Name | Query T2S System User Roles |
| Function Reference ID | T2S.GUI.SDSE.ROL.0070 |
| User Requirement Reference ID | |

11 The *Query T2S System User Roles* function shall provide the facility to query roles assigned to a
 12 T2S system user.

13 **4.23.3.23 Display T2S System Users Roles**

| | |
|-------------------------------|--------------------------------|
| Function Name | Display T2S System Users Roles |
| Function Reference ID | T2S.GUI.SDSE.ROL.0080 |
| User Requirement Reference ID | |

14 The *Display T2S System Users Roles* function shall display the list of roles of a T2S system user
 15 that fulfil the selection criteria, specified by the user in the *Query T2S System Users Roles* function.

16 **4.23.3.24 Add T2S System User**

| | |
|---------|---------------------|
| UI Name | Add T2s System User |
|---------|---------------------|

| | |
|-------------------------------|-----------------------|
| UI Requirement ID | T2S.GUI.SDSE.ROL.0090 |
| User Requirement Reference ID | T2S.11.470 |

1 The *Add T2S System User* function shall provide the user with the facility to add a system user. It
 2 must allow the user to input values for mandatory and optional attributes for creation of a new system
 3 user. This function must allow the user to query static data and lists of valid value for all other
 4 attributes. It must perform validations on the entered data to ensure that the user has input valid
 5 values and consistent data.

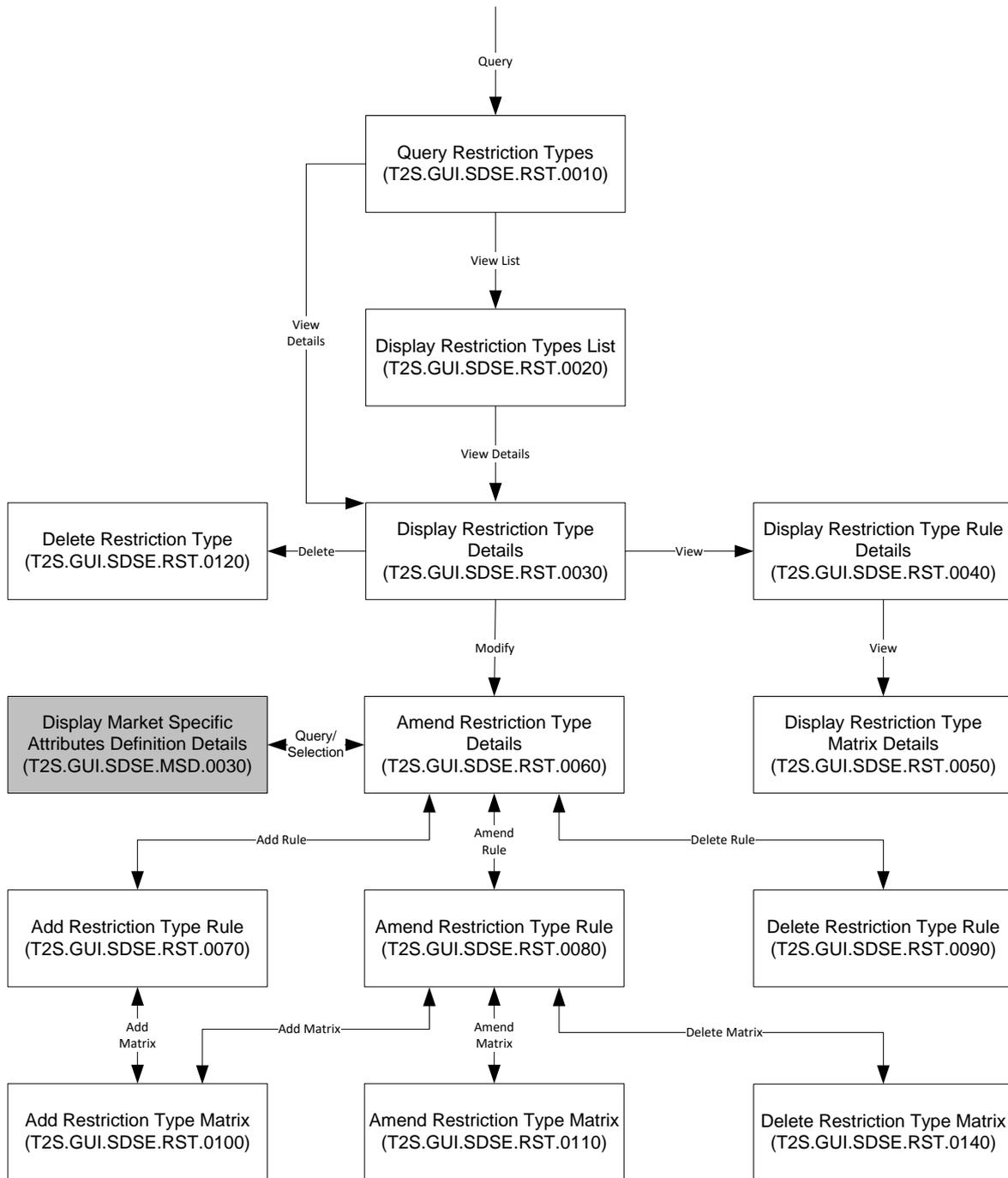
6 **4.24 Restriction Types**

7 **4.24.1 Description**

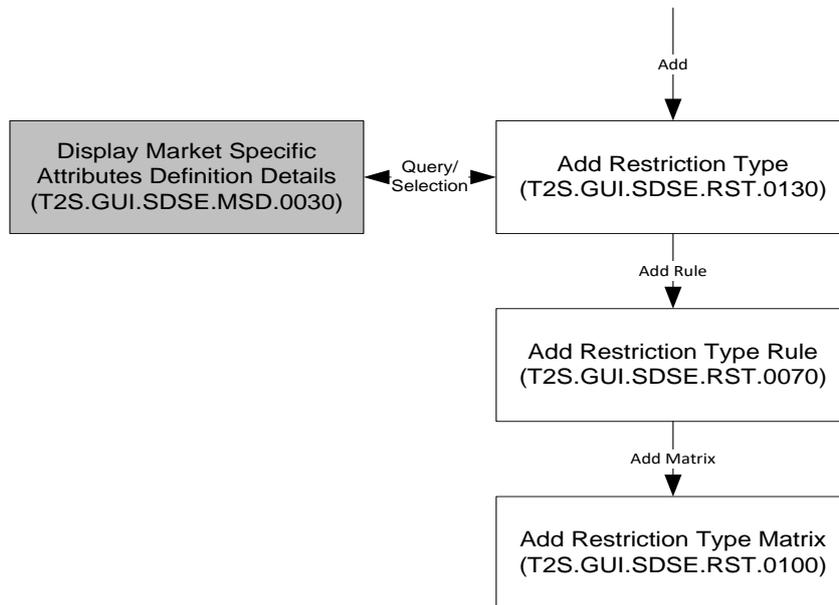
8 The user interface requirements in this section specify the functions and their association framework
 9 that T2S must provide for query and maintenance of restriction types.

10 **4.24.2 User Interface Framework**

11



1
2 Figure 4-54 Restriction Type Query and Maintenance user interface framework
3



1

2 Figure 4-55 Add Restriction Type user interface framework

3 **4.24.3 Business Function**

4 **4.24.3.1 Query Restriction Types**

| | |
|-------------------------------|-------------------------|
| Function Name | Query Restriction Types |
| Function Reference ID | T2S.GUI.SDSE.RST.0010 |
| User Requirement Reference ID | T2S.14.800, T2S.14.020 |

5 The *Query Restriction Types* function shall provide the facility to query restriction types. This function
 6 must allow the user to query static data (e.g., system entity) and lists of valid value for all other
 7 attributes (e.g., restriction type, object restriction type). It must perform validations on the entered
 8 data to ensure that the user has input valid values and consistent data.

9 **4.24.3.2 Display Restriction Types List**

| | |
|-------------------------------|--------------------------------|
| Function Name | Display Restriction Types List |
| Function Reference ID | T2S.GUI.SDSE.RST.0020 |
| User Requirement Reference ID | T2S.14.800, T2S.14.020 |

10 The *Display Restriction Types List* function shall display the list of restriction types that fulfil the
 11 selection criteria, specified by the user in the *Query Restriction Types* function. The function shall
 12 allow the user to select a restriction type from the results set and to display the details. If the query
 13 only returns one valid restriction type, then the function automatically displays the *Display Restriction*
 14 *Type Details* function.

1 **4.24.3.3 Display Restriction Type Details**

| | |
|-------------------------------|----------------------------------|
| Function Name | Display Restriction Type Details |
| Function Reference ID | T2S.GUI.SDSE.RST.0030 |
| User Requirement Reference ID | T2S.14.020, T2S.14.800 |

2 The *Display Restriction Type Details* function shall display the details of restriction type and allow
3 the users to access other business functions to view the attributes of the following data entities

- 4 o restriction type rule (*Display Restriction Type Rule Details*);
- 5 o and restriction type matrix (*Display Restriction Type Matrix Details*).

6 This function must allow the user to branch into additional functions, depending on the access rights
7 of the user for:

- 8 amending restriction rule type;
- 9 and deleting restriction type details

10 **4.24.3.4 Display Restriction Type Rule Details**

| | |
|-------------------------------|---------------------------------------|
| Function Name | Display Restriction Type Rule Details |
| Function Reference ID | T2S.GUI.SDSE.RST.0040 |
| User Requirement Reference ID | T2S.14.800 |

11 The *Display Restriction Type Rule Details* function shall display the details of all the restriction type
12 rules for a specific restriction type. It displays the sequence and the criterion of each rule. It allows
13 the users to branch to *Display Restriction Type Matrix* function for displaying the valid set of values
14 applicable for a specific rule.

15 **4.24.3.5 Display Restriction Type Matrix Details**

| | |
|-------------------------------|---|
| Function Name | Display Restriction Type Matrix Details |
| Function Reference ID | T2S.GUI.SDSE.RST.0050 |
| User Requirement Reference ID | T2S.14.800 |

16 The *Display Restriction Type Matrix Details* function shall display the details of valid set of values for
17 a specific restriction type rule.

18 **4.24.3.6 Amend Restriction Type Details**

| | |
|-------------------------------|--------------------------------|
| Function Name | Amend Restriction Type Details |
| Function Reference ID | T2S.GUI.SDSE.RST.0060 |
| User Requirement Reference ID | T2S.11.680 |

1 The *Amend Restriction Type Details* function shall provide the facility to edit the details of a restriction
2 type and add market specific securities / securities account attribute to a restriction type. It also
3 allows accessing other functions for

- 4 add new rules to the restriction type;
- 5 amend existing rules of a restriction type (including rule sequence attribute)
- 6 delete rule(s) for a restriction type;
- 7 and add / amend matrices in a rule

8 The user must be able to access this function by executing the amend option on the *Display*
9 *Restriction Type Details* function.

10 **4.24.3.7 Add Restriction Type Rule**

| | |
|-------------------------------|---------------------------|
| Function Name | Add Restriction Type Rule |
| Function Reference ID | T2S.GUI.SDSE.RST.0070 |
| User Requirement Reference ID | T2S.11.653 |

11 The *Add Restriction Type Rule* function shall provide the facility to define new rule(s) for a restriction
12 type. It allows the users to specify the criterion of the rule as well as the rule sequence. It allows the
13 users to either

- 14 return to *Amend Restriction Type Details* function (for confirmation of completion of input);
- 15 or
- 16 branch to *Add Restriction Type Matrix* function for adding the valid set of values applicable
17 for a specific rule.

18 **4.24.3.8 Amend Restriction Type Rule**

| | |
|-------------------------------|-----------------------------|
| Function Name | Amend Restriction Type Rule |
| Function Reference ID | T2S.GUI.SDSE.RST.0080 |
| User Requirement Reference ID | T2S.11.653 |

19 The *Amend Restriction Type Rule* function shall provide the facility to edit the details of a restriction
20 type rule including the rule sequence and criterion of each rule. It allows the users to either

- 21 return to *Amend Restriction Type Details* function (for confirmation of the completion of edit);
- 22 or
- 23 branch to *Amend Restriction Type Matrix/ Add Restriction Type Matrix* function for adding
24 or modifying the set of values applicable for a specific rule.

25 **4.24.3.9 Delete Restriction Type Rule**

| | |
|---------------|------------------------------|
| Function Name | Delete Restriction Type Rule |
|---------------|------------------------------|

| | |
|-------------------------------|-----------------------|
| Function Reference ID | T2S.GUI.SDSE.RST.0090 |
| User Requirement Reference ID | T2S.11.653 |

1 The *Delete Restriction Type Rule* function shall provide the facility to delete a restriction type rule for
 2 a specific restriction type. This function allows the users to return to *Amend Restriction Type Details*
 3 function (for confirmation of the completion of edit).

4 **4.24.3.10 Add Restriction Type Matrix**

| | |
|-------------------------------|-----------------------------|
| Function Name | Add Restriction Type Matrix |
| Function Reference ID | T2S.GUI.SDSE.RST.0100 |
| User Requirement Reference ID | T2S.11.654 |

5 The *Add Restriction Type Matrix* function shall provide the facility to add valid set of values for the
 6 criterion under each rule. It allows the users to return to the functions listed below:

- 7 *Add Restriction Type Rule;*
- 8 *Amend Restriction Type Rule; and*
- 9 *Add Restriction Type*

10 **4.24.3.11 Amend Restriction Type Matrix**

| | |
|-------------------------------|-------------------------------|
| Function Name | Amend Restriction Type Matrix |
| Function Reference ID | T2S.GUI.SDSE.RST.0110 |
| User Requirement Reference ID | T2S.11.654 |

11 The *Amend Restriction Type Matrix* function shall provide the facility to edit details of a restriction
 12 type matrix, by modifying / deleting the existing set of values or addition of new values for the
 13 criterion. It allows the users to return either to *Amend Restriction Type Details* function (for
 14 confirmation of the completion of edit) or to *Amend Restriction Type Rule* function.

15

16 **4.24.3.12 Delete Restriction Type**

| | |
|-------------------------------|-------------------------|
| Function Name | Delete Restriction Type |
| Function Reference ID | T2S.GUI.SDSE.RST.0120 |
| User Requirement Reference ID | T2S.11.690 |

17 The *Delete Restriction Type Details* function shall provide the facility to delete the details of a
 18 restriction type and its associated business objects (restriction type rule and restriction type matrix).

19 **4.24.3.13 Add Restriction Type**

| | |
|---------------|----------------------|
| Function Name | Add Restriction Type |
|---------------|----------------------|

| | |
|-------------------------------|--|
| Function Requirement ID | T2S.GUI.SDSE.RST.0130 |
| User Requirement Reference ID | T2S.11.670, T2S.11.693, T2S.11.694, T2S.11.652 |

1 The *Add Restriction Type* function shall provide the user with the facility to create a new restriction
2 type. The function must also allow the users to

- 3 add details of attributes of the restriction type entity;
- 4 query and select market specific attribute for securities or securities account applicable to
5 a restriction type (*Display Market Specific Attribute Definition List* function);
- 6 add restriction type rules and their sequences (*Add Restriction Type Rule* function); and
- 7 add restriction type matrices (*Add Restriction Type Matrix* function)

8 It must allow the user to input values for mandatory and optional attributes for creation of a new
9 restriction type. This function must allow the user to query static data and lists of valid value for all
10 other attributes. It must perform validations on the entered data to ensure that the user has input
11 valid values and consistent data.

12 **4.24.3.14 Delete Restriction Type Matrix**

| | |
|-------------------------------|--------------------------------|
| Function Name | Delete Restriction Type Matrix |
| Function Reference ID | T2S.GUI.SDSE.RST.0140 |
| User Requirement Reference ID | T2S.11.690 |

13 The *Delete Restriction Type Matrix* function shall provide the facility to delete a restriction type matrix
14 for a specific Restriction type. This function shall allow the users to return to the functions *Amend*
15 *Restriction Type Rule* function. (for confirmation of the completion of Edit)

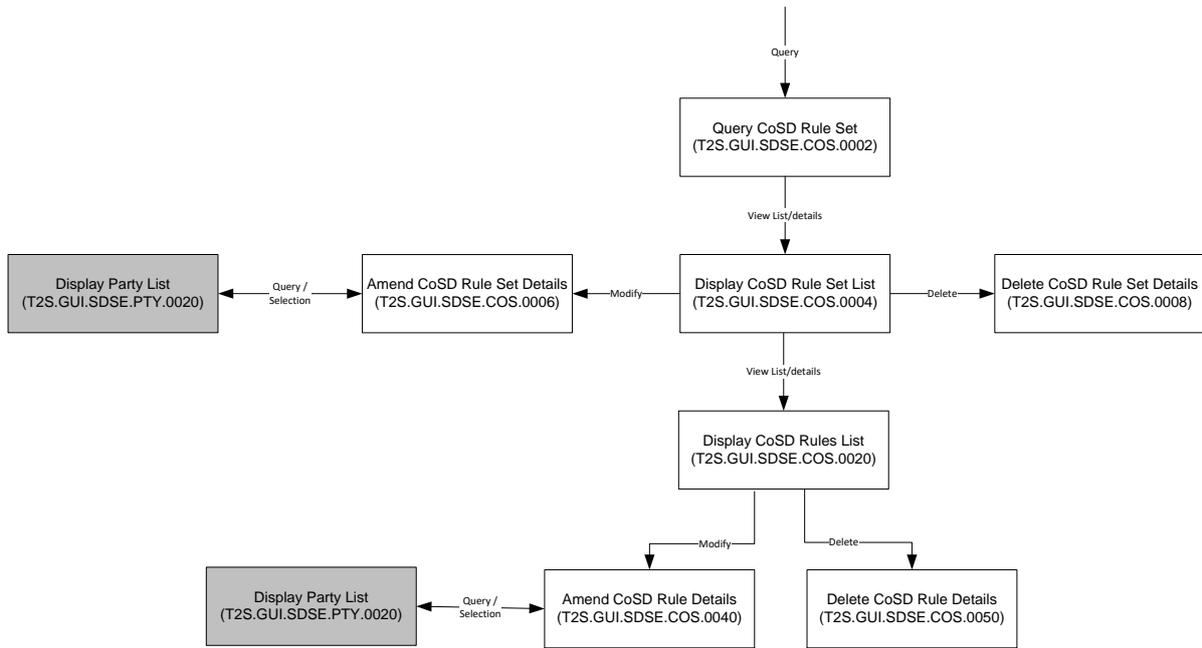
16 **4.25 Conditional Securities Delivery**

17 **4.25.1 Description**

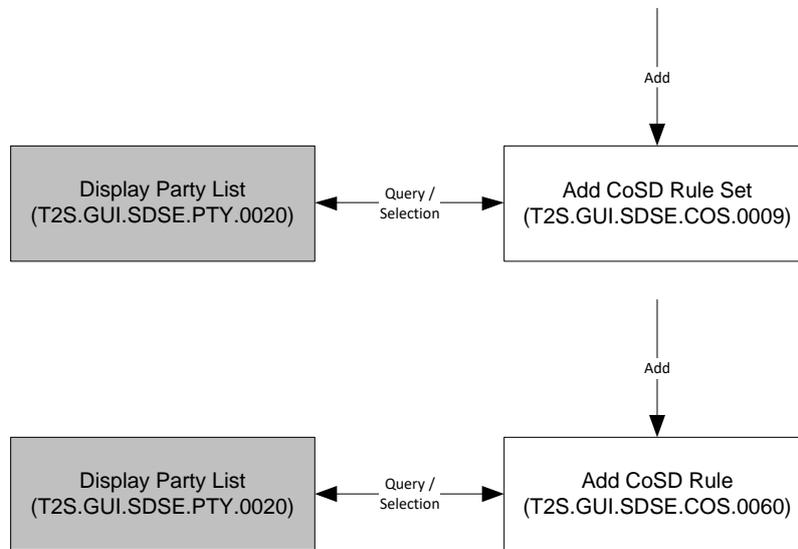
18 The user interface requirements in this section specify the functions and their association framework
19 that T2S must provide for query of conditional securities delivery parameters.

20 **4.25.2 User Interface Framework**

21



1
2 Figure 4-56 CoSD Query and Maintenance user interface framework



3
4 Figure 4-57 Add CoSD user interface framework

5 **4.25.3 Business Function**

6 **4.25.3.1 Query CoSD Rule Set**

| | |
|-------------------------------|-----------------------|
| Function Name | Query CoSD Rules Set |
| Function Reference ID | T2S.GUI.SDSE.COS.0002 |
| User Requirement Reference ID | T2S.16.613 |

7 The *Query CoSD Rule Set* function shall provide the facility to query conditional securities delivery
8 rule set. This function must allow the user to query static data (e.g. system entity) and lists of valid

1 value for all other search criteria (such as validity date, processing conditions, administering parties).
2 It must perform validations on the entered static data criteria and other selection criteria to ensure
3 that the user has input valid values.

4 **4.25.3.2 Display CoSD Rule Set List**

| | |
|-------------------------------|-----------------------------|
| Function Name | Display CoSD Rules Set List |
| Function Reference ID | T2S.GUI.SDSE.COS.0004 |
| User Requirement Reference ID | T2S.16.613 |

5 The *Display CoSD Rule Set List* function shall display the list of CoSD rule set(s) that fulfil the
6 selection criteria, specified by the user in the *Query CoSD Rule Set* function. The function displays
7 all the COSD Rule details. The function shall allow the user to select a CoSD rule from the result set
8 and to display the CoSD rule list.

9 **4.25.3.3 Amend CoSD Rule Set Details**

| | |
|-------------------------------|-----------------------------|
| Function Name | Amend CoSD Rule Set Details |
| Function Reference ID | T2S.GUI.SDSE.COS.0006 |
| User Requirement Reference ID | T2S.16.613 |

10 The *Amend CoSD Rule Set Details* function shall provide the facility to edit the details of a CoSD
11 rule and modify the following associated business objects

- 12 modify the validity;
- 13 modify the administering party;
- 14 and modify the processing condition

15 The user must be able to access this function by executing the amend option on the *Display CoSD*
16 *Rule Set List* function.

17 **4.25.3.4 Delete CoSD Rule Set**

| | |
|-------------------------------|-----------------------|
| Function Name | Delete CoSD Rule Set |
| Function Reference ID | T2S.GUI.SDSE.COS.0008 |
| User Requirement Reference ID | T2S.16.613 |

18 The *Delete CoSD Rule Set* function shall provide the facility to delete CoSD rule set. The execution
19 of the delete option must result in the creation and display of a pre-populated maintenance instruction
20 for deletion, based on the content of underlying CoSD rule set details.

21 **4.25.3.5 Add CoSD Rule Set**

| | |
|---------------|-------------------|
| Function Name | Add CoSD Rule Set |
|---------------|-------------------|

| | |
|-------------------------------|------------------------|
| Function Requirement ID | T2S.GUI.SDSE.COS.0009 |
| User Requirement Reference ID | T2S.11.740, T2S.16.613 |

1 The *Add CoSD Rule Set* function shall provide the facility to create a new CoSD rule set. The function
 2 must allow the users to

- 3 name a conditional securities delivery;
- 4 specify a validity;
- 5 specify the administering party; and
- 6 define whether T2S shall block securities, cash or both when an instruction is marked for
 7 conditional delivery (process configuration)

8 It must perform validations on the entered data to ensure that the user has input valid values and
 9 consistent data.

10 **4.25.4 Display CoSD Rules List**

| | |
|-------------------------------|-------------------------|
| Function Name | Display CoSD Rules List |
| Function Reference ID | T2S.GUI.SDSE.COS.0020 |
| User Requirement Reference ID | T2S.16.613 |

11 The *Display CoSD Rules List* function shall display the list of CoSD rules that fulfil the selection
 12 criteria, specified by the user in the *Query CoSD Rules* function. The function displays all the COSD
 13 Rule details.

14 **4.25.5 Amend CoSD Rule Details**

| | |
|-------------------------------|-------------------------|
| Function Name | Amend CoSD Rule Details |
| Function Reference ID | T2S.GUI.SDSE.COS.0040 |
| User Requirement Reference ID | T2S.16.613 |

15 The *Amend CoSD Rule Details* function shall provide the facility to edit the details of a CoSD rule
 16 and modify the following associated business objects

- 17 add, modify or delete rules and associated matrix that defines specific parameter values
 18 within a rule and
- 19 reorder the sequence of rules for a conditional securities delivery;

20 The user must be able to access this function by executing the amend option on the *Display CoSD*
 21 *Rule List* function.

1 **4.25.6 Delete CoSD Rule**

| | |
|-------------------------------|-----------------------|
| Function Name | Delete CoSD Rule |
| Function Reference ID | T2S.GUI.SDSE.COS.0050 |
| User Requirement Reference ID | T2S.16.613 |

2 The *Delete CoSD Rule* function shall provide the facility to delete CoSD rule. The execution of the
3 delete option must result in the creation and display of a pre-populated maintenance instruction for
4 deletion, based on the content of underlying CoSD rule details.

5 **4.25.7 Add CoSD Rule**

| | |
|-------------------------------|------------------------|
| Function Name | Add CoSD Rule |
| Function Requirement ID | T2S.GUI.SDSE.COS.0060 |
| User Requirement Reference ID | T2S.11.740, T2S.16.613 |

6 The *Add CoSD Rule* function shall provide the facility to create a new CoSD rule. The function must
7 allow the users to define conditions (rules and the corresponding matrix defining the specific
8 parameter values within a rule) that T2S applies to settlement instruction to identify its settlement as
9 conditional.

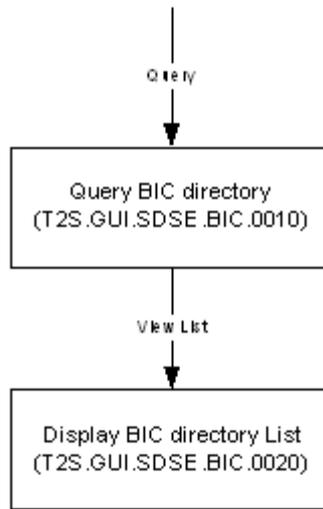
10 It must allow the user to input values for mandatory and optional attributes for creation of a new
11 CoSD rule. This function must allow the user to query static data and lists of valid value for all other
12 attributes. It must perform validations on the entered data to ensure that the user has input valid
13 values and consistent data.

14 **4.26 SWIFT BIC Directory**

15 **4.26.1 Description**

16 The user interface requirements in this section specify the functions and their association framework
17 that T2S must provide for query of the SWIFT BIC directory.

1 **4.26.2 User Interface Framework**



2
3 Figure 4-58 SWIFT BIC Query user interface framework

4 **4.26.3 Business Function**

5 **4.26.3.1 Query BIC directory**

| | |
|-------------------------------|------------------------------------|
| Function Name | Query BIC directory |
| Function Reference ID | T2S.GUI.SDSE.BIC.0010 |
| User Requirement Reference ID | T2S.14.565, T2S.11.710, T2S.14.020 |

6 The *Query BIC Directory* function shall provide the facility to query BIC directory based on set of
7 predefined parameters such as financial institution name and city attributes

8 **4.26.3.2 Display BIC Directory List**

| | |
|-------------------------------|-------------------------------------|
| Function Name | Display BIC Directory List |
| Function Reference ID | T2S.GUI.SDSE.BIC.0020 |
| User Requirement Reference ID | T2S.14.565 , T2S.11.710, T2S.14.020 |

9 The *Display BIC Directory List* function shall display the list of BIC (with its attributes) in the SWIFT
10 BIC Directory that fulfil the selection criteria, specified by the user in the *Query BIC directory* function.

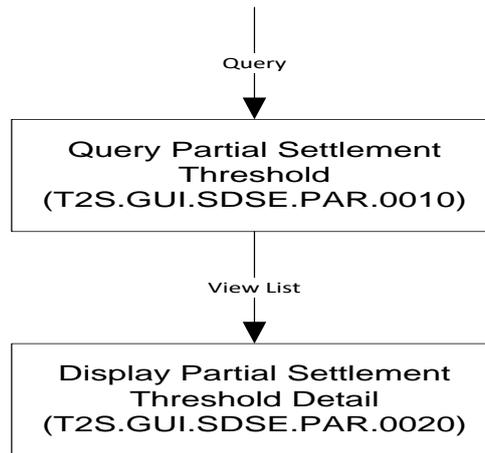
11 **4.27 Partial Settlement Thresholds**

12 **4.27.1 Description**

13 The user interface requirements in this section specify the functions and their association framework
14 that T2S must provide for query of the partial settlement thresholds.

1 **4.27.2 User Interface Framework**

2



3

4 Figure 4-59 Partial Settlement Threshold Query user interface framework

5 **4.27.3 Business Function**

6 **4.27.3.1 Query Partial Settlement Threshold**

| | |
|-------------------------------|------------------------------------|
| Function Name | Query Partial Settlement Threshold |
| Function Reference ID | T2S.GUI.SDSE.PAR.0010 |
| User Requirement Reference ID | |

7 The *Query Partial Settlement Threshold* function shall provide the facility to query partial settlement
 8 thresholds. This function must allow the user to query lists of valid value of search criteria (e.g.,
 9 threshold type, instrument type). It must perform validations on the entered static data criteria and
 10 other selection criteria to ensure that the user has input valid values.

11 **4.27.3.2 Display Partial Settlement Threshold Detail**

| | |
|-------------------------------|---|
| Function Name | Display Partial Settlement Threshold Detail |
| Function Reference ID | T2S.GUI.SDSE.PAR.0020 |
| User Requirement Reference ID | |

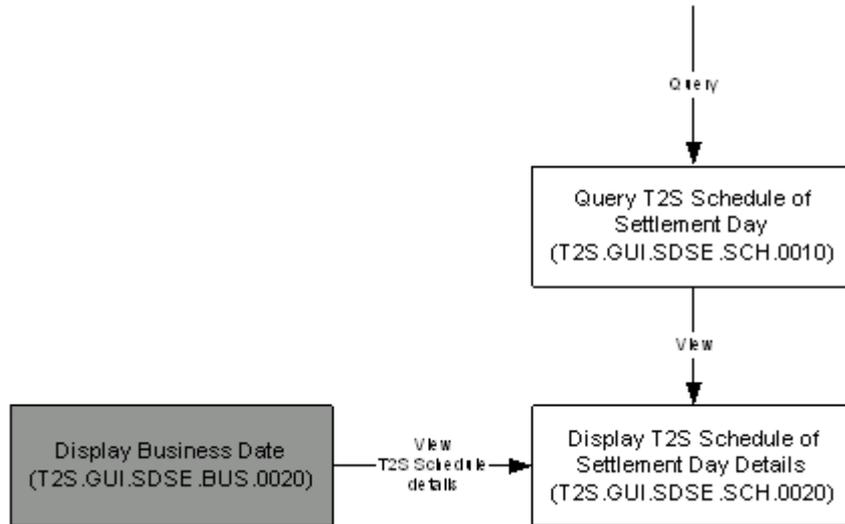
12 The *Display Partial Settlement Threshold Detail* function shall display all the thresholds defined for
 13 partial settlement.

1 **4.28 T2S Schedule of Settlement Day**

2 **4.28.1 Description**

3 The user interface requirements in this section specify the functions and their association framework
4 that T2S must provide for query of T2S schedule of settlement day. This business function will allow
5 the users to monitor the status of T2S schedule (i.e., details of T2S events).

6 **4.28.2 User Interface Framework**



7
8 Figure 4-60 T2S Schedule of Settlement Day Query user interface framework

9 **4.28.3 Business Function**

10 **4.28.3.1 Query T2S Schedule of Settlement Day**

| | |
|-------------------------------|--------------------------------------|
| Function Name | Query T2S Schedule of Settlement Day |
| Function Reference ID | T2S.GUI.SDSE.SCH.0010 |
| User Requirement Reference ID | T2S.14.700, T2S.14.970, T2S.12.250 |

11 The *Query T2S Schedule of Settlement Day* function shall provide the facility to query the status of
12 T2S schedule for a specific settlement date.

13 **4.28.3.2 Display T2S Schedule of Settlement Day Details**

| | |
|-------------------------------|--|
| Function Name | Display T2S Schedule of Settlement Day Details |
| Function Reference ID | T2S.GUI.SDSE.SCH.0020 |
| User Requirement Reference ID | T2S.14.700, T2S.14.970, T2S.12.250 |

14 The *Display T2S Schedule of Settlement Day Details* function shall display the status of T2S
15 schedule (for a specific settlement date) to the user as a response to the *Query T2S Schedule of*

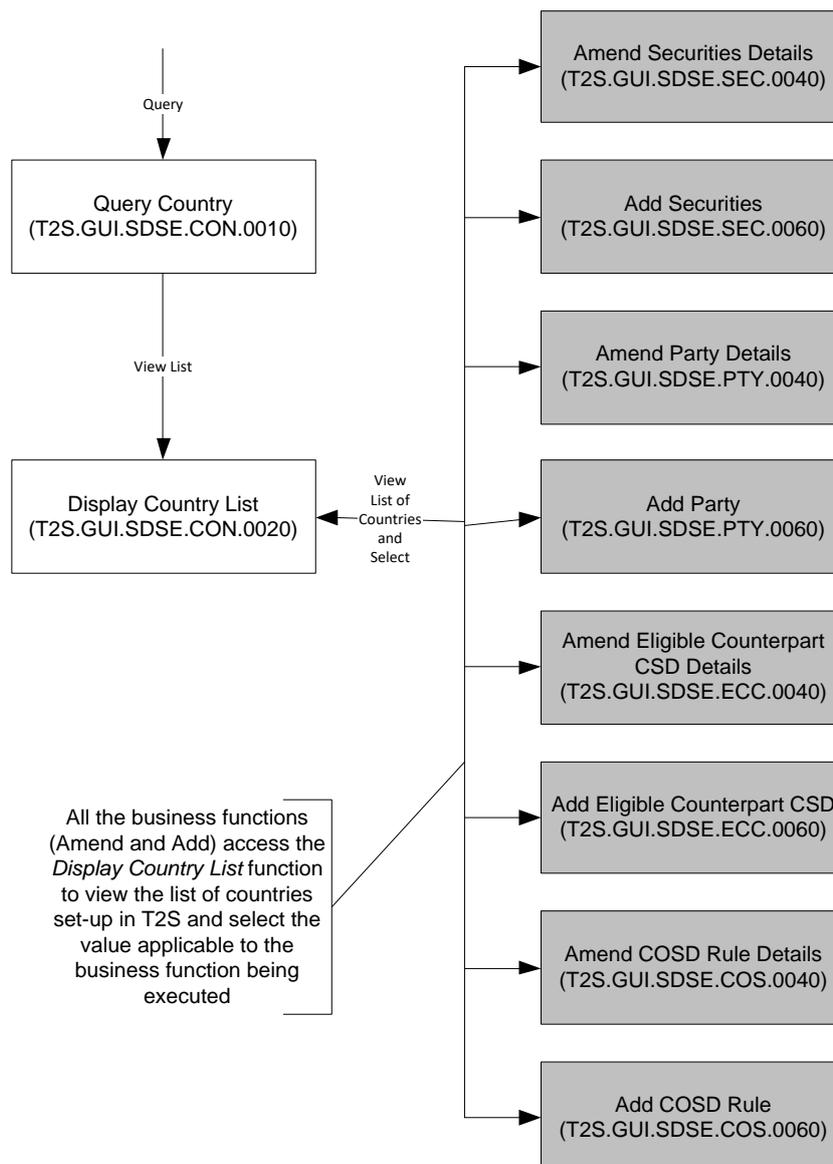
1 *Settlement Day* function. The function returns event name and description, planned time, revised
 2 time and effective time (i.e. actual start time and actual end time) for all events in the T2S Schedule.
 3 This function can be accessed from *Display Business Date* function to view the status and event
 4 details of T2S Schedule for the current business date.

5 **4.29 Country**

6 **4.29.1 Description**

7 The user interface requirements in this section specify the functions and their association framework
 8 that T2S must provide for query of countries in T2S..

9 **4.29.2 User Interface Framework**



10

11 Figure 4-61 Country Query user interface framework

1 **4.29.3 Business Function**

2 **4.29.3.1 Query Country**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Country |
| Function Reference ID | T2S.GUI.SDSE.CON.0010 |
| User Requirement Reference ID | |

3 The *Query Country* function shall provide the facility to query the list of countries defined in T2S.

4 **4.29.3.2 Display Country List**

| | |
|-------------------------------|-----------------------|
| Function Name | Display Country List |
| Function Reference ID | T2S.GUI.SDSE.CON.0020 |
| User Requirement Reference ID | |

5 The *Display Country List* function shall display the list of all the countries set-up in T2S as a response
6 to the *Query Country* function. The function returns country code and the name of the country
7 according to the ISO 3166-1 standard.

8 This function can be accessed from the business functions related to the business objects listed
9 below.

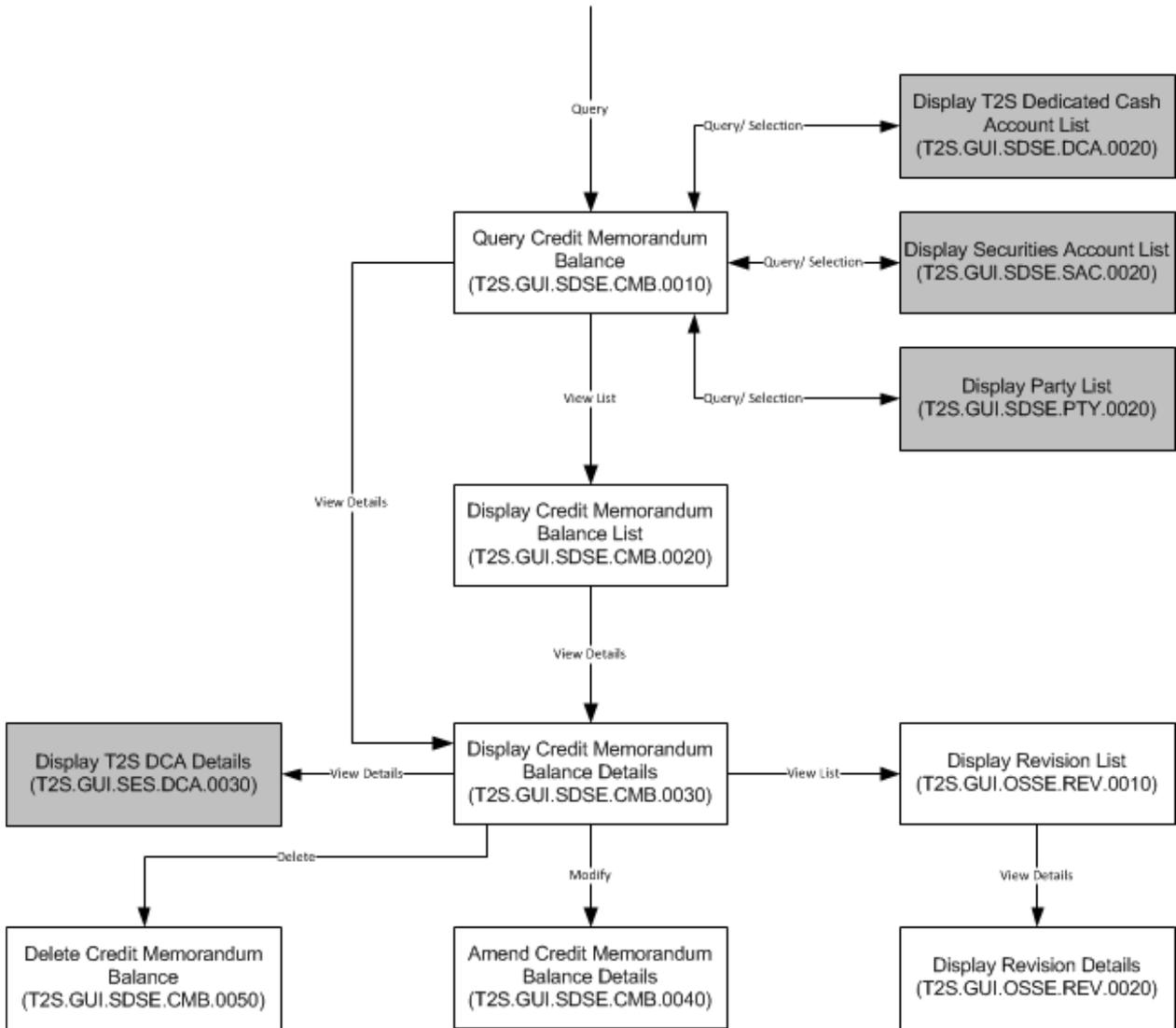
- 10 a) Securities reference data (for selection the country of issuance)
 - 11 a. Amend securities details (T2S.GUI.SDSE.SEC.0040);
 - 12 b. Add Securities (T2S.GUI.SDSE.SEC.0060);
- 13 b) Party reference data (for selection of the country in party address)
 - 14 a. Amend Party Details (T2S.GUI.SDSE.PTY.0040);
 - 15 b. Add Party (T2S.GUI.SDSE. PTY.0060);
- 16 c) Eligible Counterpart CSD (for selection of country of issuance)
 - 17 a. Amend Eligible Counterpart CSD Details (T2S.GUI.SDSE.ECC.0040);
 - 18 b. Add Eligible Counterpart CSD (T2S.GUI.SDSE.ECC.0060);
- 19 d) COSD rule (for selection of country as a COSD rule parameter value)
 - 20 a. Amend COSD Rule Details (T2S.GUI.SDSE.COS.0040);
 - 21 b. Add COSD Rule (T2S.GUI.SDSE.COS.0060)

1 **4.30 Credit Memorandum Balance**

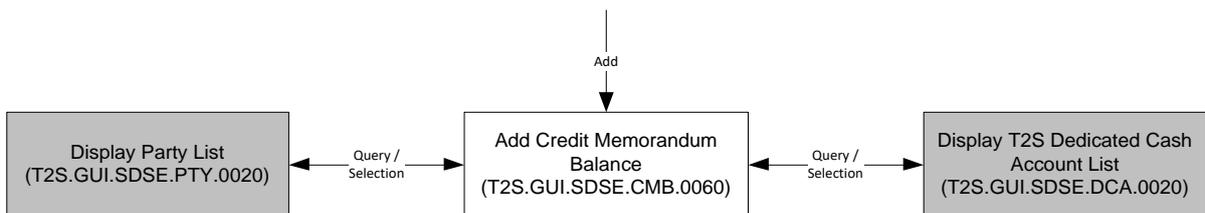
2 **4.30.1 Description**

3 The user interface requirements in this section specify the functions and their association framework
4 that T2S must provide for query and maintenance of credit memorandum balance.

5 **4.30.2 User Interface Framework**



6
7 Figure 4-62 Credit Memorandum Balance Query and Maintenance user interface framework



8
9 Figure 4-63 Add Credit Memorandum Balance user interface framework

1 **4.30.3 Business Function**

2 **4.30.3.1 Query Credit Memorandum Balance**

| | |
|-------------------------------|------------------------------------|
| Function Name | Query Credit Memorandum Balance |
| Function Reference ID | T2S.GUI.SDSE.CMB.0010 |
| User Requirement Reference ID | T2S.16.616, T2S.14.660, T2S.14.665 |

3 The *Query Credit Memorandum Balance* function shall provide the facility to query all the credit
 4 memorandum balance defined in T2S based on a set of predefined parameters (e.g., T2S dedicated
 5 cash account, the set of parties allowed to use the T2S dedicated cash account, primary or
 6 secondary CMB). This function must allow the user to query static data (e.g., T2S dedicated cash
 7 account, authorised party BIC) and lists of valid value for all other search criteria (e.g. technical
 8 status). It must perform validations on the entered static data criteria and other selection criteria to
 9 ensure that the user has input valid values.

10 **4.30.3.2 Display Credit Memorandum Balance List**

| | |
|-------------------------------|--|
| Function Name | Display Credit Memorandum Balance List |
| Function Reference ID | T2S.GUI.SDSE.CMB.0020 |
| User Requirement Reference ID | T2S.16.616, T2S.14.660, T2S.14.665 |

11 The *Display Credit Memorandum Balance List* function shall display the set of credit memorandum
 12 balance that fulfil the selection criteria, specified by the user in the *Query Credit Memorandum*
 13 *Balance* function. For each credit memorandum balance, the function shall display only key attributes
 14 (e.g., CMB identifier, T2S dedicated cash account, primary or secondary CMB flag and the CMB
 15 status). The function shall allow the user to select a credit memorandum balance from the results
 16 set and to display the details of the credit memorandum balance. If the query only returns one valid
 17 credit memorandum balance, then it automatically displays the result on the *Display Credit*
 18 *Memorandum Balance Details* function.

19 **Display Credit Memorandum Balance Details**

| | |
|-------------------------------|---|
| Function Name | Display Credit Memorandum Balance Details |
| Function Reference ID | T2S.GUI.SDSE.CMB.0030 |
| User Requirement Reference ID | T2S.16.616 |

20 The *Display Credit Memorandum Details* function shall display all the details of a credit memorandum
 21 balance. The function displays the authorised BIC (wildcard pattern), collateral receiving and regular
 22 securities accounts (applicable in case auto-collateralisation is allowed for the CMB)

23 The function must allow the user to branch into additional functions of the user interface for

- 1 amending the credit memorandum balance (allowed only for secondary CMB);
- 2 deleting the credit memorandum balance;
- 3 and accessing the revision history of the credit memorandum balance

4 **Amend Credit Memorandum Balance Details**

| | |
|-------------------------------|---|
| Function Name | Amend Credit Memorandum Balance Details |
| Function Reference ID | T2S.GUI.SDSE.CMB.0040 |
| User Requirement Reference ID | T2S.16.616 |

5 The *Amend Credit Memorandum Details* function shall provide the facility to edit details of a credit
6 memorandum balance. The function allows the users to update the party BIC(s) associated with the
7 credit memorandum attribute (i.e. party authorised to use the T2S dedicated cash account), collateral
8 receiving securities account and the inclusion / exclusion mode of set of BICs to use a T2S dedicated
9 cash account.

10 The user must be able to access this function by executing an amend option on the *Display Credit*
11 *Memorandum Balance Detail* function. This function allows the owner of T2S dedicated cash account
12 associated with the credit memorandum balance change the wildcard pattern that defines which
13 CSD participant is allowed to link its Security Account to the CMB. The user may set-up one or
14 multiple party BICs under one credit memorandum balance (CMB) according to the business needs
15 of a financial institution. The system updates the CMB and associates the respective party BIC(s)
16 and the T2S dedicated cash account. The user may amend the list of parties grouped under a CMB
17 according to the financial institution’s business needs (e.g., limit management).

18 **Delete Credit Memorandum Balance**

| | |
|-------------------------------|----------------------------------|
| Function Name | Delete Credit Memorandum Balance |
| Function Reference ID | T2S.GUI.SDSE.CMB.0050 |
| User Requirement Reference ID | T2S.16.616 |

19 The *Delete Credit Memorandum Balance Details* function shall provide the facility to delete a credit
20 memorandum balance. The user must be able to access this function by executing the delete option
21 on the *Display Credit Memorandum Balance Detail* function. The function validates to ensure that
22 the no CMB securities account link exist on the CMB. The deletion of CMB removes the authorisation
23 of a party to use the T2S dedicated cash account for securities settlement purpose.

24 **Add Credit Memorandum Balance**

| | |
|-----------------------|-------------------------------|
| Function Name | Add Credit Memorandum Balance |
| Function Reference ID | T2S.GUI.SDSE.CMB.0060 |

| | |
|-------------------------------|------------|
| User Requirement Reference ID | T2S.16.616 |
|-------------------------------|------------|

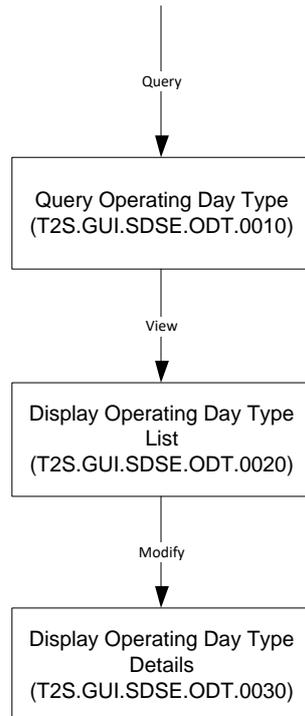
1 The *Add Credit Memorandum Balance* function shall provide the user with the facility to add new
 2 credit memorandum balance in T2S. It must allow the user to input values for mandatory and optional
 3 attributes for creation of a credit memorandum balance. This function must allow the user to query
 4 and select static data (e.g., T2S dedicated cash account, party BICs). The function must perform
 5 validations on the entered data to ensure that the user has input valid values and consistent data.

6 **4.31 Operating Day Type**

7
8

9 The user interface requirements in this section specify the functions and their association framework
 10 that T2S must provide for query of operating day type. This business function will allow the users to
 11 query the different types of operating days in T2S (i.e. settlement day types). While the T2S Operator
 12 is responsible for set-up of operating day types in T2S, all other users are allowed to query and view
 13 details of the operating day types.

14 **4.31.1 User Interface Framework**



15

16 Figure 4-64 Operating Day Type user interface framework

1 **4.31.2 Business Functions**

2 **4.31.2.1 Query Operating Day Type**

| | |
|-------------------------------|--------------------------|
| Function Name | Query Operating Day Type |
| Function Reference ID | T2S.GUI.SDSE.ODT.0010 |
| User Requirement Reference ID | |

3 The *Query Operating Day Type* function shall provide the facility to query operating day types in
4 T2S. This function also allows the user to specify the operating day type code. Depending upon the
5 input parameters, the query response consists of one or all the operating day types.

7 **4.31.2.2 Display Operating Day Types**

| | |
|-------------------------------|-----------------------------|
| Function Name | Display Operating Day Types |
| Function Reference ID | T2S.GUI.SDSE.ODT.0020 |
| User Requirement Reference ID | |

8 The *Display Operating Day Types* function shall display the operating day type(s) that fulfil the
9 selection criteria, specified by the user in the Query Operating Day Type function. The function shall
10 allow the user to select an operating day type from the results set and to display the default event
11 schedule associated with the operating day type. It shall give access to the function “Display Default
12 Event Schedule Details”.

13 **4.31.2.3 Display Operating Day Details**

| | |
|-------------------------------|--|
| Function Name | Display Default Event Schedule Details |
| Function Reference ID | T2S.GUI.SDSE.ODT.0030 |
| User Requirement Reference ID | |

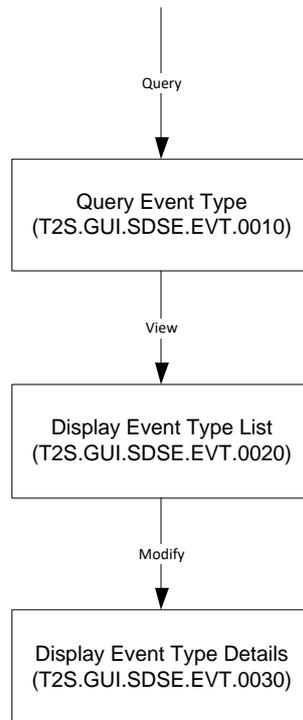
14 The *Display Operating Day Details* function shall display the operating day type details.

15 **4.32 Event Type**

16 **4.32.1 Description**

17 The user interface requirements in this section specify the functions and their association framework
18 that T2S must provide for query of event type. An event type refers to any possible kind of event in
19 T2S (e.g. EOD, SOD, Cut-off, etc.). This business function will allow the users to query the different
20 types of events in T2S. While the T2S Operator is responsible for set-up of event types in T2S, all
21 other users are allowed to query and view details of the event types.

1 **4.32.2 User Interface Framework**



2
3 Figure 4-65 Event Type Query user interface framework

4 **4.32.3 Business Functions**

5 **4.32.3.1 Query Event Type**

| | |
|-------------------------------|--|
| Function Name | Query Event Type |
| Function Reference ID | T2S.GUI.SDSE.EVT.0010 |
| User Requirement Reference ID | T2S.03.250, T2S.03.270, T2S.03.280, T2S.03.290, T2S.03.300, T2S.03.303 |

6 The *Query Event Type* function shall provide the facility to query event types in T2S. This function
7 allows the user to query all event types or currency specific event types. Depending upon the input
8 parameters, the query response consists of single or multiple event types.

9 **4.32.3.2 Display Event Type List**

| | |
|-------------------------------|--|
| Function Name | Display Event Type List |
| Function Reference ID | T2S.GUI.SDSE.EVT.0020 |
| User Requirement Reference ID | T2S.03.250, T2S.03.270, T2S.03.280, T2S.03.290, T2S.03.300, T2S.03.303 |

10 The *Display Event Types List* function shall display the event type(s) that fulfil the selection criteria,
11 specified by the user in the Query Event Type function. The function shall allow the user to select an
12 event type from the results set and to display the details of the event type.

1 **4.32.3.3 Display Event Type Details**

| | |
|-------------------------------|--|
| Function Name | Display Event Type Details |
| Function Reference ID | T2S.GUI.SDSE.EVT.0030 |
| User Requirement Reference ID | T2S.03.250, T2S.03.270, T2S.03.280, T2S.03.290, T2S.03.300, T2S.03.303 |

2 The *Display Event Type Details* function shall display the event type details such as the currency-
3 specific flag, processes that are started upon trigger of the event type and the input parameters for
4 the process to be started. This function can also be accessed via *Display Default Event Schedule*
5 *Details*.

6 **4.33 Securities Subject to Cash Penalties – Business functions**

7 **4.33.1 Query**

8 The *Query Securities Subject to Cash Penalties* function shall provide the facility to query the
9 Securities Subject to Cash Penalties. This function must allow the user to query Securities subject
10 to cash penalties where the search criteria comprise attributes of the ‘security subject to cash
11 penalty’ object (such as ISIN, Financial instrument type, Liquidity, Status). It must perform validations
12 on the entered static data criteria and other selection criteria to ensure that the user has input valid
13 values.

14 **4.33.2 Display list**

15 The *Display Securities Subject to Cash Penalties List* function shall display the set of Securities
16 Subject to Cash Penalties that fulfil the selection criteria, specified by the user in the *Query Securities*
17 *Subject to Cash Penalties* function. The function shall display the key attributes of Securities Subject
18 to Cash Penalties.

19 **4.33.3 Add**

20 The *Add Securities Subject to Cash Penalties* function shall provide the user with the facility to add
21 new Securities Subject to Cash Penalties in T2S. It must allow the user to input values for mandatory
22 and optional attributes for creation of a Securities Subject to Cash Penalties. The function must
23 perform validations on the entered data to ensure that the user has input valid values and consistent
24 data.

25 **4.33.4 Amend**

26 The *Amend Securities Subject to Penalties* function shall provide the facility to close a Securities
27 Subject to Cash Penalties by editing the ‘Valid To’ date and to update its liquidity status. The user
28 must be able to access this function by executing the delete option on the *Display Securities Subject*
29 *to Cash Penalties List* function.

1 **4.33.5 Delete**

2 The *Delete Securities Subject to Penalties* function shall provide the facility to delete a Securities
3 Subject to Penalties. The user must be able to access this function by executing the delete option
4 on the *Display Securities Subject to Cash Penalties List* function.

5 **4.34 Security Penalty Rate – Business functions**

6 **4.34.1 Query**

7 The *Query Security Penalty Rate* function shall provide the facility to query the Security Penalty
8 Rates used for CSDR penalty calculations. This function must allow the user to query Security
9 Penalty Rates where the search criteria comprise attributes of the penalty rate (such as status,
10 validity dates, asset type). It must perform validations on the entered static data criteria and other
11 selection criteria to ensure that the user has input valid values.

12 **4.34.2 Display list**

13 The *Display Security Penalty Rates List* function shall display the set of Security Penalty Rates that
14 fulfil the selection criteria, specified by the user in the *Query Security Penalty Rate* function. The
15 function shall display the key attributes of Security Penalty rates.

16 **4.35 Cash Discount Penalty Rates – Business functions**

17 **4.35.1 Query**

18 The *Query Cash Discount Penalty Rates* function shall provide the facility to query the Cash Discount
19 Penalty Rates used for CSDR penalty calculations. This function must allow the user to query Cash
20 Discount Penalty Rates where the search criteria comprise attributes of the penalty rate (such as
21 status, validity dates, currency) and lists of valid value for all other search criteria. It must perform
22 validations on the entered static data criteria and other selection criteria to ensure that the user has
23 input valid values.

24 **4.35.2 Display list**

25 The *Display Cash Discount Penalty Rates List* function shall display the set of Cash Discount Penalty
26 Rates that fulfil the selection criteria, specified by the user in the *Query Cash Discount Penalty Rates*
27 function. The function shall display the key attributes of Cash Discount Penalty Rates.

1 4.36 Euro Foreign Exchange Reference Rate – Business functions

2 4.36.1 Query

3 The *Query Euro Foreign Exchange Rate* function shall provide the facility to query the Euro FX rates
4 used for CSDR penalty calculations. This function must allow the user to query Euro FX rates where
5 the search criteria comprise attributes of the FX rate (such as validity dates, currency). It must
6 perform validations on the entered static data criteria and other selection criteria to ensure that the
7 user has input valid values.

8 4.36.2 Display list

9 The *Display Euro FX Rates List* function shall display the set of Euro FX rates that fulfil the selection
10 criteria, specified by the user in the *Query Euro Foreign Exchange Rate* function. The function shall
11 display the key attributes of Euro foreign exchange rates.

12 4.37 Daily Price – Business functions

13 4.37.1 Query

14 The *Query Daily Prices* function shall provide the facility to query the Daily Prices used for CSDR
15 Penalty calculations. This function must allow the user to query Daily Prices where the search criteria
16 comprise attributes of the daily price (such as ISIN, validity dates). It must perform validations on the
17 entered static data criteria and other selection criteria to ensure that the user has input valid values.

18 4.37.2 Display list

19 The *Display Daily Prices List* function shall display the set of daily prices that fulfil the selection
20 criteria, specified by the user in the *Query Daily Prices* function. The function shall display the key
21 attributes of Daily Prices.

22 4.37.3 Add

23 The *Add Daily Price* function shall provide the user with the facility to add new Daily Prices in T2S to
24 be used for CSDR penalties calculation. It must allow the user to input values for the attributes for
25 creation of a Daily Price.. The function must perform validations on the entered data to ensure that
26 the user has input valid values and consistent data.

27 4.37.4 Amend

28 The *Amend Daily Price* function shall provide the facility to update a price provided for a certain date.
29 The user must be able to access this function by executing an amend option on the *Display Daily
30 Prices List* function.

1 4.37.5 Delete

2 The *Delete Daily Price* function shall provide the facility to delete a Daily Price. The user must be
3 able to access this function by executing the delete option on the *Display Daily Prices List* function.

4 4.38 SME Growth Market – Business functions

5 4.38.1 Query

6 The *Query SME Growth Market* function shall provide the facility to query the SME Growth Markets
7 used for CSDR penalty calculations. This function must allow the user to query static data (e.g. MIC
8 identifier, Status) and lists of valid value for all other search criteria.

9 4.38.2 Display list

10 The *Display SME Growth Market List* function shall display the set of SME Growth Markets that fulfil
11 the selection criteria, specified by the user in the *Query SME Growth Market* function. The function
12 shall display the key attributes of SME Growth Markets.

13 5 USER INTERFACE BUSINESS FUNCTIONS FOR 14 OPERATIONS AND SUPPORT SERVICES

15 This section describes the business functions for the user interface to support the operations
16 services in T2S.

17 5.1 Four Eye Principle Management

18 5.1.1 Description

19 The user interface requirements in this section describe the specific functions and their association
20 to query and manage approval requests (for maintenance of static and dynamic business objects,
21 and associated classes of information) that are submit by one T2S system user and require approval
22 by another T2S system user within the same organisation, before applied on the business object.
23 Four-eye principle or dual authorisation applies only to requests submit in the U2A mode. Status of
24 the request is “Awaiting Approval” before the review and changes to either “Approved” or “Revoked”
25 after the review. During the process of granting a privilege, the administrator has the ability to specify
26 whether the grantee of the privilege is allowed to use the function associated to the privilege
27 according to two eyes or four eyes principle.

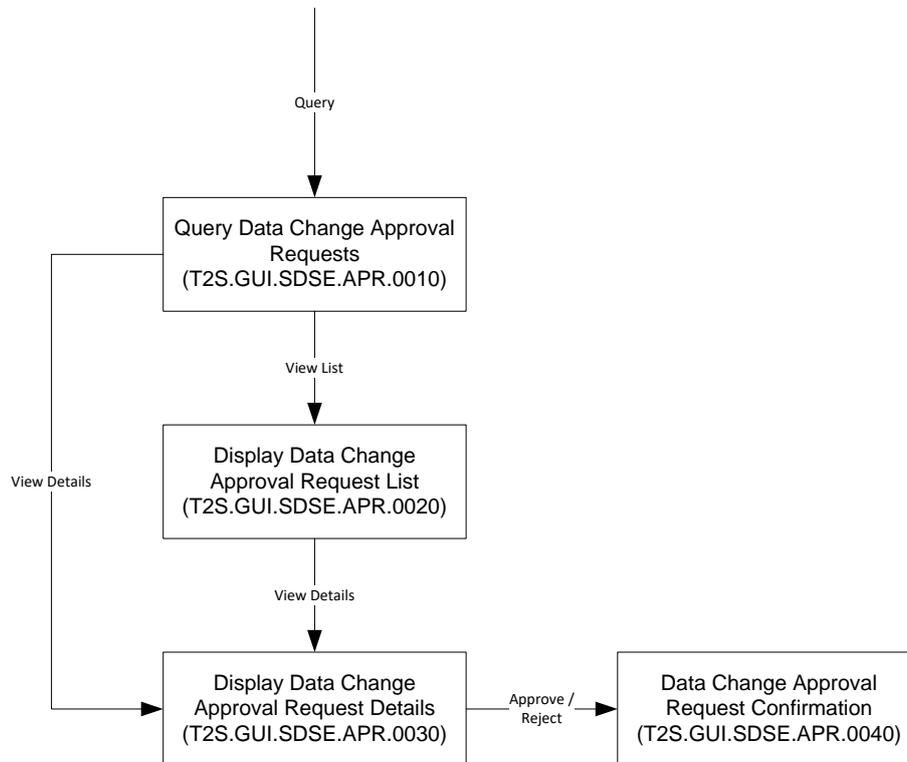
28 Non-exhaustive list of such requests are:

- 29 Add settlement instruction

- 1 Amend settlement instruction
- 2 Hold settlement instruction
- 3 Add party
- 4 Add security
- 5 Modify securities account

6 **5.1.2 User Interface Framework**

7



8

9 Figure 5-1 Four-eye Principle Query and Maintenance user interface framework

10 **5.1.3 Business Functions**

11 **5.1.3.1 Query Data Change Approval Requests**

| | |
|-------------------------------|-------------------------------------|
| Function Name | Query Data Change Approval Requests |
| Function Reference ID | T2S.GUI.OSSE.APR.0010 |
| User Requirement Reference ID | T2S.16.250 |

12 The *Query Data Changes Approval Requests* function shall provide the facility to query all requests
 13 subjected to four-eye principle. It must perform validations on the entered data to ensure that the
 14 user has input valid values and consistent data. This function allows an authorised T2S system user
 15 to query

- 16 all static and dynamic data changes awaiting approval;

1 and specific static and dynamic data changes (i.e., by a specific mnemonic, e.g., ISIN,
2 securities account)
3 The function allows the user to specify in the search criteria, the type of data, period in which the
4 update was made and the user id of the person who made the change.

5 **5.1.3.2 Display Data Changes Approval Request List**

| | |
|-------------------------------|--|
| Function Name | Display Data Changes Approval Request List |
| Function Reference ID | T2S.GUI.OSSE.APR.0020 |
| User Requirement Reference ID | T2S.16.250 |

6 The *Display Data Changes Approval Requests* function shall display the list of approval requests
7 that fulfil the selection criteria, specified by the user in the *Query Data Changes Approval Requests*
8 function. The function returns the key fields of the request only, i.e. those fields from which a user
9 can identify the request. The function shall allow the user to select a request from the results set and
10 to display the details. If the query only returns one valid request, then the function automatically
11 displays the *Display Data Change Approval Request Details* function.

12 **5.1.3.3 Display Data Change Approval Request Details**

| | |
|-------------------------------|--|
| Function Name | Display Data Change Approval Request Details |
| Function Reference ID | T2S.GUI.OSSE.APR.0030 |
| User Requirement Reference ID | T2S.16.250 |

13 The *Display Data Change Approval Request Details* function shall display the details of the approval
14 request. The function returns both old and new values of all the attributes of the reference object
15 (includes both changed and unchanged attributes). This function must allow the user to branch into
16 *Approval Confirmation* function for approval or revocation of the request. In case the approval
17 request is in the status 'Approved' or 'Revoked', this function allows the user to copy the associated
18 revision of the underlying business object and access the relevant business function for add, update,
19 cancel or delete of the business object.

20 **5.1.3.4 Data Change Approval Request Confirmation**

| | |
|-------------------------------|---|
| Function Name | Data Change Approval Request Confirmation |
| Function Reference ID | T2S.GUI.OSSE.APR.0040 |
| User Requirement Reference ID | T2S.16.260 |

21 The *Data Change Approval Request Confirmation* function shall provide the facility to approve or
22 revoke a maintenance request pending for approval after reviewing the old and new details of the
23 reference data object.

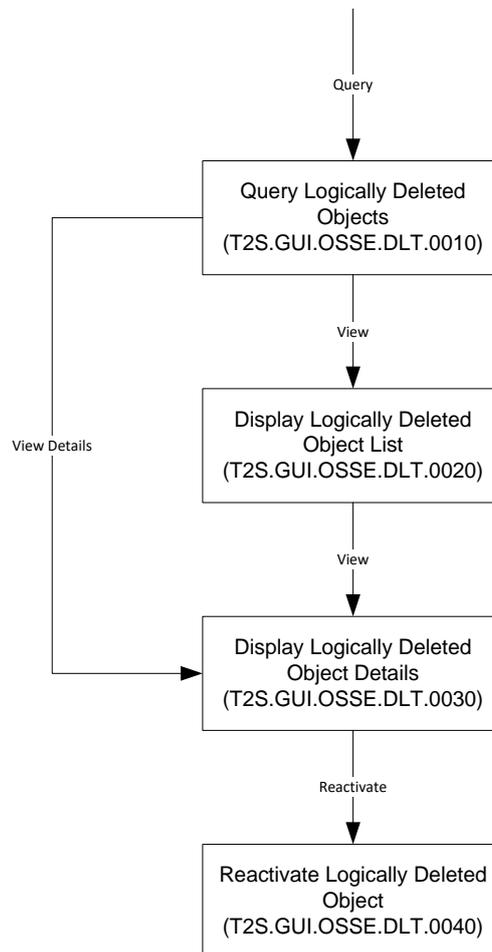
1 **5.2 Reactivation Management**

2 **5.2.1 Description**

3 The user interface requirements in this section specify the functions and their association framework
4 that T2S must provide for query and maintenance of logically deleted objects.

5 **5.2.2 User Interface Framework**

6



7

8 Figure 5-2 Reactivation Management user interface framework

9 **5.2.3 Business Function**

10 **5.2.3.1 Query Logically Deleted Objects**

| | |
|-------------------------------|---------------------------------|
| Function Name | Query Logically Deleted Objects |
| Function Reference ID | T2S.GUI.OSSE.DLT.0010 |
| User Requirement Reference ID | T2S.16.290 |

1 The *Query Logically Deleted Objects* function shall provide the facility to query all the logically
 2 deleted objects. This function must allow the user to query static data and lists of valid value for all
 3 other search criteria (including attribute domain). It must perform validations on the entered data to
 4 ensure that the user has input valid values and consistent data.

5 **5.2.3.2 Display Logically Deleted Object List**

| | |
|-------------------------------|---------------------------------------|
| Function Name | Display Logically Deleted Object List |
| Function Reference ID | T2S.GUI.OSSE.DLT.0020 |
| User Requirement Reference ID | T2S.16.290 |

6 The *Display Logically Deleted Object List* function shall display the list of logically deleted objects
 7 that fulfil the selection criteria, specified by the user in the *Query Logically Deleted Objects* function.
 8 The function returns the key fields of the request only, i.e. those fields from which a user can identify
 9 the request. The function shall allow the user to select a request from the results set and to display
 10 the details. If the query only returns one valid request, then the function automatically displays the
 11 *Display Logically Deleted Object Details* function.

12 **5.2.3.3 Display Logically Deleted Object Details**

| | |
|-------------------------------|--|
| Function Name | Display Logically Deleted Object Details |
| Function Reference ID | T2S.GUI.OSSE.DLT.0030 |
| User Requirement Reference ID | T2S.16.290 |

13 The *Display Logically Deleted Object Details* function shall display all the attributes of the deleted
 14 object and the details of the deletion activity. This function must allow the user to branch into
 15 *Reactivate Logically Deleted Object* function for reactivation of the deleted object.

16 **5.2.3.4 Reactivate Logically Deleted Object**

| | |
|-------------------------------|-------------------------------------|
| Function Name | Reactivate Logically Deleted Object |
| Function Reference ID | T2S.GUI.OSSE.DLT.0040 |
| User Requirement Reference ID | T2S.16.290 |

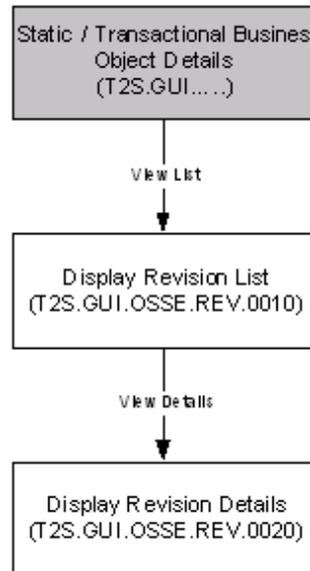
17 The *Reactivate Logically Deleted Object* function shall provide the facility to reactivate a logically
 18 deleted object. The function must reset the status from *deleted* to *active*.

1 **5.3 Revision Management**

2 **5.3.1 Description**

3 The user interface requirements in this section specify the functions and their association framework
4 that T2S must provide for display of revision list and details both for static and transactional business
5 objects wherein the concept of revision is applicable.

6 **5.3.2 User Interface Framework**



7
8 Figure 5-3 Revision Management user interface framework

9 **5.3.3 Business Function**

10 **5.3.3.1 Display Revision List**

| | |
|-------------------------------|-----------------------|
| Function Name | Display Revision List |
| Function Reference ID | T2S.GUI.OSSE.REV.0010 |
| User Requirement Reference ID | T2S.14.530 |

11 The *Display Revision List* function shall display the list of revisions of static or transactional business
12 objects. The function must display details of all the events related to the amendment of attributes of
13 the business object, date/time of the event and the T2S system user who initiated the event. The
14 function shall allow the user to select a revision from the results set and to display the details. All
15 business functions for the display of business object details allow the users to branch into *Display*
16 *Revision List* for displaying the list of amendments performed on the business object.

17 **5.3.3.2 Display Revision Details**

| | |
|---------------|--------------------------|
| Function Name | Display Revision Details |
|---------------|--------------------------|

| | |
|-------------------------------|-----------------------|
| Function Reference ID | T2S.GUI.OSSE.REV.0020 |
| User Requirement Reference ID | T2S.14.530 |

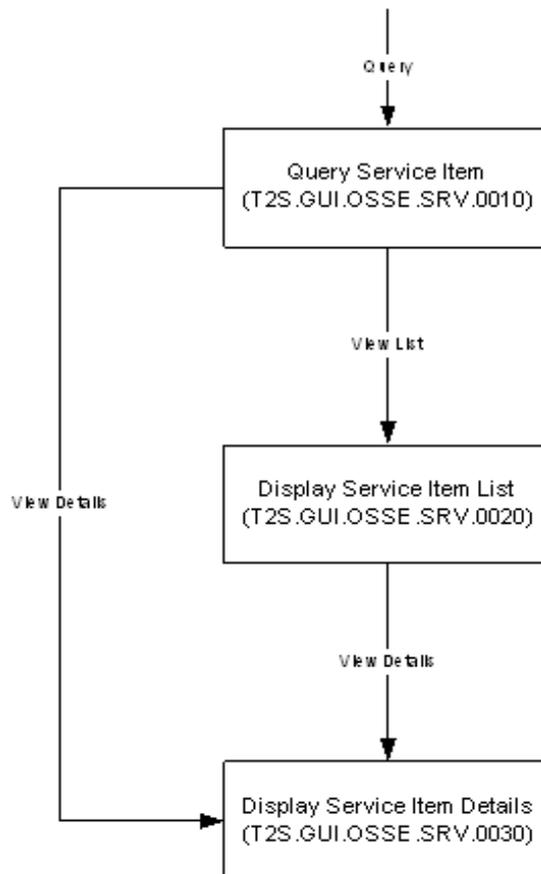
1 The *Display Revision Details* function shall display the details of a specific revision of a business
 2 object. The function must display the old and new values of all the attributes of the business object
 3 with the modified attributes highlighted. This facilitates the users in identifying the changes performed
 4 on the business object.

5 **5.4 Service Item**

6 **5.4.1 Description**

7 The user interface requirements in this section describe the specific functions and their association
 8 for the query of *Service Items*. A *Service Item* stores information on the service offered by T2S (e.g.,
 9 auto-collateralisation service with NCB, Auto-collateralisation service with payment bank).

10 **5.4.2 User Interface Framework**



11
 12 Figure 5-4 Service Item user interface framework

1 **5.4.3 Business Functions**

2 **5.4.3.1 Query Service Item**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Service Item |
| Function Reference ID | T2S.GUI.OSSE.SRV.0010 |
| User Requirement Reference ID | T2S.15.060 |

3 The *Query Service Item* function shall provide the facility to query all the service items defined and
4 set-up in T2S. The business function allows the user to specify in the search criteria, at least the
5 service item name or the service item group.

6 **5.4.3.2 Display Service Items List**

| | |
|-------------------------------|---------------------------|
| Function Name | Display Service Item List |
| Function Reference ID | T2S.GUI.OSSE.SRV.0020 |
| User Requirement Reference ID | T2S.15.060 |

7 The *Display Service Item List* function shall display the list of service items that fulfil the selection
8 criteria, specified by the user in the *Query Service Item* function. The function shall allow the user to
9 select a service item from the results set and to display the details. If the query only returns one
10 service item, then the function automatically displays the *Display Service Item Details* function.

11 **5.4.3.3 Display Service Item Details**

| | |
|-------------------------------|------------------------------|
| Function Name | Display Service Item Details |
| Function Reference ID | T2S.GUI.OSSE.SRV.0030 |
| User Requirement Reference ID | T2S.15.060 |

12 The *Display Service Item Details* function shall display the details of a *Service Item*. The function
13 returns attributes of the service item like the service item name, Status, Service item id, Fee schedule
14 etc.

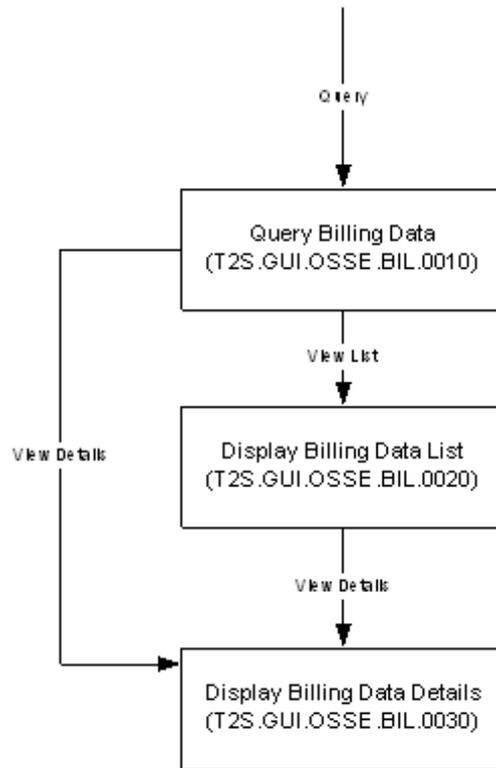
15 **5.5 Billing Data**

16 **5.5.1 Description**

17 The user interface requirements in this section describe the specific functions and their association
18 for the query of Billing Data. The “Billing Data” business object stores information about the
19 cumulative and itemised billing data.

- 20 • Cumulative billing data is the billing information aggregated at the level of the CSD or NCB
- 21 • Itemised billing data is the billing information aggregated at the level of a single securities account
22 (of a CSD) or T2S dedicated cash account (of a NCB)

1 **5.5.2 User Interface Framework**



2
3 Figure 5-5 Billing Data Query user interface framework

4 **5.5.3 Business Functions**

5 **5.5.3.1 Query Billing Data**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Billing Data |
| Function Reference ID | T2S.GUI.OSSE.BIL.0010 |
| User Requirement Reference ID | |

6 The *Query Billing Data* function shall provide the facility to query either cumulative or itemised billing
7 information. For cumulative billing information, the business function allows the user to specify the
8 billing reference identifier, CSD or NCB BIC and the billing period in the search criteria. For itemised
9 billing information, the business function allows the user to specify the securities account or the T2S
10 dedicated cash account. The business function must perform validations on the entered selection
11 criteria to ensure that the user has input valid values.

12 **5.5.3.2 Display Billing Data List**

| | |
|-------------------------------|---------------------------|
| Function Name | Display Billing Data List |
| Function Reference ID | T2S.GUI.OSSE.BIL.0020 |
| User Requirement Reference ID | |

1 The *Display Billing Data List* function shall display the list of cumulative or itemised billing invoice(s)
 2 generated during the billing data period specified in the *Query Billing Data* business function. The
 3 function shall allow the user to select a billing data invoice from the results set and to display the
 4 details. If the query only returns one billing data invoice, then the function automatically displays the
 5 details on *Display Billing Data Details* function.

6 **5.5.3.3 Display Billing Data Details**

| | |
|-------------------------------|------------------------------|
| Function Name | Display Billing Data Details |
| Function Reference ID | T2S.GUI.OSSE.BIL.0030 |
| User Requirement Reference ID | |

7 The *Display Billing Data Details* function shall display the details of billing data invoice (either
 8 cumulative or itemised, depending upon the selection criteria specified in *Query Billing Data* business
 9 function)

10 **6 USER INTERFACE BUSINESS FUNCTIONS FOR**
 11 **INFORMATION SERVICES**

12 This section describes the business functions for the user interface to support the information
 13 services in T2S.

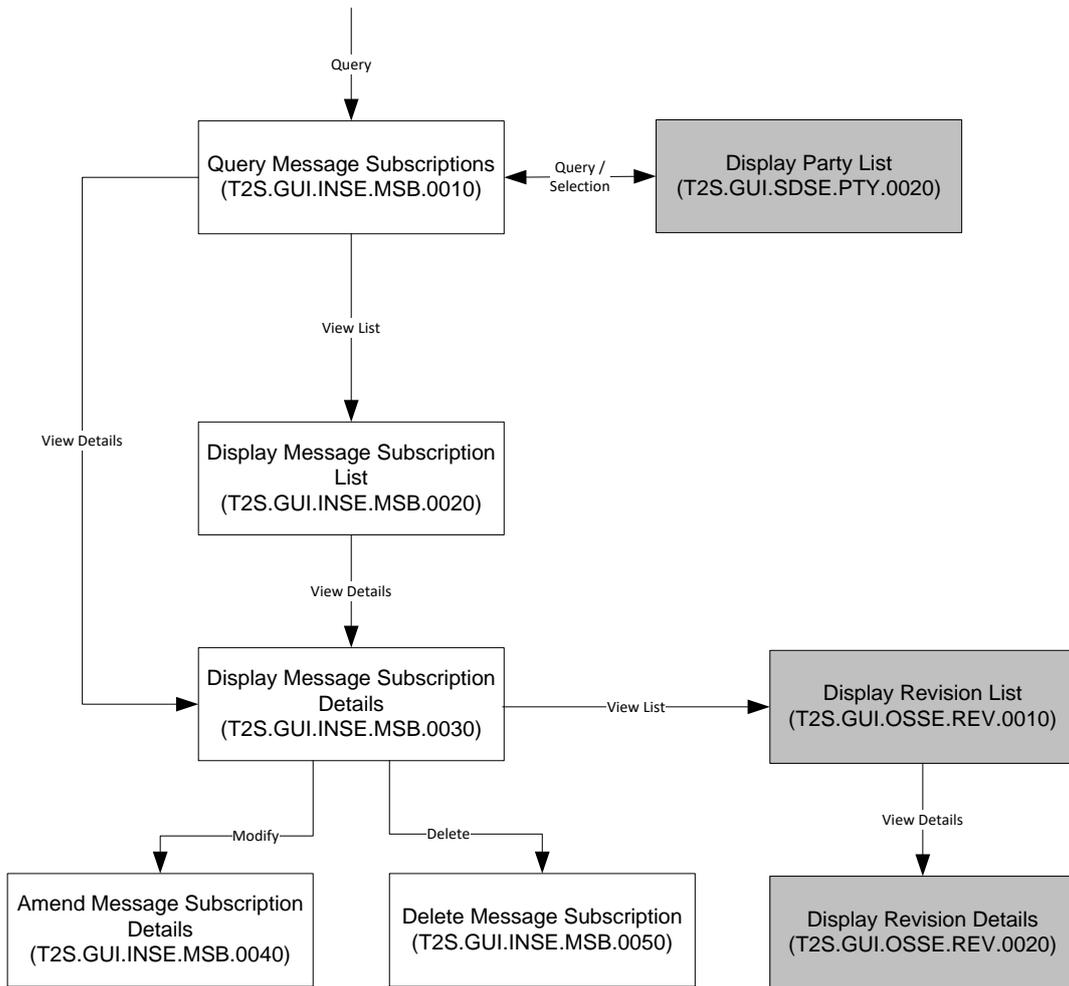
14 **6.1 Message Subscription**

15 **6.1.1 Description**

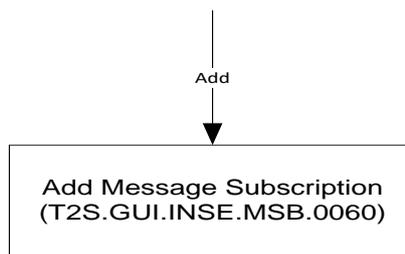
16 The user interface requirements in this section specify the functions and their association framework
 17 that T2S must provide for query and maintenance of message subscriptions.

18 **6.1.2 User Interface Framework**

19



1
2 Figure 6-1 Message Subscription Query and Maintenance user interface framework



4
5 Figure 6-2 Add Message Subscription user interface framework

6 **6.1.3 Business Functions**

7 **6.1.3.1 Query Message Subscriptions**

| | |
|-------------------------------|-----------------------------|
| Function Name | Query Message Subscriptions |
| Function Reference ID | T2S.GUI.INSE.MSB.0010 |
| User Requirement Reference ID | |

1 The *Query Message Subscriptions* function shall provide the facility to query message subscriptions
 2 in T2S. This function must allow the user to query static data (e.g., NCB or CSD /system entity, party)
 3 and lists of valid value for all other search criteria (including attribute domain). It must perform
 4 validations on the entered static data criteria and other selection criteria to ensure that the user has
 5 input valid values.

6 **6.1.3.2 Display Message Subscription List**

| | |
|-------------------------------|-----------------------------------|
| Function Name | Display Message Subscription List |
| Function Reference ID | T2S.GUI.INSE.MSB.0020 |
| User Requirement Reference ID | |

7 The *Display Message Subscription List* function shall display the list of message subscriptions that
 8 fulfil the selection criteria, specified by the user in the *Query Message Subscription* function. The
 9 function shall allow the user to select a message subscription from the results set and to display the
 10 details. If the query only returns one valid CoSD rule, then the function automatically displays the
 11 *Display Message Subscription Details* function.

12 **6.1.3.3 Display Message Subscription Details**

| | |
|-------------------------------|--------------------------------------|
| Function Name | Display Message Subscription Details |
| Function Reference ID | T2S.GUI.INSE.MSB.0030 |
| User Requirement Reference ID | |

13 The *Display Message Subscription Details* function shall display the details of a message
 14 subscription rule with all the attributes of the following entities

- 15 message subscription rule set;
- 16 message subscription rule;
- 17 and matrix entries defined for each message subscription rule

18 This function must allow the user to branch into additional functions, depending on the access rights
 19 of the user for:

- 20 amending the message subscription details;
- 21 and deleting the message subscription

22 **6.1.3.4 Amend Message Subscription Details**

| | |
|-------------------------------|------------------------------------|
| Function Name | Amend Message Subscription Details |
| Function Reference ID | T2S.GUI.INSE.MSB.0040 |
| User Requirement Reference ID | |

1 The *Amend Message Subscription Details* function shall provide the facility to edit the details of a
2 message subscription

3 add, modify or delete rules and associated matrix that defines specific parameter values
4 within a rule;

5 and reorder the sequence of rules;

6 The user must be able to access this function by executing the amend option on the *Display Message
7 Subscription Details* function.

8 **6.1.3.5 Delete Message Subscription**

| | |
|-------------------------------|-----------------------------|
| Function Name | Delete Message Subscription |
| Function Reference ID | T2S.GUI.INSE.MSB.0050 |
| User Requirement Reference ID | |

9 The *Delete Message Subscription* function shall provide the facility to delete CoSD rule and its
10 associated classes of information.

11 **6.1.3.6 Add Message Subscription**

| | |
|-------------------------------|--------------------------|
| Function Name | Add Message Subscription |
| Function Requirement ID | T2S.GUI.INSE.MSB.0060 |
| User Requirement Reference ID | T2S.11.640, |

12 The *Add Message Subscription* function shall provide the facility to create a new message
13 subscription. The function must allow the users to

14 define message subscription;

15 and define message subscription rules (rules and the corresponding matrix defining the
16 specific parameter values within a rule)

17 It must allow the user to input values for mandatory and optional attributes for creation of a new
18 message subscription. This function must allow the user to query static data and lists of valid value
19 for all other attributes (including attribute domains). It must perform validations on the entered data
20 to ensure that the user has input valid values and consistent data.

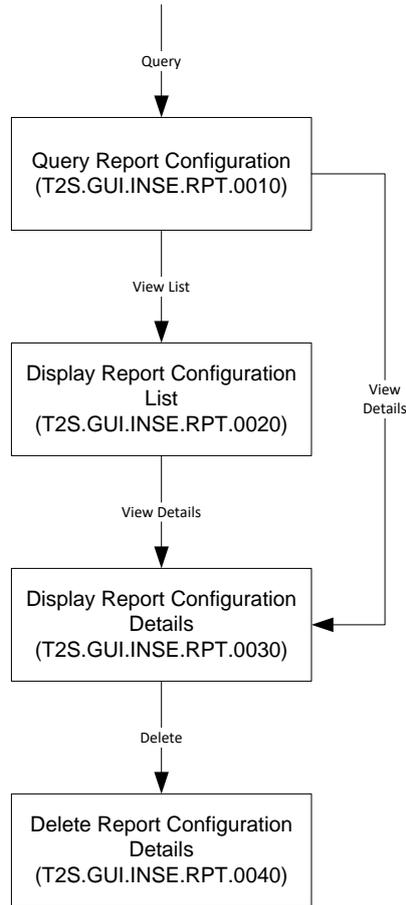
21 **6.2 Reports Management**

22 **6.2.1 Description**

23 The user interface requirements in this section specify the functions and their association framework
24 that T2S must provide for query and maintenance of report configurations and download previously
25 generated reports.

1 **6.2.2 User Interface Framework**

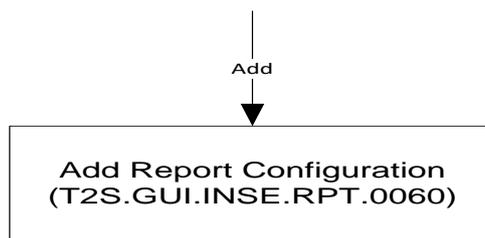
2



3

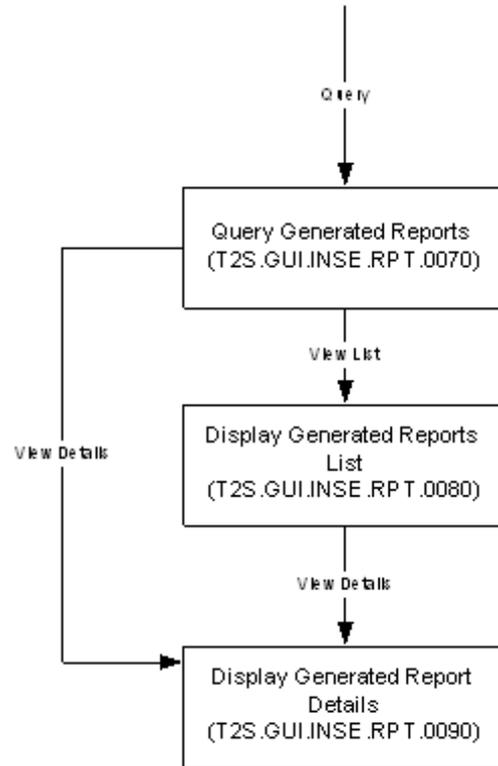
4 Figure 6-3 Report Configuration Query and Maintenance user interface framework

5



6

7 Figure 6-4 Add Report Configuration user interface framework



1

2 Figure 6-5 Generated Reports Query user interface framework

3 **6.2.3 Business Functions**

4 **6.2.3.1 Query Report Configurations**

| | |
|-------------------------------|-----------------------------|
| Function Name | Query Report Configurations |
| Function Reference ID | T2S.GUI.INSE.RPT.0010 |
| User Requirement Reference ID | |

5 The *Query Report Configuration* function shall provide the facility to query report configurations in
 6 T2S. This function must allow the user to query static data (e.g., respective attribute domain that
 7 stores list of all T2S reports) and lists of valid value for all other search criteria. It must perform
 8 validations on the entered static data criteria and other selection criteria to ensure that the user has
 9 input valid values.

10 **6.2.3.2 Display Report Configuration List**

| | |
|-------------------------------|-----------------------------------|
| Function Name | Display Report Configuration List |
| Function Reference ID | T2S.GUI.INSE.RPT.0020 |
| User Requirement Reference ID | |

11 The *Display Report Configuration List* function shall display the list of report configurations that fulfil
 12 the selection criteria, specified by the user in the *Query Report Configuration* function. The function
 13 shall allow the user to select a report configuration from the results set and to display the details. If

1 the query only returns one valid report configuration, then the function automatically displays the
2 *Display Report Configuration Details* function.

3 **6.2.3.3 Display Report Configuration Details**

| | |
|-------------------------------|--------------------------------------|
| Function Name | Display Report Configuration Details |
| Function Reference ID | T2S.GUI.INSE.RPT.0030 |
| User Requirement Reference ID | |

4 The *Display Report Configuration Details* function shall display the details of a report configuration
5 consisting of the report requested, party requesting the report and event or time of report generation.
6 This function must allow the user to branch into additional functions, depending on the access rights
7 of the user for:

- 8 amending the report configuration details;
- 9 and deleting the report configuration

10 **6.2.3.4 Delete Report Configuration**

| | |
|-------------------------------|-----------------------------|
| Function Name | Delete Report Configuration |
| Function Reference ID | T2S.GUI.INSE.RPT.0040 |
| User Requirement Reference ID | |

11 The *Delete Report Configuration* function shall provide the facility to delete report configuration.

12 **6.2.3.5 Add Report Configuration**

| | |
|-------------------------------|--------------------------|
| Function Name | Add Report Configuration |
| Function Requirement ID | T2S.GUI.INSE.RPT.0060 |
| User Requirement Reference ID | |

13 The *Add Report Configuration* function shall provide the facility to create a new report configuration.
14 The function must allow the user to select a report and define a time or event at which report be
15 generated.

16 It must allow the user to input values for mandatory and optional attributes for creation of a new
17 report configuration. This function must allow the user to query static data (e.g., respective attribute
18 domain that stores list of all T2S reports) and lists of valid values for all other attributes (e.g. type of
19 report, the data scope of the report, the set of parties entitled to get the type of report, etc). It must
20 perform validations on the entered data to ensure that the user has input valid values and consistent
21 data.

1 **6.2.3.6 Query Generated Reports**

| | |
|-------------------------------|-------------------------|
| Function Name | Query Generated Reports |
| Function Requirement ID | T2S.GUI.INSE.RPT.0070 |
| User Requirement Reference ID | T2S.13.170 |

2 The *Query Generated Reports* function shall allow the users to query the list of reports generated by
3 T2S in the past. T2S generates the reports based on the report configuration rules set-up by the T2S
4 party in the T2S reference data. This function allows the users to query all reports that they have
5 configured via report configuration.

6 **6.2.3.7 Display Generated Reports List**

| | |
|-------------------------------|--------------------------------|
| Function Name | Display Generated Reports List |
| Function Requirement ID | T2S.GUI.INSE.RPT.0080 |
| User Requirement Reference ID | T2S.13.170 |

7 The *Display Generated Reports List* function shall display the list of reports that fulfil the selection
8 criteria, specified by the user in the *Query Generated Reports* function. The function shall allow the
9 user to select a report from the result set and access the *Display Generated Report Details* function
10 to view the report content. This function also allows the user to download a report.

11 **6.2.3.8 Display Generated Report Details**

| | |
|-------------------------------|----------------------------------|
| Function Name | Display Generated Report Details |
| Function Requirement ID | T2S.GUI.INSE.RPT.0090 |
| User Requirement Reference ID | T2S.13.170 |

12 The *Display Generated Report Details* function shall display the content of the report. This function
13 also allows the users to download a report.

14 **7 USER INTERFACE BUSINESS FUNCTIONS FOR**
15 **CONNECTIVITY / COMMUNICATION SERVICES**

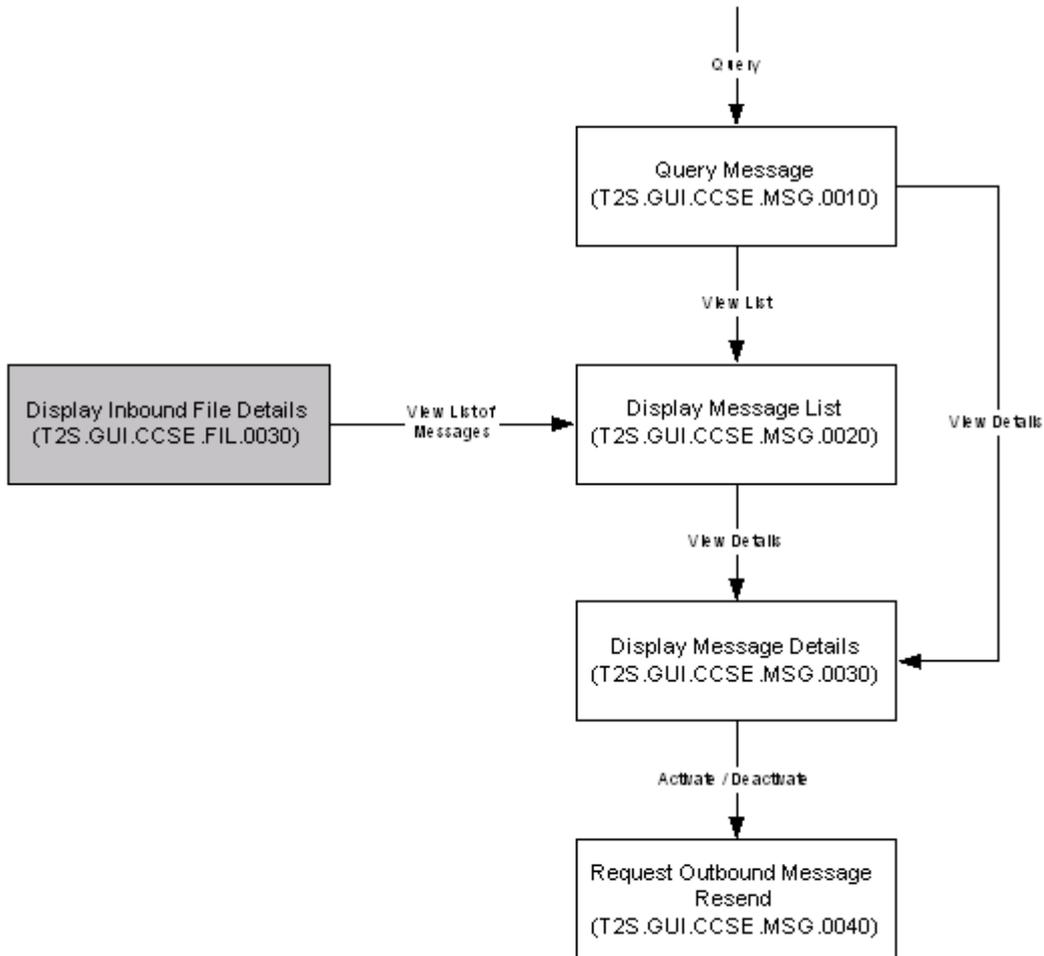
16 This section describes the business functions for the user interface to support the connectivity and
17 communication services in T2S.

1 **7.1 Message Management**

2 **7.1.1 Description**

3 The user interface requirements in this section specify the functions and their association framework
4 that T2S must provide for query and maintenance of inbound and outbound messages.

5 **7.1.2 User Interface Framework**



6
7 Figure 7-1 Message Query and Maintenance user interface framework

8 **7.1.3 Business Functions**

9 **7.1.3.1 Query Messages**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Messages |
| Function Reference ID | T2S.GUI.CCSE.MSG.0010 |
| User Requirement Reference ID | |

10 The *Query Messages* function shall provide the facility to query inbound and outbound messages in
11 T2S. This function must allow the user to query static data (e.g., party receiving and sending

1 messages, technical address of the sending or receiving institution) and lists of valid value for all
2 other search criteria. It must perform validations on the entered static data criteria and other selection
3 criteria to ensure that the user has input valid values.

4 **7.1.3.2 Display Message List**

| | |
|-------------------------------|-----------------------|
| Function Name | Display Message List |
| Function Reference ID | T2S.GUI.CCSE.MSG.0020 |
| User Requirement Reference ID | |

5 The *Display Message List* function shall display the list of messages that fulfil the selection criteria,
6 specified by the user in the *Query Messages* function. The function shall allow the user to select a
7 message from the results set and to display the details. If the query only returns one valid message,
8 then the function automatically displays the *Display Message Details* function. In addition, this
9 business function is accessed in case the user needs to view the list of messages included in an
10 inbound file.

11 **7.1.3.3 Display Message Details**

| | |
|-------------------------------|-------------------------|
| Function Name | Display Message Details |
| Function Reference ID | T2S.GUI.CCSE.MSG.0030 |
| User Requirement Reference ID | |

12 The *Display Message Details* function shall display the details of an inbound or outbound message.
13 This function must allow the user to branch into *Resend Outbound Messages* for requesting resend
14 of a T2S outbound message.

15 **7.1.3.4 Request Outbound Messages Resend**

| | |
|-------------------------------|----------------------------------|
| Function Name | Request Outbound Messages Resend |
| Function Reference ID | T2S.GUI.CCSE.MSG.0040 |
| User Requirement Reference ID | |

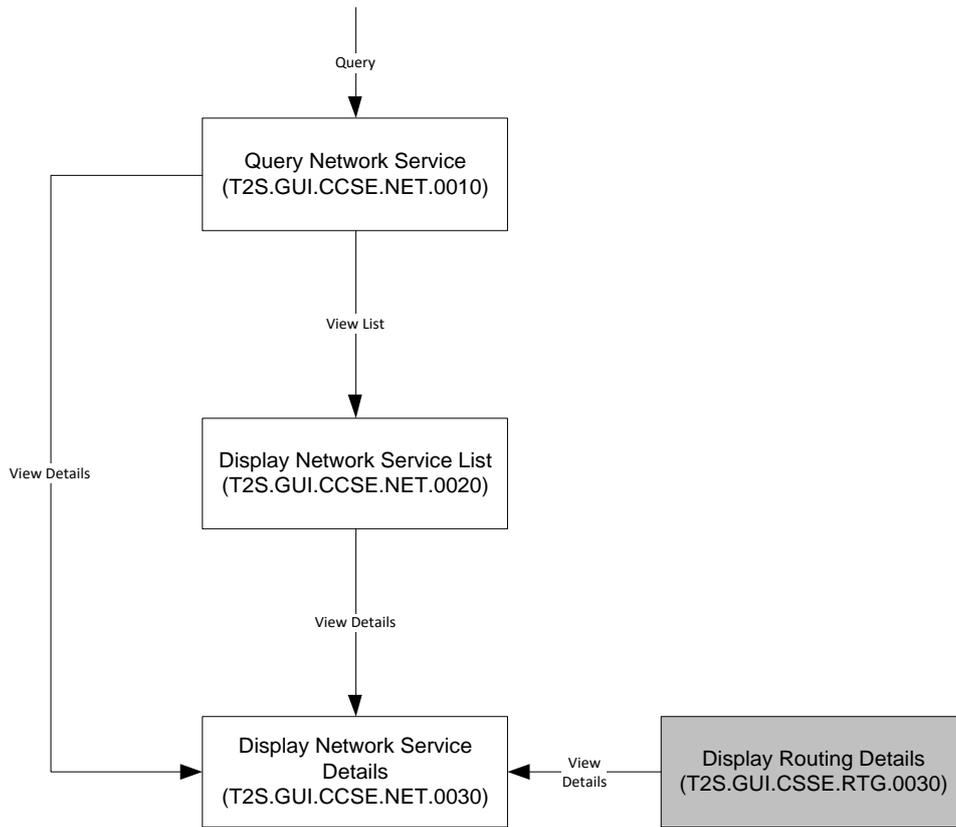
16 The *Request Outbound Messages Resend* function shall provide the facility to request resend of a
17 T2S outbound message. The user must be able to access this function by executing the resend
18 option on the *Display Message Detail* function.

19 **7.2 Network Services**

20 **7.2.1 Description**

21 The user interface requirements in this section specify the functions and their association framework
22 that T2S must provide for query and maintenance of network service.

1 **7.2.2 User Interface Framework**



2
3 Figure 7-2 Network Services Query user interface framework

4 **7.2.3 Business Functions**

5 **7.2.3.1 Query Network Service**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Network Service |
| Function Reference ID | T2S.GUI.CCSE.NET.0010 |
| User Requirement Reference ID | |

6 The *Query Network Service* function shall provide the facility to query network services in T2S. This
7 function allows the user to search based on either the service name or the type of technical address
8 for the network service.

9 **7.2.3.2 Display Network Service List**

| | |
|-------------------------------|------------------------------|
| Function Name | Display Network Service List |
| Function Reference ID | T2S.GUI.CCSE.NET.0020 |
| User Requirement Reference ID | |

10 The *Display Network Service List* function shall display the list of network services that fulfil the
11 selection criteria, specified by the user in the *Query Network Service* function. The function shall

1 allow the user to select a network service from the results set and to display the details. If the query
2 only returns one valid network service, then the function automatically displays the *Display Network*
3 *Service Details* function.

4 **7.2.3.3 Display Network Service Details**

| | |
|-------------------------------|---------------------------------|
| Function Name | Display Network Service Details |
| Function Reference ID | T2S.GUI.CCSE.NET.0030 |
| User Requirement Reference ID | |

5 The *Display Network Service Details* function shall display the details of a network service. T2S
6 allows this function to be accessed from the *Display Routing Details* function as well

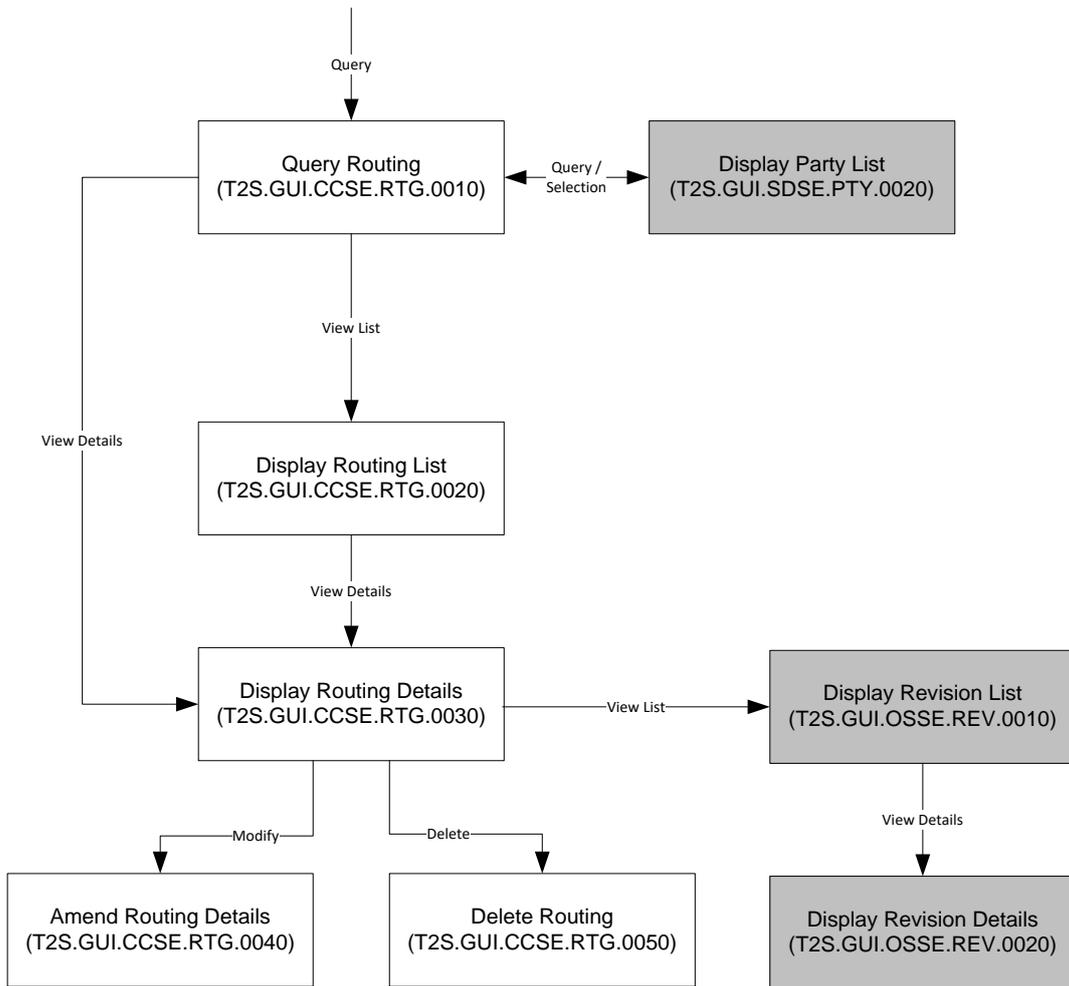
7 **7.3 Routing**

8 **7.3.1 Description**

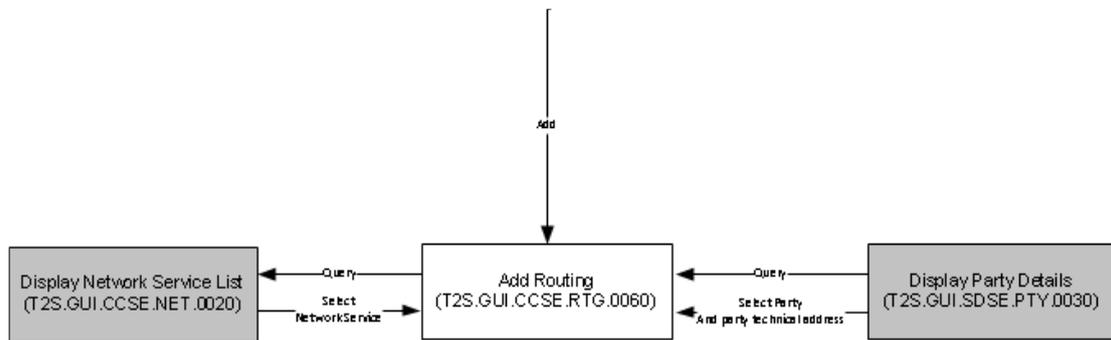
9 The user interface requirements in this section specify the functions and their association framework
10 that T2S must provide for query and maintenance of message routings (both conditional and default
11 routings). T2S uses the information stored in *Routing* business object to deliver the outgoing
12 messages to the T2S parties.

13 **7.3.2 User Interface Framework**

14



1
2 Figure 7-3 Routing Query and Maintenance user interface framework



3
4 Figure 7-4 Add routing user interface framework

5 **7.3.3 Business Functions**

6 **7.3.3.1 Query Routing**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Routing |
| Function Reference ID | T2S.GUI.CCSE.RTG.0010 |
| User Requirement Reference ID | |

1 The *Query Routing* function shall provide the facility to query routing conditions set-up by T2S
2 parties. This function must allow the user to query static data (e.g., T2S party receiving the message)
3 and lists of valid value for all other search criteria (e.g., type of conditions for routing). It must perform
4 validations on the entered static data criteria and other selection criteria to ensure that the user has
5 input valid values.

6 **7.3.3.2 Display Routing List**

| | |
|-------------------------------|-----------------------|
| Function Name | Display Routing List |
| Function Reference ID | T2S.GUI.CCSE.RTG.0020 |
| User Requirement Reference ID | |

7 The *Display Routing List* function shall display the list of routing conditions that fulfil the selection
8 criteria, specified by the user in the *Query Routing* function. The function shall allow the user to select
9 a routing condition from the results set and to display the details. If the query only returns one valid
10 message, then the function automatically displays the *Display Routing Details* function.

11 **7.3.3.3 Display Routing Details**

| | |
|-------------------------------|-------------------------|
| Function Name | Display Routing Details |
| Function Reference ID | T2S.GUI.CCSE.RTG.0030 |
| User Requirement Reference ID | |

12 The *Display Routing Details* function shall display the details of a routing condition. This function
13 also displays the party and party technical address. This function must allow the user to branch to
14 other business functions for amendment of routing details, deletion of routing details and display of
15 network service details. This function also allows access to the revision details.

16 **7.3.3.4 Amend Routing Details**

| | |
|-------------------------------|-----------------------|
| Function Name | Amend Routing Details |
| Function Reference ID | T2S.GUI.CCSE.RTG.0040 |
| User Requirement Reference ID | |

17 The *Amend Routing Details* function shall provide the facility to edit the details of a routing condition
18 add, modify or delete the condition parameters and the respective values associated with a
19 routing condition;
20 and reorder the sequence of routing conditions;
21 The user must be able to access this function by executing the amend option on the *Display Routing*
22 *Details* function.

1 **7.3.3.5 Delete Routing**

| | |
|-------------------------------|-----------------------|
| Function Name | Delete Routing |
| Function Reference ID | T2S.GUI.CCSE.RTG.0050 |
| User Requirement Reference ID | |

2 The *Delete Routing* function shall provide the facility to delete routing condition.

3 **7.3.3.6 Add Routing**

| | |
|-------------------------------|-----------------------|
| Function Name | Add Routing |
| Function Requirement ID | T2S.GUI.CCSE.RTG.0060 |
| User Requirement Reference ID | |

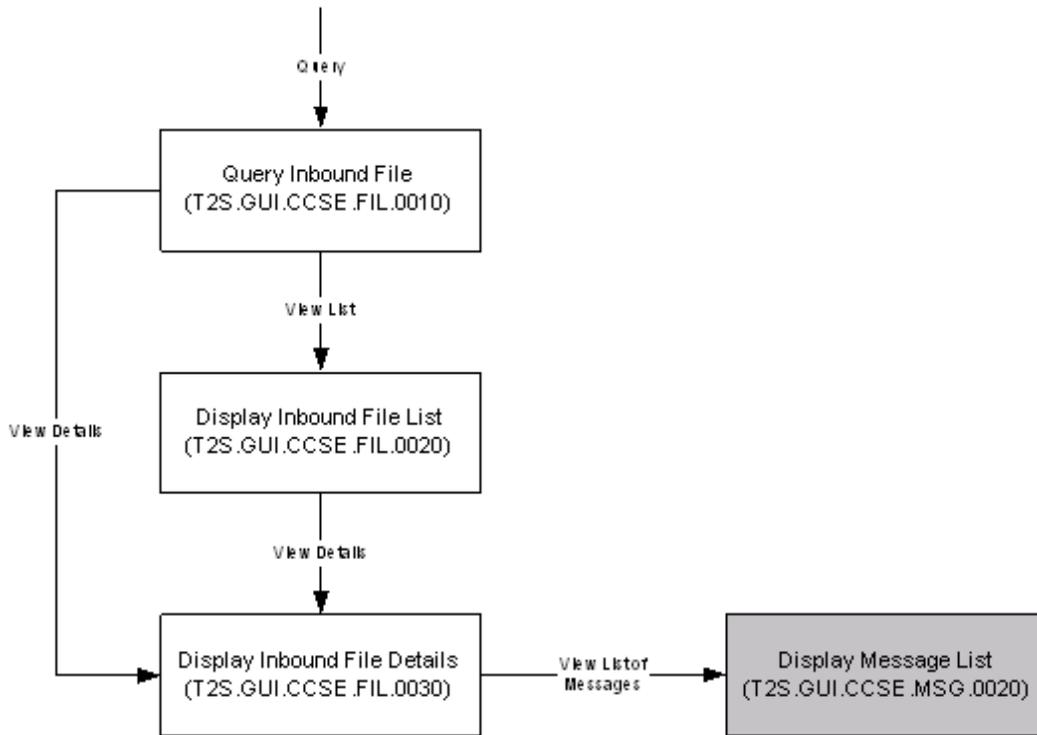
4 The *Add Routing* function shall provide the facility to create a new routing condition. The function
5 must allow the users to define a routing condition for a party, specify the party technical address and
6 network service. It must allow the user to input values for mandatory and optional attributes for
7 creation of a new routing condition.

8 **7.4 Inbound File**

9 **7.4.1 Description**

10 The user interface requirements in this section specify the functions and their association framework
11 that T2S must provide for query of inbound files.

1 **7.4.2 User Interface Framework**



2
3 Figure 7-5 Inbound File Query user interface framework

4 **7.4.3 Business Functions**

5 **7.4.3.1 Query Inbound File**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Inbound File |
| Function Reference ID | T2S.GUI.CCSE.FIL.0010 |
| User Requirement Reference ID | |

6 The *Query Inbound File* function shall provide the facility to query inbound file in T2S. This function
7 allows the user to specify either the sender file reference or the entry date (or range of date).

8 **7.4.3.2 Display Inbound File List**

| | |
|-------------------------------|---------------------------|
| Function Name | Display Inbound File List |
| Function Reference ID | T2S.GUI.CCSE.FIL.0020 |
| User Requirement Reference ID | |

9 The *Display Inbound File List* function shall display the list of inbound files that fulfil the selection
10 criteria, specified by the user in the *Query Inbound File* function. The function shall allow the user to
11 select an inbound file from the results set and to display the file details. If the query only returns one
12 inbound file, then the function automatically displays the *Display Inbound File Details* function.

1 **7.4.3.3 Display Inbound File Details**

| | |
|-------------------------------|------------------------------|
| Function Name | Display Inbound File Details |
| Function Reference ID | T2S.GUI.CCSE.FIL.0030 |
| User Requirement Reference ID | |

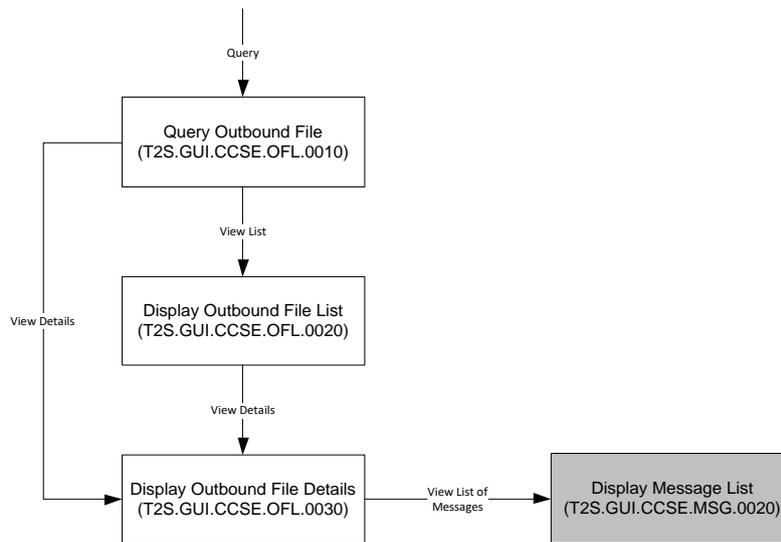
2 The *Display Inbound File Details* function shall display the details of an inbound file. This function
3 must allow the user to access the *Display Message List* business function to view the list of
4 messages included in the inbound file.

5 **7.5 Outbound File**

6 **7.5.1 Description**

7 The user interface requirements in this section specify the functions and their association framework
8 that T2S must provide for query of outbound files.

9 **7.5.2 User Interface Framework**



10
11 Figure 7-6 Outbound File Query user interface framework

12 **7.5.3 Business Functions**

13 **7.5.3.1 Query Outbound File**

| | |
|-------------------------------|-----------------------|
| Function Name | Query Outbound File |
| Function Reference ID | T2S.GUI.CCSE.OFL.0010 |
| User Requirement Reference ID | |

14 The *Query Outbound File* function shall provide the facility to query outbound file in T2S. This
15 function allows the user to specify either the sender file reference or the entry date (or range of date).

1 **7.5.3.2 Display Outbound File List**

| | |
|-------------------------------|----------------------------|
| Function Name | Display Outbound File List |
| Function Reference ID | T2S.GUI.CCSE.OFL.0020 |
| User Requirement Reference ID | |

2 The *Display Outbound File List* function shall display the list of outbound files that fulfil the selection
3 criteria, specified by the user in the Query Outbound File function. The function shall allow the user
4 to select an outbound file from the results set and to display the file details. If the query only returns
5 one outbound file, then the function automatically displays the Display Outbound File Details
6 function.

7 **7.5.3.3 Display Outbound File Details**

| | |
|-------------------------------|-------------------------------|
| Function Name | Display Outbound File Details |
| Function Reference ID | T2S.GUI.CCSE.OFL.0030 |
| User Requirement Reference ID | |

8 The *Display Outbound File Details* function shall display the details of an outbound file. This function
9 must allow the user to access the Display Message List business function to view the list of
10 messages included in the outbound file.

11 **8 ANNEX A – MAPPING OF T2S QUERIES LISTED IN UDFS**
12 **AND GUI BUSINESS FUNCTIONS**

13 Table:

| Query | GUI Business Function |
|---|-----------------------|
| Settlement Instruction Query | T2S.GUI.SESE.INX.0010 |
| | T2S.GUI.SESE.INX.0020 |
| | T2S.GUI.SESE.INX.0030 |
| Settlement Instruction Current Status Query | T2S.GUI.SESE.INX.0010 |
| | T2S.GUI.SESE.INX.0020 |
| Settlement Instruction Status Audit Trail Query | T2S.GUI.SESE.INX.0010 |
| | T2S.GUI.SESE.INX.0020 |
| Settlement Instruction Audit Trail Query | T2S.GUI.OSSE.REV.0010 |
| | T2S.GUI.OSSE.REV.0020 |

| Query | GUI Business Function |
|---|--|
| Securities Account Position Query | T2S.GUI.SESE.POS.0010 |
| | |
| T2S Dedicated Cash Account Balance Query | T2S.GUI.LMSE.CSH.0010 |
| T2S Dedicated Cash Account Posting Query | T2S.GUI.LMSE.CSH.0030 |
| Immediate Liquidity Transfer Order List Query | T2S.GUI.LMSE.INX.0010 T2S.GUI.LMSE.INX.0020 |
| Immediate Liquidity Transfer Order Detail Query | T2S.GUI.LMSE.INX.0010 T2S.GUI.LMSE.INX.0030 |
| Outstanding Auto-collateralisation Credit Query | T2S.GUI.LMSE.CSH.0150 |
| T2S Overall Liquidity Query | T2S.GUI.LMSE.CSH.0070 |
| Cash Forecast Query | T2S.GUI.LMSE.CSH.0050 |
| Limit Query | T2S.GUI.SDSE.LMT.0010 |
| Limit Utilisation Journal Query | T2S.GUI.SDSE.LMT.0090 |
| Limit Utilisation Query | T2S.GUI.SDSE.LMT.0070 |
| Total Collateral Value per T2S Dedicated Cash Account Query | T2S.GUI.LMSE.CSH.0090 |
| Collateral Value per T2S Dedicated Cash Account Query | T2S.GUI.LMSE.CSH.0110 |
| Collateral Value of a Security Query | T2S.GUI.LMSE.CSH.0130 |
| Data Changes awaiting Approval Query | T2S.GUI.OSSE.APR.0010 |
| Static Data Audit Trail Query | T2S.GUI.OSSE.REV.0010 T2S.GUI.OSSE.REV.0020 |
| Securities Reference Data Query | T2S.GUI.SDSE.SEC.0010 |

| Query | GUI Business Function |
|--|--|
| | T2S.GUI.SDSE.SEC.0030 |
| ISIN List Query | T2S.GUI.SDSE.SEC.0010 T2S.GUI.SDSE.SEC.0020 |
| Securities Deviating Nominal Query | T2S.GUI.SDSE.SEC.0010 T2S.GUI.SDSE.SEC.0030 |
| Securities CSD Link Query | T2S.GUI.SDSE.SCL.0010 |
| Party Reference Data Query | T2S.GUI.SDSE.PTY.0010 T2S.GUI.SDSE.PTY.0030 |
| Party List Query | T2S.GUI.SDSE.PTY.0010 T2S.GUI.SDSE.PTY.0020 |
| Restricted Party Query | T2S.GUI.SDSE.RES.0010 |
| Securities Account Reference Data Query | T2S.GUI.SDSE.SAC.0010 T2S.GUI.SDSE.SAC.0030 |
| Securities Account List Query | T2S.GUI.SDSE.SAC.0010 T2S.GUI.SDSE.SAC.0020 |
| T2S Dedicated Cash Account Reference Data Query | T2S.GUI.SDSE.DCA.0010 T2S.GUI.SDSE.DCA.0030 |
| Cash Account List Query | T2S.GUI.SDSE.DCA.0010 T2S.GUI.SDSE.DCA.0020 |
| Liquidity Transfer Order List Query | T2S.GUI.SDSE.LTO.0010 T2S.GUI.SDSE.LTO.0020 |
| Liquidity Transfer Order Detail Query | T2S.GUI.SDSE.LTO.0010 T2S.GUI.SDSE.LTO.0030 |
| Total Amount of Standing and Predefined Orders Query | T2S.GUI.SDSE.LTO.0070 |
| Liquidity Transfer Order Link Set Query | T2S.GUI.SDSE.MLP.0010 |

| Query | GUI Business Function |
|---|---|
| Liquidity Transfer Order of a Liquidity Transfer Order Link Set Query | T2S.GUI.SDSE.MLP.0010 T2S.GUI.SDSE.MLP.0030 T2S.GUI.SDSE.LTO.0030 |
| T2S Calendar Query | T2S.GUI.SDSE.CLD.0010 |
| T2S Diary Query | T2S.GUI.SDSE.SCH.0010 T2S.GUI.SDSE.SCH.0020 |
| Current status of the T2S settlement day | T2S.GUI.SDSE.SCH.0010 T2S.GUI.SDSE.SCH.0020 |
| System Entity Query | T2S.GUI.SDSE.SYS.0010 |
| Attribute Domain Query | T2S.GUI.SDSE.ADN.0010 |
| Attribute Value Query | T2S.GUI.SDSE.ADN.0010 T2S.GUI.SDSE.ADN.0030 |
| Privilege Query | T2S.GUI.SDSE.PRI.0010 |
| Role Query | T2S.GUI.SDSE.ROL.0010 |
| T2S System User Query | T2S.GUI.SDSE.USR.0010 |
| Market-specific Restriction Query | T2S.GUI.SDSE.RST.0010 |
| SWIFT BIC Query | T2S.GUI.SDSE.BIC.0010 |
| Report Configuration List Query | T2S.GUI.INSE.RPT.0010 T2S.GUI.INSE.RPT.0020 |
| Report Configuration Details Query | T2S.GUI.INSE.RPT.0010 T2S.GUI.INSE.RPT.0030 |
| Report Query | T2S.GUI.INSE.RPT.0070 |
| Cumulative Billing Data Query | T2S.GUI.OSSE.BIL.0030 |
| Itemised Billing Data Query | T2S.GUI.OSSE.BIL.0010 |
| Allegation Query | T2S.GUI.SESE.ALG.0010 |
| Amendment Instruction Query for Intra-Balance Movements | T2S.GUI.SESE.INX.0010 |

| Query | GUI Business Function |
|---|--|
| Amendment Instruction Query for Intra Position Movements and Settlement Instructions | T2S.GUI.SESE.INX.0010 |
| Attribute Domain Details Query | T2S.GUI.SDSE.ADN.0010 T2S.GUI.SDSE.ADN.0030 |
| Attribute Domain List Query | T2S.GUI.SDSE.ADN.0010 T2S.GUI.SDSE.ADN.0020 |
| Attribute Reference Details Query | T2S.GUI.SDSE.ADN.0030 |
| Attribute Reference List Query | T2S.GUI.SDSE.ADN.0030 |
| Auto-Collateralisation Eligibility Links List Query | T2S.GUI.SDSE.COL.0010 T2S.GUI.SDSE.COL.0040 |
| Cancellation Instruction Query for Intra Balance Movements | T2S.GUI.SESE.INX.0010 |
| Cancellation Instruction Query for Intra-Position Movements and Settlement Instructions | T2S.GUI.SESE.INX.0010 |
| Close Link List Query | T2S.GUI.SDSE.CLK.0010 T2S.GUI.SDSE.CLK.0020 |
| Closing Day Query | T2S.GUI.SDSE.CLD.0010 |
| CMB Details Query | T2S.GUI.SDSE.DCA.0030 T2S.GUI.SDSE.CMB.0030 |
| CMB List Query | T2S.GUI.SDSE.DCA.0030 T2S.GUI.SDSE.CMB.0030 |
| CMB Securities Account Links List Query | T2S.GUI.SDSE.SAC.0080 T2S.GUI.SDSE.SAC.0090 T2S.GUI.SDSE.DCA.0070 T2S.GUI.SDSE.DCA.0080 |
| CoSD Rule Set List Query | T2S.GUI.SDSE.COS.0002 |

| Query | GUI Business Function |
|---|--|
| | T2S.GUI.SDSE.COS.0004 |
| Country Query | T2S.GUI.SDSE.CON.0010 |
| CSD Account Links Query | T2S.GUI.SDSE.CSA.0010 |
| Cumulative Billing Data List Query | T2S.GUI.OSSE.BIL.0010 T2S.GUI.OSSE.BIL.0020 |
| Currency Query | T2S.GUI.SDSE.CCY.0010 |
| Data Changes Details Query | T2S.GUI.OSSE.APR.0010 T2S.GUI.OSSE.APR.0030 |
| Data Changes List Query | T2S.GUI.OSSE.APR.0010 T2S.GUI.OSSE.APR.0020 |
| Default Event Schedule Details Query | T2S.GUI.SDSE.DES.0030 |
| Eligible Counterpart CSD List Query | T2S.GUI.SDSE.ECC.0010 T2S.GUI.SDSE.ECC.0020 |
| Eligible Counterpart CSD Details Query | T2S.GUI.SDSE.ECC.0010 T2S.GUI.SDSE.ECC.0030 |
| Event Type Details Query | T2S.GUI.SDSE.EVT.0010 T2S.GUI.SDSE.EVT.0030 |
| Event Type List Query | T2S.GUI.SDSE.EVT.0010 T2S.GUI.SDSE.EVT.0020 |
| External RTGS Account Details Query | T2S.GUI.SDSE.RGA.0010 T2S.GUI.SDSE.RGA.0030 |
| External RTGS Account List Query | T2S.GUI.SDSE.RGA.0010 T2S.GUI.SDSE.RGA.0020 |
| Grant/Revoke System Privileges List Query | T2S.GUI.SDSE.USR.0060 |
| Grant/Revoke Object Privileges List Query | T2S.GUI.SDSE.USR.0060 |

| Query | GUI Business Function |
|--|--|
| Grant/Revoke Roles List Query | T2S.GUI.SDSE.ROL.0080 |
| Inbound Files Details Query | T2S.GUI.CCSE.FIL.0010 T2S.GUI.CCSE.FIL.0030 |
| Inbound Files List Query | T2S.GUI.CCSE.FIL.0010 T2S.GUI.CCSE.FIL.0020 |
| Inbound Message Details Query | T2S.GUI.CCSE.MSG.0010 T2S.GUI.CCSE.MSG.0030 |
| Inbound Message List Query | T2S.GUI.CCSE.MSG.0010 T2S.GUI.CCSE.MSG.0020 |
| Intra-Balance Movements Query | T2S.GUI.SESE.INX.0010 |
| Intra-Position Movements Query | T2S.GUI.SESE.INX.0010 |
| Maintenance Instructions for Intra-Balance Movements Query | T2S.GUI.SESE.INX.0010 |
| Maintenance Instructions for Intra-Position Movements Query | T2S.GUI.SESE.INX.0010 |
| Market-Specific Attribute Detail Query | T2S.GUI.SDSE.MSD.0010 T2S.GUI.SDSE.MSD.0030 |
| Market-Specific Attribute List Query | T2S.GUI.SDSE.MSD.0010 T2S.GUI.SDSE.MSD.0020 |
| Market-Specific Restriction List Query | T2S.GUI.SDSE.RES.0010 T2S.GUI.SDSE.RES.0020 |
| Market-Specific Restriction Type Rule Detail Query | T2S.GUI.SDSE.RST.0040 |
| Market-Specific Restriction Type Rule Parameter Detail Query | T2S.GUI.SDSE.RST.0050 |
| Market-Specific Restriction Type Rule Set List Query | T2S.GUI.SDSE.RST.00110 |
| Message Subscription Rule List Query | T2S.GUI.INSE.MSB.0020 |

| Query | GUI Business Function |
|---|---|
| Message Subscription Rule Set Details Query | T2S.GUI.INSE.MSB.0010 T2S.GUI.INSE.MSB.0030 |
| Message Subscription Rule Set List Query | T2S.GUI.INSE.MSB.0010 T2S.GUI.INSE.MSB.0020 |
| Network Service List Query | T2S.GUI.CCSE.NET.0010 T2S.GUI.CCSE.NET.0020 |
| Operating Day Types Detail Query | T2S.GUI.SDSE.ODT.0010 T2S.GUI.SDSE.ODT.0030 |
| Operating Day Types List Query | T2S.GUI.SDSE.ODT.0010 T2S.GUI.SDSE.ODT.0020 |
| Outbound Files Details Query | T2S.GUI.CCSE.OFL.0010 T2S.GUI.CCSE.OFL.0030 |
| Outbound Files List Query | T2S.GUI.CCSE.OFL.0010 T2S.GUI.CCSE.OFL.0020 |
| Outbound Message Details Query | T2S.GUI.CCSE.MSG.0010 T2S.GUI.CCSE.MSG.0030 |
| Outbound Message List Query | T2S.GUI.CCSE.MSG.0010 T2S.GUI.CCSE.MSG.0020 |
| Outstanding Auto-Collateralisation Credit Query | T2S.GUI.LMSE.CSH.0150 |
| Partial Settlement Threshold Query | T2S.GUI.SDSE.PAR.0010 |
| Report Details Query | T2S.GUI.INSE.RPT.0070 T2S.GUI.INSE.RPT.0080 T2S.GUI.INSE.RPT.0090 |
| Routing Query | T2S.GUI.CCSE.RTG.0010 |
| Secured Group Details Query | T2S.GUI.SDSE.SDG.0010 T2S.GUI.SDSE.SDG.0030 |

| Query | GUI Business Function |
|--|--|
| Secured Group List Query | T2S.GUI.SDSE.SDG.0010 T2S.GUI.SDSE.SDG.0020 |
| Securities Account Position (History) Query | T2S.GUI.SESE.POS.0010 |
| Securities Position Detailed Restriction Detail Query | T2S.GUI.SESE.POS.0010 T2S.GUI.SESE.POS.0020 |
| Securities Posting Query | T2S.GUI.SESE.POS.0030 |
| Securities Valuation List Query | T2S.GUI.SDSE.SVA.0010 T2S.GUI.SDSE.SVA.0020 |
| Service Item Details Query | T2S.GUI.OSSE.SRV.0010 T2S.GUI.OSSE.SRV.0030 |
| Service Item List Query | T2S.GUI.OSSE.SRV.0010 T2S.GUI.OSSE.SRV.0020 |
| T2S Dedicated Cash Account Balance Detailed Restrictions Query | T2S.GUI.LMSE.CSH.0020 |
| Technical Addresses Network Services Links Detail Query | T2S.GUI.CCSE.NET.0010 T2S.GUI.CCSE.NET.0030 |
| Tolerance Amount Query | T2S.GUI.SDSE.TOL.0010 |
| Transactional Data Audit Trail Detail Query | T2S.GUI.OSSE.REV.0010 T2S.GUI.OSSE.REV.0020 |
| Transactional Data Audit Trail List Query | T2S.GUI.OSSE.REV.0010 T2S.GUI.OSSE.REV.0020 |

1 9 ANNEX B – TECHNICAL ANNEX

2 This annex describes technical oriented elements related to the usage of the Web-based-GUI. The
3 concrete definitions of all elements listed in this annex (e.g. version numbers, product names etc.)
4 will be described in other dedicated documentations (like the GUI User Handbook). Thus this annex
5 shall only describe the general concepts necessary for the Web-based-GUI usage.

1) Web-based GUI – supported Browsers and versions

The T2S Web based GUI will support recent versions of common browsers.

2) Export functionalities

For the export of screen data a common industry-wide standard format (RFC 4180) is used. The format will ensure the possibility to process the data by applications build by the T2S Actor themselves. Furthermore the format will be compatible with spreadsheet calculation tools.

3) Print functionalities

The T2S Web based GUI will produce a printer friendly layout to the user. Printing will be supported via the standard print functionality of the browser.

4) Login procedure

T2S implements a role-based access control mechanism to ensure that every access to the system and the invocation of a function can only be performed by authorised users. These checks are performed independently of the network provider chosen by the T2S Actor. The policies regarding the passwords (e.g. usage of special characters etc.) and the frequency when changes of the passwords have to be done will be defined by this mechanism.

The timeframe between successful login of an user and the logout of this user is called session. After a certain period of non-activity by the user, this user will be automatically logged out i.e. the session will be automatically closed.

5) White labelling

The T2S GUI will allow white labelling i.e. displaying both the T2S and the CSD/NCB logo depending on the context of use given that the CSD/NCB has applied for white labelling. More specifically after the authentication of the user, the T2S-System-User-Reference determines the logo which will be shown next to the Eurosystem T2S logo in the GUI screen. White labelling does not affect (i.e. change) any functionality of the T2S GUI but is just a mechanism to display a user-specific logo.

6) Digital Signature: Non-repudiation of origin

For a specific set of sensitive U2A functions the T2S GUI will require the digital signing of an instruction performed either in two-eyes or in four-eyes mode. The user needs a public certificate associated with a private key stored on a portable device (SmartCard or USB-token) or a Remote Hardware Security Module which will be accessible after entering a PIN code. The logged in user that initiates the action to be digitally signed, has to be linked to the public certificate that is used for signing.