

General Information (Origin of Request)		
<input checked="" type="checkbox"/> User Requirements (URD) or GUI Business Functionality Document (BFD) <input type="checkbox"/> Other User Functional or Technical Documentation (SYS)		
Request raised by: ECB T2S Project Team	Institute: ECB	Date raised: 06/03/2012
Request title: Editorial Change Request to the GUI BFD		Request ref. no: T2S_0338_BFD
Request type: Common	Requestor Category: ECB T2S Project Team	
Status: Authorised at Steering Level	Request Classification: Modification	
Criticality (S,H,M,L): M	Cost/Resource impact Indicator (+/-H, +/-M, +/-L) TBD	
Business risk indicator (H, M, L): TBD	Technical risk indicator (H, M, L): TBD	

Reason for change / expected benefits / business case:

Some inconsistencies have been spotted in the Graphical User Interface Business Functionality Document (GUI BFD) version 1.7 concerning some business functions. These inconsistencies have to be amended.

Link to the BFD v1.7:

http://www.ecb.europa.eu/paym/t2s/pdf/2010-01-17_Business_Functionality_for_GUI_V1_7.pdf?b9b6d26ed97e3a92fe99c9cebe2b72a3

In addition, the GUI BFD has to be aligned with the UDFS v1.2 in order that all the GUI BFD's business functions are in line with all the queries of the UDFS and their descriptions (the GUI BFD version 1.7 was based on the UDFS 1.0, which only contained 53 queries and it has to be updated to the UDFS v1.2 contains 121 queries).

Description of Request:

The GUI BFD has to be updated to:

1. reflect that the Payment Banks have to provide the close link details to their Central Banks. Additionally, the Payment Banks shall be able to view the close link details and also maintain the eligible list of securities for client-collateralisation via the T2S GUI, but they are not able to configure it themselves but their Central Bank shall do it on their behalf.
2. remove the framework of the Outstanding Auto/Client Collateralisation Query, which was duplicated.
3. map all queries listed in UDFS v1.2 to the GUI BFD business functions.
4. include the display list of credit memorandum balances for a T2S Dedicated Cash Account.
5. include a link between the business function "Display T2S Dedicated Cash Account Details" and a new business function "Display Credit Memorandum Balance List"; and delete the functionality of authorising party BICs to use the T2S Dedicated Cash Account.
6. Add new business functions and user interface framework related to the "Credit Memorandum Balance".
7. reflect the concept of CoSD Rule Set and CoSD Rule.
8. update the concept of the outbound file.
9. add new business functions and user interface framework related to the "Operating Day Type" object.
10. add a new business functions and user interface framework related to the "Event Type" object

Proposed wording for the BFD Change request:

Proposed Implementation Release: BFD version 1.8

1. The following description of the GUI business functions related to “Close Link” business object in the section 4.14.3 of GUI BFD v1.7 (page 103) has to be updated as follows:

4.14.3 Business Function

Query Close Links

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

The *Query Limits* function shall provide the facility to query the close links by

- the party identifier of the NCB or payment/settlement bank that has set up the close link;
- or the party identifier of the financial market participant that has the close link;
- or the security identifier .

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

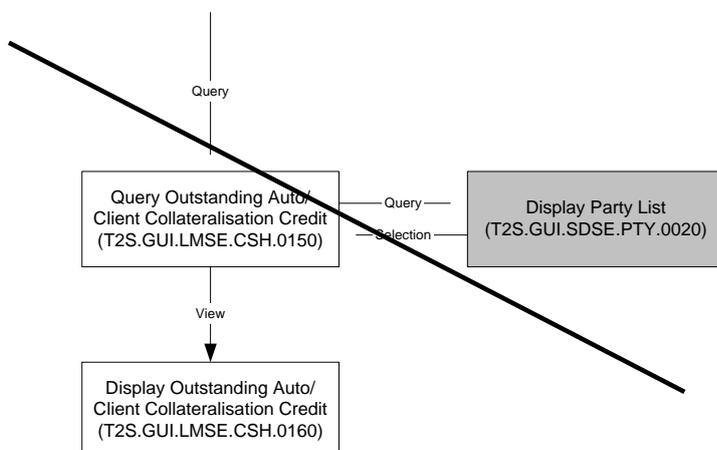
Display Close Links

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

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

2. The following description of the GUI business functions related to “Outstanding Auto/Client Collateralisation Query” in the section 3.4.2 of GUI BFD v1.7 (page 45) has to be updated because the user interface framework diagram was duplicated:

3.4.2 User Interface Framework



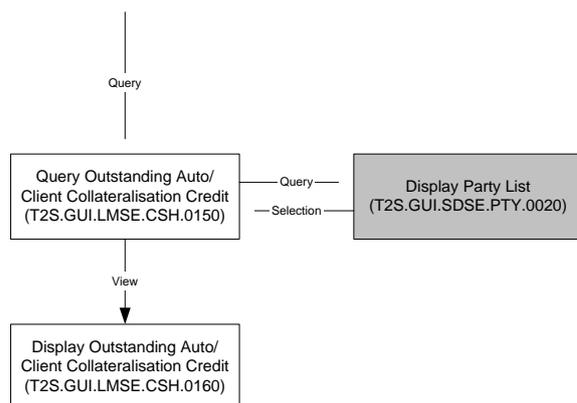


Figure 3-1 Outstanding Auto/Client Collateralisation Query user interface framework

- The following description of the Annex A in GUI BFD v1.7 (page 191) has to be updated to ensure that all queries listed in UDFS v1.2 are mapped to the GUI BFD business functions.

ANNEX A – Mapping of T2S QUERIES LISTED IN UDFS AND GUI BUSINESS FUNCTIONS

Query	GUI Business Function
Settlement Instruction Query	T2S.GUI.SESE.INX.0010
Settlement Instruction Current Status Query	T2S.GUI.SESE.INX.0010
Settlement Instruction Status Audit Trail Query	T2S.GUI.SESE.INX.0010
Settlement Instruction Audit Trail Query	T2S.GUI.SESE.INX.0030 T2S.GUI.OSSE.REV.0010 T2S.GUI.OSSE.REV.0020
Securities Account Position Query	T2S.GUI.SESE.POS.0010
Securities Account Position History 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

Query	GUI Business Function
Static Data Audit Trail Query	T2S.GUI.OSSE.REV.0010 T2S.GUI.OSSE.REV.0020
Securities Reference Data Query	T2S.GUI.SDSE.SEC.0010 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
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

Query	GUI Business Function
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.0010
Itemised Billing Data Query	T2S.GUI.OSSE.BIL.0010
<u>Allegation Query</u>	<u>T2S.GUI.SESE.ALG.0010</u>
<u>Amendment Instruction Query for Intra-Balance Movements</u>	<u>T2S.GUI.SESE.INX.0010</u>
<u>Amendment Instruction Query for Intra Position Movements and Settlement Instructions</u>	<u>T2S.GUI.SESE.INX.0010</u>
<u>Attribute Domain Details Query</u>	<u>T2S.GUI.SDSE.ADN.0010</u> <u>T2S.GUI.SDSE.ADN.0030</u>
<u>Attribute Domain List Query</u>	<u>T2S.GUI.SDSE.ADN.0010</u> <u>T2S.GUI.SDSE.ADN.0020</u>
<u>Attribute Reference Details Query</u>	<u>T2S.GUI.SDSE.ADN.0040</u>
<u>Attribute Reference List Query</u>	<u>T2S.GUI.SDSE.ADN.0040</u>
<u>Auto-Collateralisation Eligibility Links List Query</u>	<u>T2S.GUI.SDSE.COL.0010</u> <u>T2S.GUI.SDSE.COL.0040</u>
<u>Cancellation Instruction Query for Intra Balance Movements</u>	<u>T2S.GUI.SESE.INX.0050</u>
<u>Cancellation Instruction Query for Intra-Position Movements and Settlement Instructions</u>	<u>T2S.GUI.SESE.INX.0050</u>
<u>Close Link List Query</u>	<u>T2S.GUI.SDSE.CLK.0010</u> <u>T2S.GUI.SDSE.CLK.0020</u>
<u>Closing Day Query</u>	<u>T2S.GUI.SDSE.CLD.0010</u>
<u>CMB Details Query</u>	<u>T2S.GUI.SDSE.DCA.0040</u>
<u>CMB List Query</u>	<u>T2S.GUI.SDSE.DCA.0040</u>
<u>CMB Securities Account Links List Query</u>	<u>T2S.GUI.SDSE.SAC.0080</u> <u>T2S.GUI.SDSE.SAC.0090</u> <u>T2S.GUI.SDSE.DCA.0070</u> <u>T2S.GUI.SDSE.DCA.0080</u>
<u>CoSD Rule Set List Query</u>	<u>T2S.GUI.SDSE.COS.0010</u> <u>T2S.GUI.SDSE.COS.0020</u>
<u>Country Query</u>	<u>T2S.GUI.SDSE.CON.0010</u>
<u>CSD Account Links Query</u>	<u>T2S.GUI.SDSE.CSA.0010</u>

Query	GUI Business Function
<u>Cumulative Billing Data List Query</u>	<u>T2S.GUI.OSSE.BIL.0010</u> <u>T2S.GUI.OSSE.BIL.0020</u>
<u>Currency Query</u>	<u>T2S.GUI.SDSE.CCY.0010</u>
<u>Data Changes Details Query</u>	<u>T2S.GUI.SDSE.APR.0010</u> <u>T2S.GUI.SDSE.APR.0030</u>
<u>Data Changes List Query</u>	<u>T2S.GUI.SDSE.APR.0010</u> <u>T2S.GUI.SDSE.APR.0020</u>
<u>Default Event Schedule Details Query</u>	<u>T2S.GUI.SDSE.DES.0030</u>
<u>Eligible Counterpart CSD List Query</u>	<u>T2S.GUI.SDSE.ECC.0010</u> <u>T2S.GUI.SDSE.ECC.0020</u>
<u>Eligible Counterpart CSD Details Query</u>	<u>T2S.GUI.SDSE.ECC.0010</u> <u>T2S.GUI.SDSE.ECC.0030</u>
<u>Event Type Details Query</u>	<u>T2S.GUI.SDSE.EVT.0010</u> <u>T2S.GUI.SDSE.EVT.0030</u>
<u>Event Type List Query</u>	<u>T2S.GUI.SDSE.EVT.0010</u> <u>T2S.GUI.SDSE.EVT.0020</u>
<u>External RTGS Account Details Query</u>	<u>T2S.GUI.SDSE.RGA.0010</u> <u>T2S.GUI.SDSE.RGA.0030</u>
<u>External RTGS Account List Query</u>	<u>T2S.GUI.SDSE.RGA.0010</u> <u>T2S.GUI.SDSE.RGA.0020</u>
<u>Grant/Revoke System Privileges List Query</u>	<u>T2S.GUI.SDSE.USR.0060</u>
<u>Grant/Revoke Object Privileges List Query</u>	<u>T2S.GUI.SDSE.USR.0060</u>
<u>Grant/Revoke Roles List Query</u>	<u>T2S.GUI.SDSE.USR.0080</u>
<u>Inbound Files Details Query</u>	<u>T2S.GUI.CCSE.FIL.0010</u> <u>T2S.GUI.CCSE.FIL.0030</u>
<u>Inbound Files List Query</u>	<u>T2S.GUI.CCSE.FIL.0010</u> <u>T2S.GUI.CCSE.FIL.0020</u>

Query	GUI Business Function
<u>Inbound Message Details Query</u>	<u>T2S.GUI.CCSE.MSG.0010</u> <u>T2S.GUI.CCSE.MSG.0030</u>
<u>Inbound Message List Query</u>	<u>T2S.GUI.CCSE.MSG.0010</u> <u>T2S.GUI.CCSE.MSG.0020</u>
<u>Intra-Balance Movements Query</u>	<u>T2S.GUI.SESE.INX.0010</u>
<u>Intra-Position Movements Query</u>	<u>T2S.GUI.SESE.INX.0010</u>
<u>Maintenance Instructions for Intra-Balance Movements Query</u>	<u>T2S.GUI.SESE.INX.0010</u>
<u>Maintenance Instructions for Intra-Position Movements Query</u>	<u>T2S.GUI.SESE.INX.0010</u>
<u>Market-Specific Attribute Detail Query</u>	<u>T2S.GUI.SDSE.MSD.0010</u> <u>T2S.GUI.SDSE.MSD.0030</u>
<u>Market-Specific Attribute List Query</u>	<u>T2S.GUI.SDSE.MSD.0010</u> <u>T2S.GUI.SDSE.MSD.0020</u>
<u>Market-Specific Restriction List Query</u>	<u>T2S.GUI.SDSE.RES.0010</u> <u>T2S.GUI.SDSE.RES.0020</u>
<u>Market-Specific Restriction Type Rule Detail Query</u>	<u>T2S.GUI.SDSE.RST.0040</u>
<u>Market-Specific Restriction Type Rule Parameter Detail Query</u>	<u>T2S.GUI.SDSE.RST.0050</u>
<u>Market-Specific Restriction Type Rule Set List Query</u>	<u>T2S.GUI.SDSE.RST.00110</u>
<u>Message Subscription Rule List Query</u>	<u>T2S.GUI.INSE.MSB.0020</u>
<u>Message Subscription Rule Set Details Query</u>	<u>T2S.GUI.INSE.MSB.0010</u> <u>T2S.GUI.INSE.MSB.0030</u>
<u>Message Subscription Rule Set List Query</u>	<u>T2S.GUI.INSE.MSB.0010</u> <u>T2S.GUI.INSE.MSB.0020</u>
<u>Network Service List Query</u>	<u>T2S.GUI.CCSE.NET.0010</u> <u>T2S.GUI.CCSE.NET.0020</u>
<u>Operating Day Types Detail Query</u>	<u>T2S.GUI.SDSE.ODT.0010</u> <u>T2S.GUI.SDSE.ODT.0030</u>

Query	GUI Business Function
<u>Operating Day Types List Query</u>	<u>T2S.GUI.SDSE.ODT.0010</u> <u>T2S.GUI.SDSE.ODT.0020</u>
<u>Outbound Files Details Query</u>	<u>T2S.GUI.CCSE.OFL.0010</u> <u>T2S.GUI.CCSE.OFL.0030</u>
<u>Outbound Files List Query</u>	<u>T2S.GUI.CCSE.OFL.0010</u> <u>T2S.GUI.CCSE.OFL.0020</u>
<u>Outbound Message Details Query</u>	<u>T2S.GUI.CCSE.MSG.0010</u> <u>T2S.GUI.CCSE.MSG.0030</u>
<u>Outbound Message List Query</u>	<u>T2S.GUI.CCSE.MSG.0010</u> <u>T2S.GUI.CCSE.MSG.0020</u>
<u>Outstanding Auto-Collateralisation Credit Query</u>	<u>T2S.GUI.LMSE.CSH.0150</u>
<u>Partial Settlement Threshold Query</u>	<u>T2S.GUI.SDSE.PAR.0010</u>
<u>Report Details Query</u>	<u>T2S.GUI.INSE.RPT.0010</u> <u>T2S.GUI.INSE.RPT.0030</u>
<u>Routing Query</u>	<u>T2S.GUI.CCSE.RTG.0010</u>
<u>Secured Group Details Query</u>	<u>T2S.GUI.SDSE.SDG.0010</u> <u>T2S.GUI.SDSE.SDG.0030</u>
<u>Secured Group List Query</u>	<u>T2S.GUI.SDSE.SDG.0010</u> <u>T2S.GUI.SDSE.SDG.0020</u>
<u>Securities Account Position (History) Query</u>	<u>T2S.GUI.SESE.POS.0010</u>
<u>Securities Position Detailed Restriction Detail Query</u>	<u>T2S.GUI.SESE.POS.0010</u> <u>T2S.GUI.SESE.POS.0020</u>
<u>Securities Posting Query</u>	<u>T2S.GUI.SESE.POS.0030</u>
<u>Securities Valuation List Query</u>	<u>T2S.GUI.SDSE.SVA.0010</u> <u>T2S.GUI.SDSE.SVA.0020</u>
<u>Service Item Details Query</u>	<u>T2S.GUI.OSSE.SRV.0010</u> <u>T2S.GUI.OSSE.SRV.0030</u>
<u>Service Item List Query</u>	<u>T2S.GUI.OSSE.SRV.0010</u> <u>T2S.GUI.OSSE.SRV.0020</u>
<u>T2S Dedicated Cash Account Balance Detailed Restrictions Query</u>	<u>T2S.GUI.LMSE.CSH.0020</u>
<u>Technical Addresses Network Services Links Detail Query</u>	<u>T2S.GUI.CCSE.NET.0010</u> <u>T2S.GUI.CCSE.NET.0030</u>
<u>Tolerance Amount Query</u>	<u>T2S.GUI.SDSE.TOL.0010</u>
<u>Transactional Data Audit Trail Detail Query</u>	<u>T2S.GUI.OSSE.REV.0010</u> <u>T2S.GUI.OSSE.REV.0020</u>
<u>Transactional Data Audit Trail List Query</u>	<u>T2S.GUI.OSSE.REV.0010</u> <u>T2S.GUI.OSSE.REV.0020</u>

4. The business function description and user interface framework for the GUI business functions related to “T2S Dedicated Cash Account” business object in the section 4.8 of GUI BFD v1.7 (page 75) has to be updated: The user interface framework has been updated to include the display list of credit memorandum balances for a T2S Dedicated Cash Account.

4.8.2 User Interface Framework

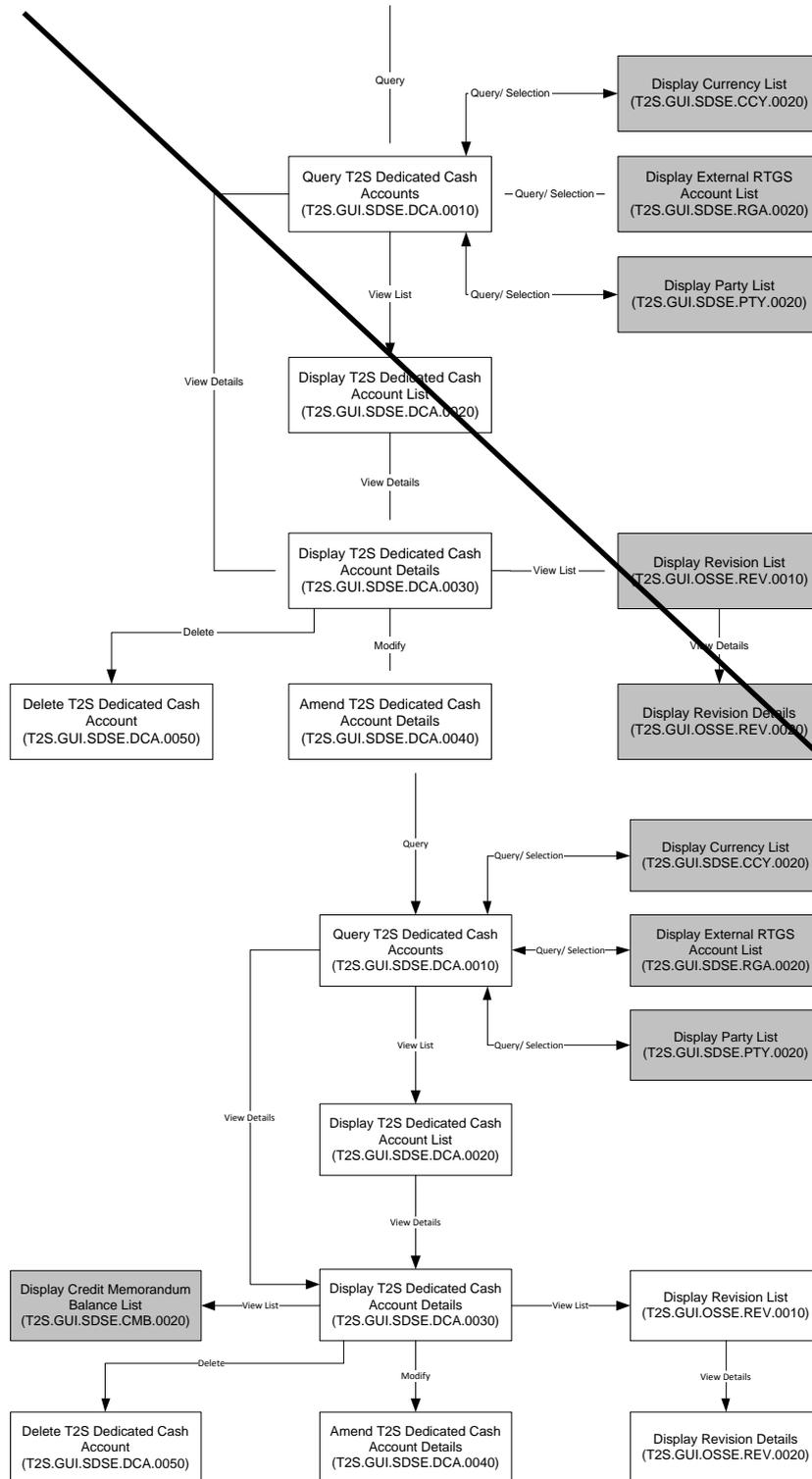


Figure 4-15 T2S Dedicated Cash Account Query and Maintenance user interface framework

5. The business function description and user interface framework for the GUI business functions related to “T2S Dedicated Cash Account” business object in the section 4.8 of GUI BFD v1.7 (page 75) has to be updated:

- The business function “Display T2S Dedicated Cash Account Details” has been updated to include link to a new business function “Display Credit Memorandum Balance List ”
- The business function “Amend T2S Dedicated Cash Account Details” has been updated to delete the functionality of authorising party BICs to use the T2S Dedicated Cash Account. This functionality is not covered by the new add and amend functions for the “Credit Memorandum Balance” object (see new GUI BFD functions T2S.GUI.SDSE.CMB.0040 and T2S.GUI.SDSE.CMB.0060)

4.8.3 Business Functions

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

The *Query T2S Dedicated Cash Account* function shall provide the facility to query all the T2S dedicated cash accounts defined in T2S based on a set of predefined parameters (e.g., party identifier or the party BIC of the party owning the account, NCB of the party, T2S dedicated cash accounts, currency, external RTGS account). This function must allow the user to query static data (e.g., party, system entity, currency, external RTGS account) and lists of valid value for all other search criteria (e.g. technical status). It must perform validations on the entered static data criteria and other selection criteria to ensure that the user has input valid values.

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

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

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

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

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

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

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

~~This function also allows the owner of T2S dedicated cash account to add or delete the parties that are eligible to use the T2S dedicated cash account for the cash leg settlement of securities settlement instructions. The user may set up one or multiple party BICs under one credit memorandum balance (CMB) according to the business needs of a financial institution. The system creates a CMB and associates the respective party BIC(s) and the T2S dedicated cash account. The user may amend the list of parties grouped under a CMB according to the financial institution’s business needs (e.g., limit management).~~

6. New business functions and user interface framework related to the “Credit Memorandum Balance” object has been added to the GUI BFD v1.7. This object is not covered in the current version of GUI BFD (new section 4.30 will be added to GUI BFD)

Summary of the updates

- i) The user interface framework section depicts the frameworks related to the query, maintenance and add business functions for the “Credit Memorandum Balance” object
- ii) The business function section provides description of the business functions related to query, maintenance and add business functions for the “Credit Memorandum Balance” object

4.30 Credit Memorandum Balance

4.30.1 Description

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

4.30.2 User Interface Framework

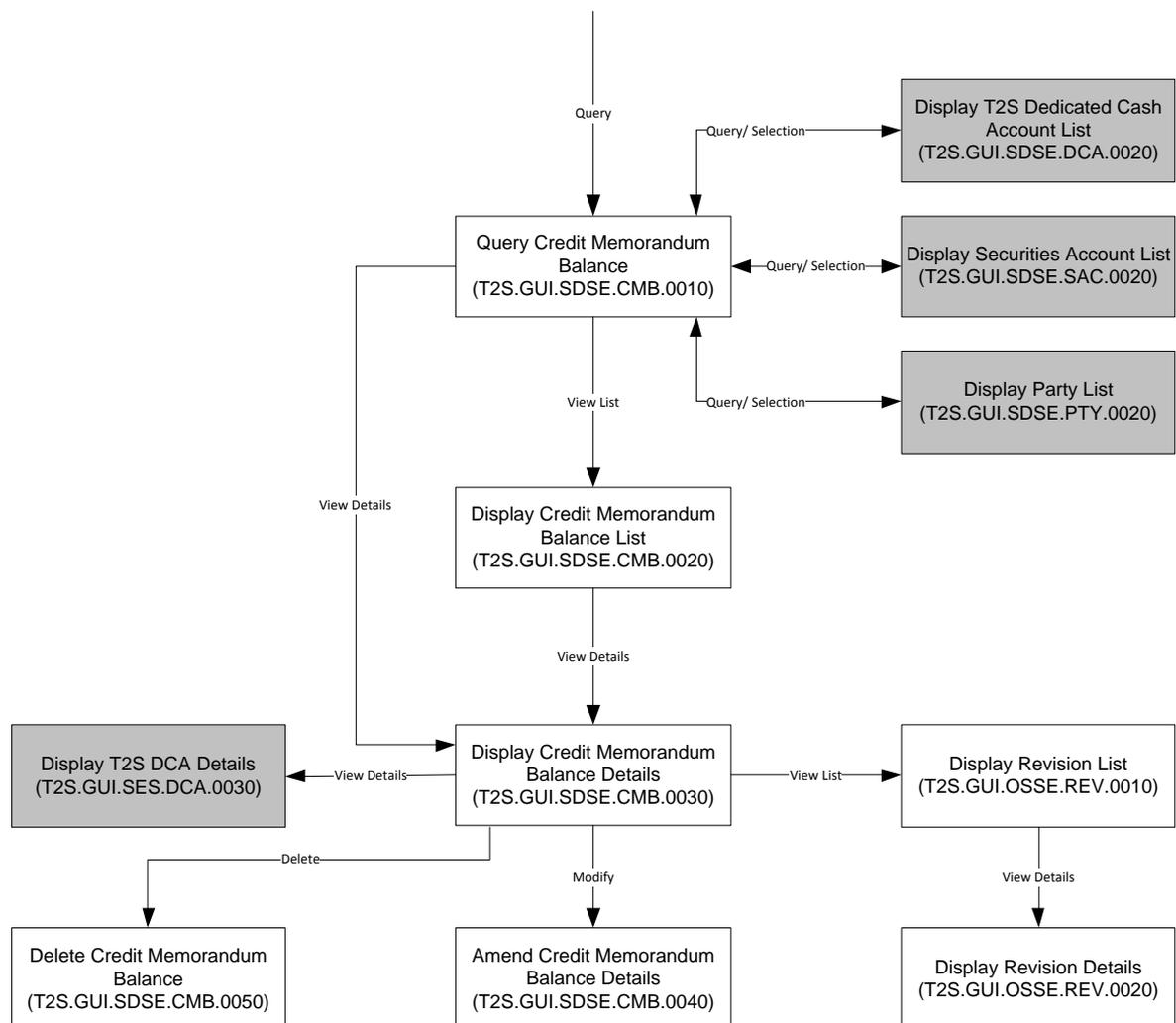


Figure 4-62 Credit Memorandum Balance Query and Maintenance user interface framework

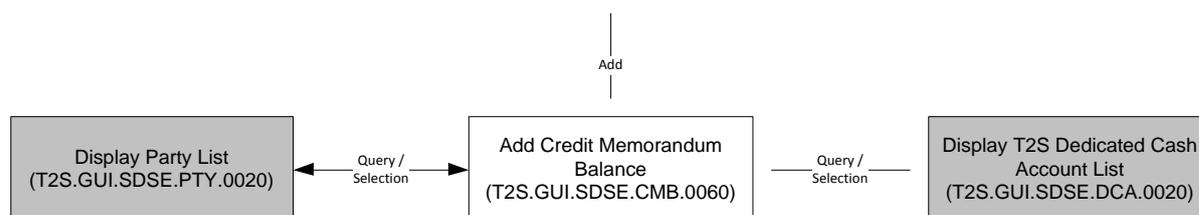


Figure 4-63 Add Credit Memorandum Balance user interface framework

4.30.3 Business Function

Query Credit Memorandum Balance

Function Name	<u>Query Credit Memorandum Balance</u>
Function Reference ID	<u>T2S.GUI.SDSE.CMB.0010</u>
User Requirement Reference ID	<u>T2S.16.616</u>

The *Query Credit Memorandum Balance* function shall provide the facility to query all the credit memorandum balance defined in T2S based on a set of predefined parameters (e.g., T2S dedicated cash account, securities account, party BIC of the party owning the T2S dedicated cash account or the set of parties allowed to use the T2S dedicated cash account, primary or secondary CMB).

This function must allow the user to query static data (e.g., T2S dedicated cash account, securities account, party BIC) and lists of valid value for all other search criteria (e.g. technical status). It must perform validations on the entered static data criteria and other selection criteria to ensure that the user has input valid values.

Display Credit Memorandum Balance List

Function Name	<u>Display Credit Memorandum Balance List</u>
Function Reference ID	<u>T2S.GUI.SDSE.CMB.0020</u>
User Requirement Reference ID	<u>T2S.16.616</u>

The *Display Credit Memorandum Balance List* function shall display the set of credit memorandum balance that fulfil the selection criteria, specified by the user in the *Query Credit Memorandum Balance* function. For each credit memorandum balance, the function shall display only key attributes (e.g., CMB identifier, T2S dedicated cash account, primary or secondary CMB flag and the CMB status).

The function shall allow the user to select a credit memorandum balance from the results set and to display the details of the credit memorandum balance. If the query only returns one valid credit memorandum balance, then it automatically displays the result on the *Display Credit Memorandum Balance Details* function.

Display Credit Memorandum Balance Details

Function Name	<u>Display Credit Memorandum Balance Details</u>
Function Reference ID	<u>T2S.GUI.SDSE.CMB.0030</u>
User Requirement Reference ID	<u>T2S.16.616</u>

The *Display Credit Memorandum Details* function shall display all the details of a credit memorandum balance. The function displays the set of parties linked to the CMB, collateral receiving securities accounts (applicable in case auto-collateralisation is allowed for the CMB) and all the securities account linked via CMB to the T2S dedicated cash account (i.e. cash link and/or collateral link).

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

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

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

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

The user must be able to access this function by executing an amend option on the *Display Credit Memorandum Balance Detail* function. This function allows the owner of T2S dedicated cash account associated with the credit memorandum balance to add or delete the parties that are eligible to use the T2S dedicated cash account for the cash leg settlement of securities settlement instructions. The user may set-up one or multiple party BICs under one credit memorandum balance (CMB) according to the business needs of a financial institution. The system updates the CMB and associates the respective party BIC(s) and the T2S dedicated cash account. The user may amend the list of parties grouped under a CMB according to the financial institution's business needs (e.g., limit management).

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

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

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

The *Add Credit Memorandum Balance* function shall provide the user with the facility to add new credit memorandum balance in T2S.

It must allow the user to input values for mandatory and optional attributes for creation of a credit memorandum balance. This function must allow the user to query and select static data (e.g., T2S dedicated cash account, party BICs). The function must perform validations on the entered data to ensure that the user has input valid values and consistent data.

7. The business functions and user interface framework related to “Conditional Securities Delivery” business object in the section 4.25 of the GUI BFD v1.7 (147) have been updated to reflect the concept of CoSD Rule Set and CoSD Rule.

Summary of the updates

- i) The user interface framework has been updated to correct the GUI BFD business function name for “Conditional Securities Delivery” and reflect the concept of CoSD Rule Set and CoSD Rule
- ii) The business function descriptions have been updated to clarify “CoSD Rule Set” as the primary business object.

4.25.2 User Interface Framework

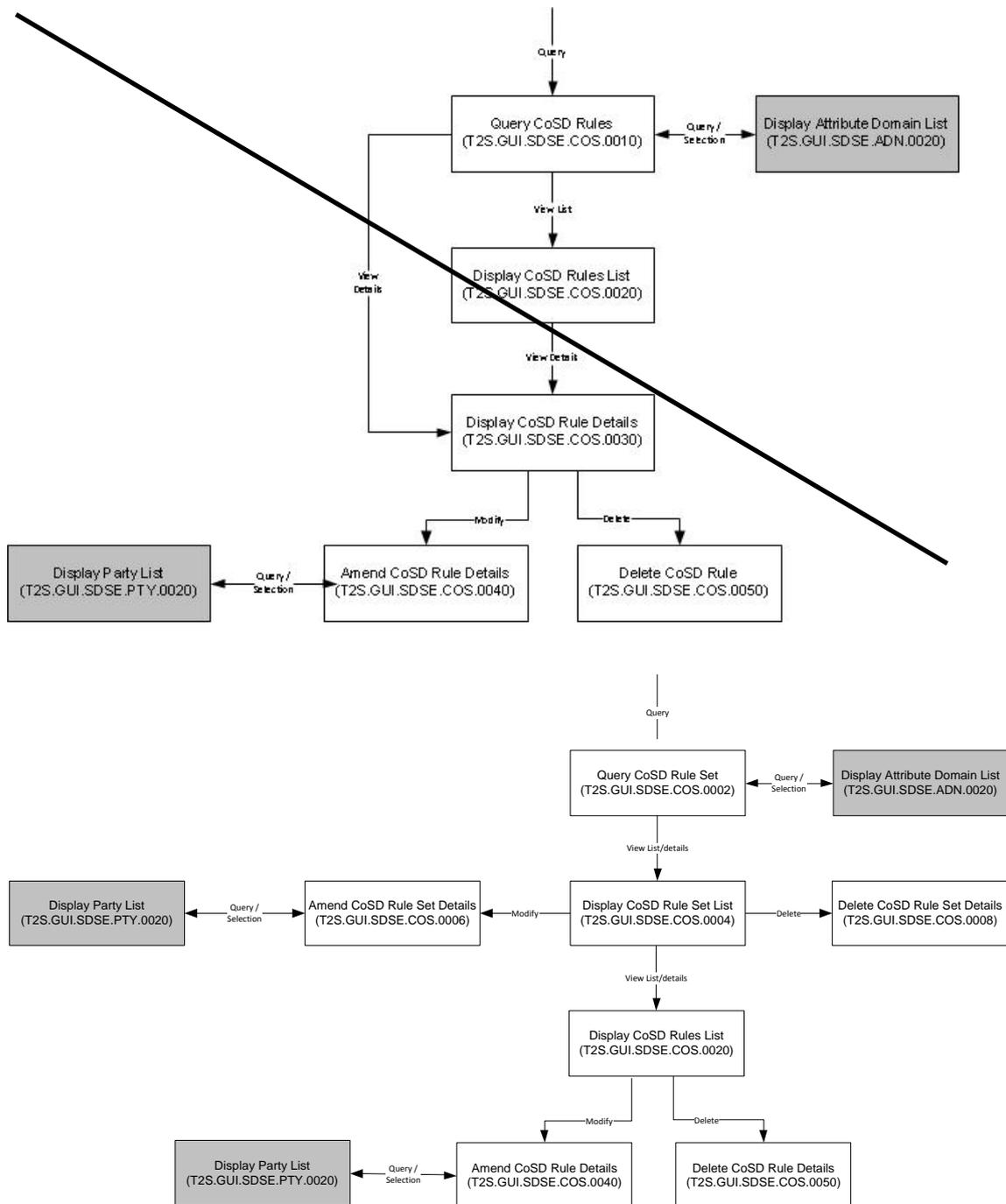


Figure 4-1 CoSD Query and Maintenance user interface framework

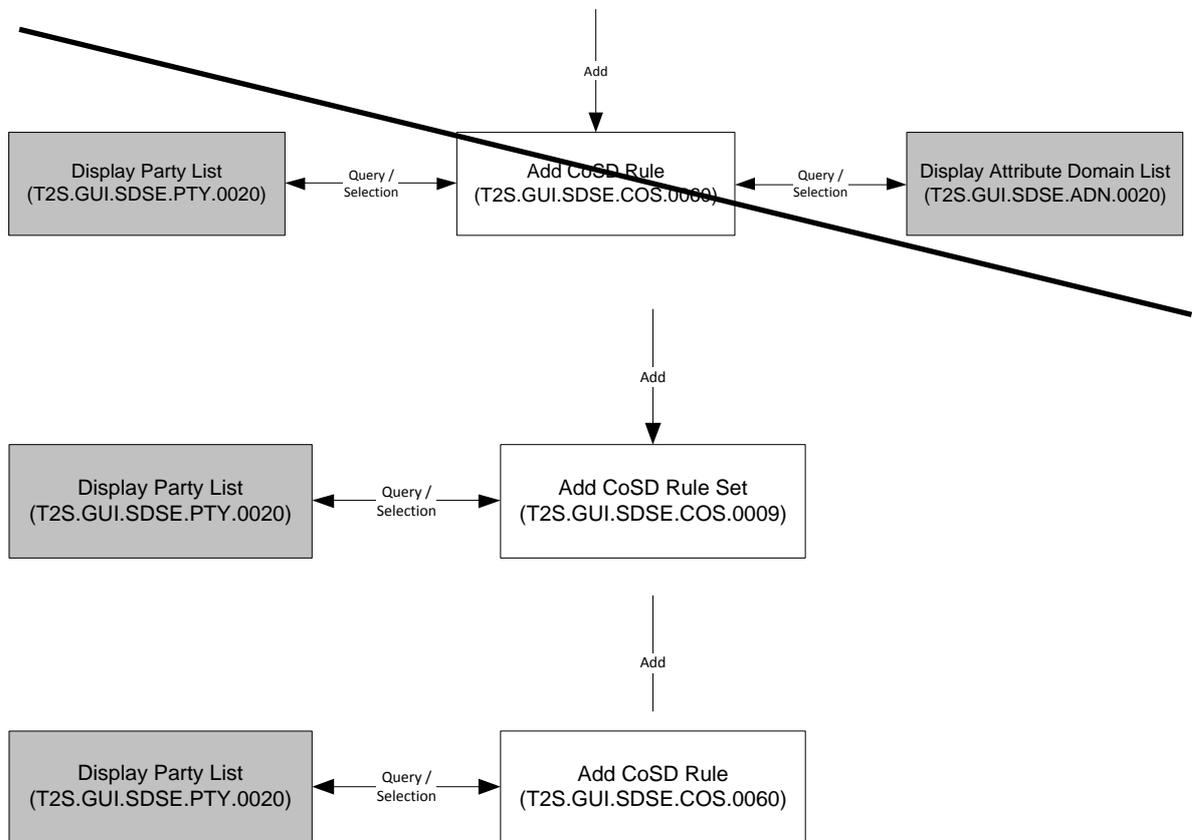


Figure 4-27 Add CoSD user interface framework

4.25.3 Business Functions

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

The *Query CoSD Rule Set* function shall provide the facility to query conditional securities delivery rule set. This function must allow the user to query static data (e.g. system entity) and lists of valid value for all other search criteria (such as validity date, processing conditions, administering parties). It must perform validations on the entered static data criteria and other selection criteria to ensure that the user has input valid values.

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

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

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

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

- modify the validity;
- modify the administering party;
- and modify the processing condition

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

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

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

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

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

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

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

Query CoSD Rule

Function Name	Query CoSD Rules
Function Reference ID	T2S.GUI.SDSE.COS.0010
User Requirement Reference ID	T2S.16.613

~~The *Query CoSD Rule Set* function shall provide the facility to query conditional securities delivery rule set. This function must allow the user to query static data (e.g. system entity) and lists of valid value for all other search criteria. It must perform validations on the entered static data criteria and other selection criteria to ensure that the user has input valid values.~~

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

The *Display CoSD Rules List* function shall display the list of CoSD rules that fulfill the selection criteria, specified by the user in the *Query CoSD Rules* function. The function shall allow the user to select a CoSD rule from the results set and to display all the CoSD Rule details. If the query only returns one valid CoSD rule, then the function automatically displays the *Display CoSD Rule Details* function.

Display CoSD Rule Details

Function Name	Display CoSD Rule Details
Function Reference ID	T2S.GUI.SDSE.COS.0030
User Requirement Reference ID	T2S.16.613

The *Display CoSD Rule Details* function shall display the details of CoSD rules set with all the attributes of the following entities

- conditional securities delivery entity;
- conditional securities delivery rule entity;
- and conditional securities delivery matrix rules

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

- amending the CoSD Rule details;
- and deleting the CoSD Rule

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

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

- add, modify or delete rules and associated matrix that defines specific parameter values within a rule; and
- reorder the sequence of rules for a conditional securities delivery;
- modify the administering party;
- and modify the process configuration

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

Delete CoSD Rule

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

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

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

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

- ~~name a conditional securities delivery;~~
- define conditions (rules and the corresponding matrix defining the specific parameter values within a rule) that T2S applies to settlement instruction to identify its settlement as conditional;
- ~~specify the administering party; and~~
- ~~define whether T2S shall block securities, cash or both when an instruction is marked for conditional delivery (process configuration)~~

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

8. **New business functions and user interface framework related to the “Outbound File” object have been added to the GUI BFD v1.7. The concept of Outbound File was introduced during the discussion on Night-time Settlement reporting in the context of T2S Schedule of Settlement Day (after the publication of GUI BFD V1.7). This object will be added to the GUI BFD v1.8 in section 7.5.**

Summary of the updates

- i) The user interface framework section depicts the frameworks related to the query business functions for the “Outbound File” object
- ii) The business function section provides description of the business functions related to query of “Outbound File”

7.5 Outbound File

7.5.1. Description

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

7.5.2. User Interface Framework

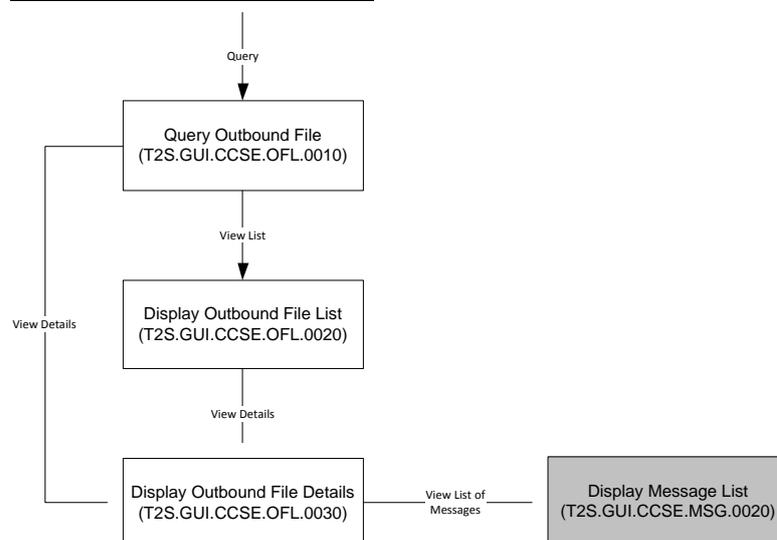


Figure 7-5 Outbound File Query user interface framework**7.5.3. Business Functions****Query Outbound File**

Function Name	<u>Query Outbound File</u>
Function Reference ID	<u>T2S.GUI.CCSE.OFL.0010</u>
User Requirement Reference ID	

The *Query Outbound File* function shall provide the facility to query inbound file in T2S. This function allows the user to specify either the sender file reference or the entry date (or range of date).

Display Outbound File List

Function Name	<u>Display Outbound File List</u>
Function Reference ID	<u>T2S.GUI.CCSE.OFL.0020</u>
User Requirement Reference ID	

The *Display Outbound File List* function shall display the list of outbound files that fulfil the selection criteria, specified by the user in the *Query Outbound File* function. The function shall allow the user to select an outbound file from the results set and to display the file details. If the query only returns one outbound file, then the function automatically displays the *Display Outbound File Details* function.

Display Outbound File Details

Function Name	<u>Display Outbound File Details</u>
Function Reference ID	<u>T2S.GUI.CCSE.OFL.0030</u>
User Requirement Reference ID	

The *Display Outbound File Details* function shall display the details of an outbound file. This function must allow the user to access the *Display Message List* business function to view the list of messages included in the outbound file.

9. New business functions and user interface framework related to the “Operating Day Type” object have been added to the GUI BFD v1.7. This object is set-up and maintained in T2S by the T2S Operator. All users are allowed to query and view details of the various Operating Day Types in T2S. This object will be added to the GUI BFD v1.8 in section 4.31.

Summary of the updates

- i) The user interface framework section depicts the frameworks related to the query business functions for the “Operating Day Type” object
- ii) The business function section provides description of the business functions related to query of “Operating Day Type”

4.31 Operating Day Type

4.31.1. Description

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

4.31.2 User Interface Framework

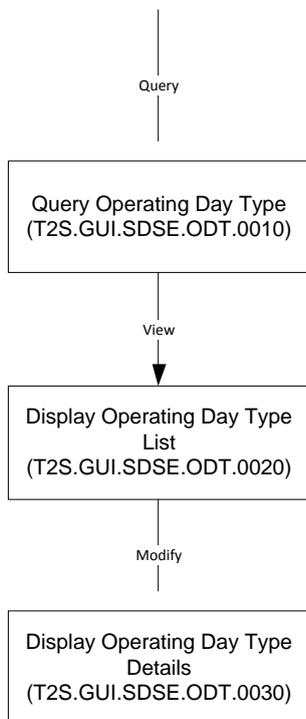


Figure 4-64 Operating Day Type user interface framework

4.32.3 Business Functions

Query Operating Day Type

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

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

Display Operating Day Types

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

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

Display Operating Day Details

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

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

10. New business functions and user interface framework related to the “Event Type” object have been added to the GUI BFD v1.7. This object is set-up and maintained in T2S by the T2S Operator. All users are allowed to query and view details of the various “Event Type” in T2S. This object will be added to the GUI BFD v1.8 in section 4.32.

Summary of the updates

- i) The user interface framework section depicts the frameworks related to the query business functions for the “Event Type” object
- ii) The business function section provides description of the business functions related to query of “Event Type”

4.32 Event Type

4.32.1 Description

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

4.32.2 User Interface Framework

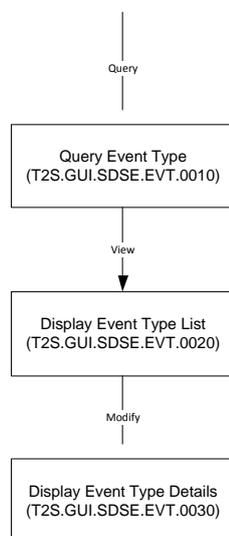


Figure 4-65 Event Type Query user interface framework

4.32.3 Business Functions**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

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

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

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

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

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

Submitted annexes / related documents:**High level description of Impact:****Outcome/Decisions:**

* Interim-CRG decision on 27 June 2012

Recommendation for approval upon written procedure from 20 to 27 June 2012

* CSG meeting on 17 September 2012

The CSG was informed about the publication of the UDFS v 1.2.1, URD 5.02, GUI BFD v 1.8 as a result of the incorporation of mostly editorial nature change requests reviewed by the interim-CRG

* AG Meeting on 18-19 September 2012

The AG was informed that UDFS v 1.2.1, URD 5.02, GUI BFD v 1.8 were published on 7 September 2012 following the incorporation of mostly editorial nature change requests reviewed by the interim-CRG. The AG did not raise any objections to these documents.