

T2S GRAPHICAL USER INTERFACE

BUSINESS FUNCTIONALITY

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EUROPEAN CENTRAL BANK

EUROSYSTEM

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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 will be
2 valid through the running session. The user does not need to log in more than once during a single session;

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

5 ▪ *Support*

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

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

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

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

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

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

- 27 • *Digital Signature: Non-repudiation of origin*

28
29 In order to meet the general requirement of a very high level of security, a digital signature function for a set
30 of sensitive U2A instructions should be implemented. The user will be asked to enter a PIN code for the
31 purpose of signing whenever an instruction of this set is initiated. With the entry of the PIN, T2S attaches a
32 digital signature to the instruction submitted by the T2S Actor. Non-repudiation of origin (NRO) provides
33 the recipient (T2S) with the evidence for NRO which ensures that the originator (T2S Actor) will not be able
34 to deny having sent the U2A instruction. The evidence of origin is generated by the originator and held by
35 the recipient.

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

6 **1.1 Structure of the Document**

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

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

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

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

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

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

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

14 **1.2 References**

15 T2S User Requirements Document Version 9.0

16 General Functional Specifications Version 6.0

17 **2 USER INTERFACE BUSINESS FUNCTIONS FOR** 18 **SETTLEMENT SERVICES**

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

20 **2.1 Instruction Query and Maintenance**

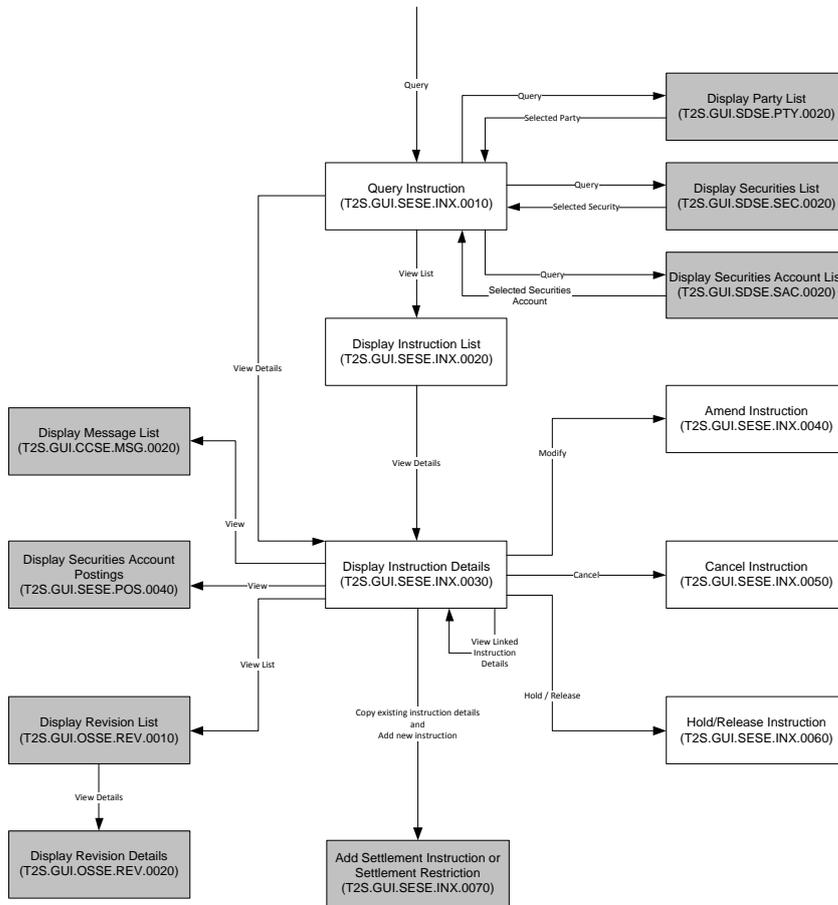
21 The user interface requirements in this section specify the functions and their association framework that
22 T2S must provide for query and maintenance of securities-related instructions. In this context, securities-
23 related instructions are:

- 24 ▪ settlement instructions;
- 25 ▪ amendment instructions;
- 26 ▪ status maintenance instruction;
- 27 ▪ intra-position and intra balance movement instructions (settlement restrictions).

28 The purpose of this user interface is to provide the business user with the capability to search for a specific
29 instruction or set of instructions based on a predefined set of criteria. This user interface also allows the

1 business user to amend instructions or to execute a maintenance operation on the status of an instruction,
2 which includes the cancellation of an instruction and changing the hold and release status of an instruction.

3 **2.1.1 User Interface Framework**



4
5 Figure 2-1 Instruction Query and Maintenance user interface framework

6 **2.1.2 Business Functions**

7 **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,

8 The *Query Instruction* function shall provide the facility to query all types of securities-related instructions.
9 It must allow the user to specify the type of instruction query that T2S is to execute. Valid types of
10 instruction queries are:

- 1 ▪ settlement instruction query;
- 2 ▪ settlement instruction current status query;
- 3 ▪ and settlement instruction status audit trail query;
- 4 The function must update the selection criteria, available to user, depending of the type of query that the user
- 5 selected. It must require the user to select if T2S is to execute the query for
- 6 ▪ settlement instructions
- 7 ▪ intra-position or intra-balance movements (settlement restrictions)
- 8 ▪ amendment instructions;
- 9 ▪ hold/release instructions
- 10 ▪ and cancellation instructions
- 11 This function must allow the user to query static data and lists of valid value for all other search criteria (e.g.
- 12 status codes, issuance country, priority). It must perform validations on the entered static data criteria and
- 13 other selection criteria to ensure that the user has input valid values.

14 **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

15 The *Display Instruction List* function shall display the set of instructions that fulfil the selection criteria,

16 specified by the user in the *Query Instruction* function. The type of instruction will determine the query

17 attributes, which the function is to display. A query on maintenance instructions (amendment instructions,

18 hold/release instructions, or cancellation instructions) will require the function to display different attributes

19 in the results list than a query on a settlement instruction. The function shall allow the user to select an

20 instruction from the results set and to display the details of the instruction. If the query only returns one valid

21 instruction, then it automatically displays the result on the *Display Instruction Details* function.

22 **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

- 23 This *Display Instruction Details* function shall display the details of
- 24 ▪ settlement instructions
 - 25 ▪ intra-position or intra-balance movements (settlement restrictions)
 - 26 ▪ amendment instructions;

- 1 ▪ hold/release instructions.
- 2 ▪ cancellation instructions

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

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

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

- 13 ▪ amending the instruction;
- 14 ▪ holding or releasing the instruction;
- 15 ▪ cancelling the instruction;
- 16 ▪ accessing the revision history of the instruction;
- 17 ▪ copy an existing instruction, modify attribute values and add a new instruction;
- 18 ▪ and displaying the underlying messages of the instruction, both incoming and outgoing;

19 **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)

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

26 **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)

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

6 **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)

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

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

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

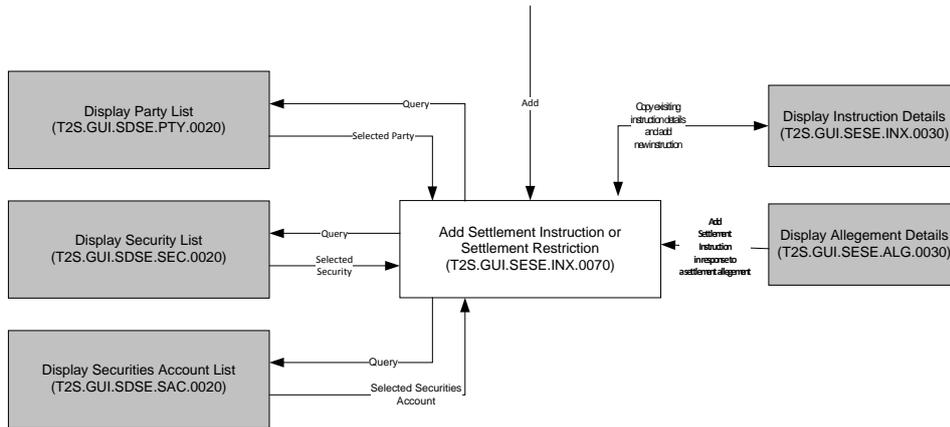
16 **2.2 Add Instruction**

17 **2.2.1 Description**

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

21 **2.2.2 User Interface Framework**

22



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

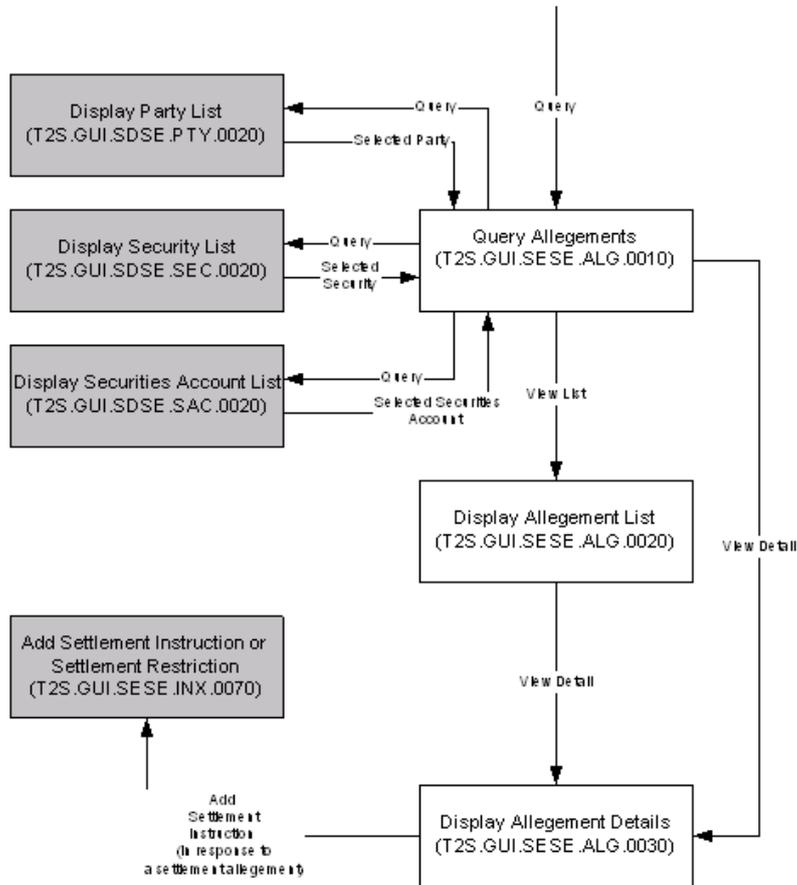
12 It must allow the user to input values for mandatory and optional attributes for creation of an aforementioned
13 type of instruction. The function must support the full scope of attributes for such instruction, according to
14 ISO 20022. This function must allow the user to query static data (e.g., party, securities, securities account)
15 and lists of valid value for all other instruction attributes (e.g. instruction types, transaction codes, processing
16 attributes, etc.). It must perform validations on the entered data to ensure that the user has input valid values
17 and consistent data. This function also must allow access to other functions for querying and selecting party,
18 security and security account 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 that
4 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 party for
 2 its securities accounts. This dialog must allow the user to query static data (e.g., parties, securities, securities
 3 account) and lists of valid value for all other search criteria (e.g. status codes, issuance country, priority). It
 4 must perform validations on the entered static data criteria and other selection criteria to ensure that the user
 5 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 criteria,
 8 specified by the user in the *Query Allegement* function. The function shall allow the user to select an
 9 allegement from the results set and to display the details of the allegement. If the query only returns one
 10 valid allegement, then it automatically displays the result on the *Display Allegement Details* function.

11 **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)

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

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

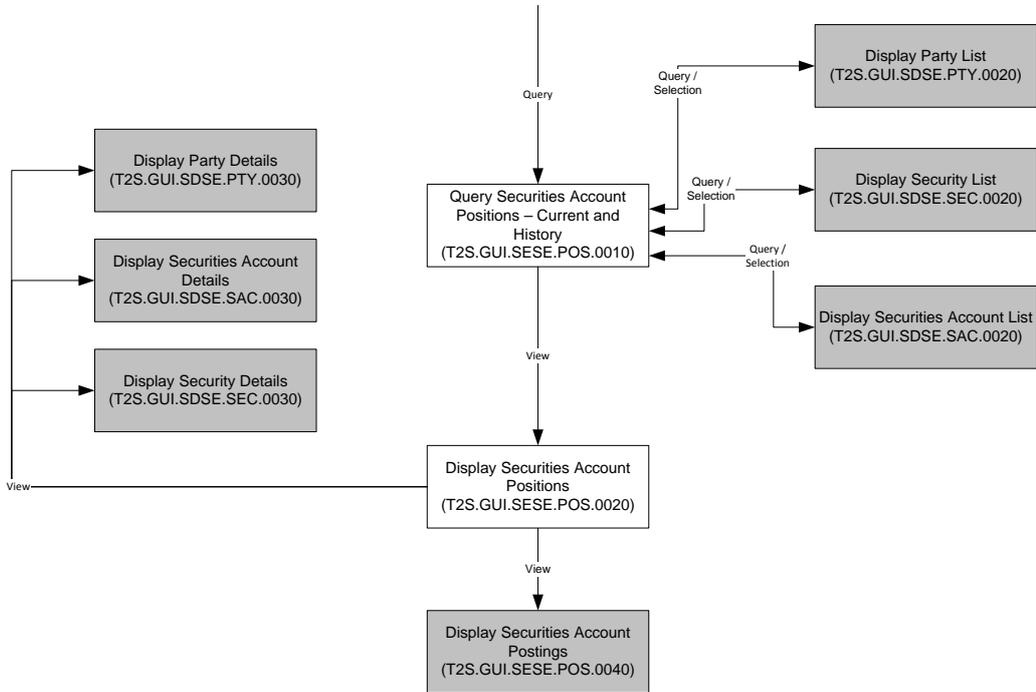
22 **2.4 Securities Account Positions and Postings**

23 **2.4.1 Description**

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

1 2.4.2 User Interface Framework

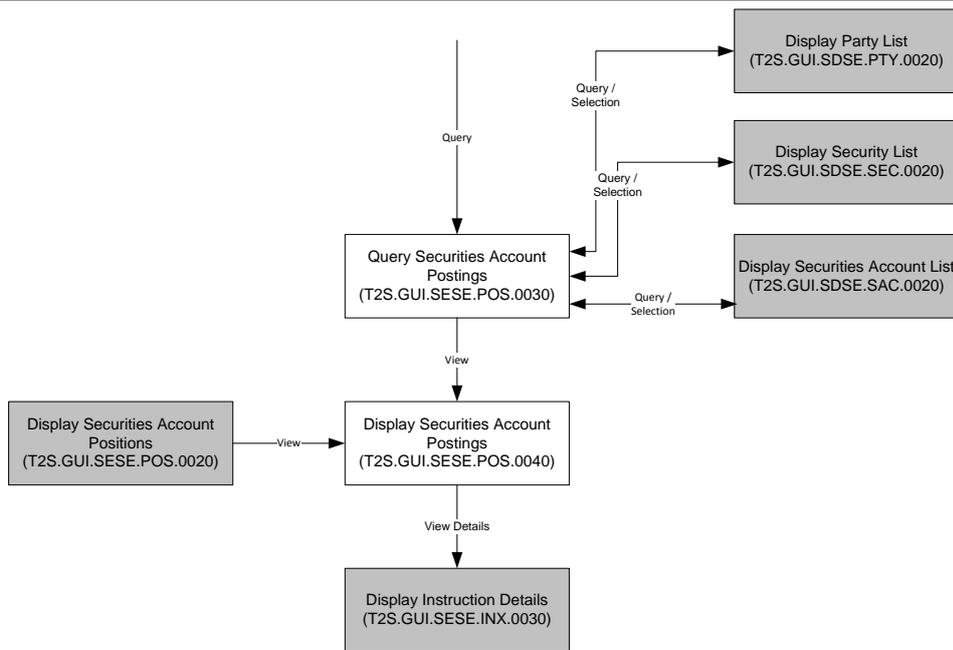
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3

4 Figure 2-4 Securities Account Positions user interface framework

5



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 query the
6 securities holdings in a specific or all the securities accounts held by a T2S Party or CSD. Valid types of
7 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 date and
 - 11 as of a specific time)
 - 12 ○ end of day positions for all the settlement periods between a range of dates (from- and to- dates
 - 13 and a specific time),

14 The function must update the selection criteria, available to user, depending of the type of query that the user
15 selected. This UI allows the users to query securities positions for all types of security accounts limited by
16 their access rights. This function must allow the user to query static data (e.g., CSD / system entity, party,

1 securities accounts, security) and lists of valid value for all other search criteria (e.g. issuance country,
2 position types). It must perform validations on the entered static data criteria and other selection criteria to
3 ensure that the user has input valid values.

4 **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

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

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

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

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

17 **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)

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

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

23 The function allows the users to query securities postings for all types of security accounts. This function
24 must allow the user to query static data (e.g., CSD / system entity, party, securities accounts, security) and
25 lists of valid value for all other search criteria (e.g. restriction types). It must perform validations on the
26 entered static data criteria and other selection criteria to ensure that the user has input valid values.

1 **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)

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

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

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

11 **2.5 CSDR Penalties – Business functions**

12 **2.5.1 Query penalty**

Comment [OL1]: Improved description of the query

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

18 **2.5.2 Display penalties list**

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

22 **2.5.3 Display penalty details**

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

- 25 ▪ General details
- 26 ~~▪ Amount and status~~
- 27 ▪ Calculation details
- 28 ▪ Related settlement instruction

Comment [OL2]: Already included in the previous bullet point 'General details'

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 individual
7 Id of the penalty, a drop-down menu to select the reason code and also a text box to insert a description text).

8 It must perform validations on the entered ~~static data criteria and other~~ selection criteria to ensure that the
9 user has input valid values.

Comment [OL3]: Align with query description

10 **2.5.5 Re-allocate penalty**

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

Comment [OL4]: idem

14 **2.5.6 Switch penalty**

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

Comment [OL5]: idem

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 the
20 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 BIC) and
22 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 management
26 services in T2S.

1 **3.1 Immediate Liquidity Transfer Query and Maintenance**

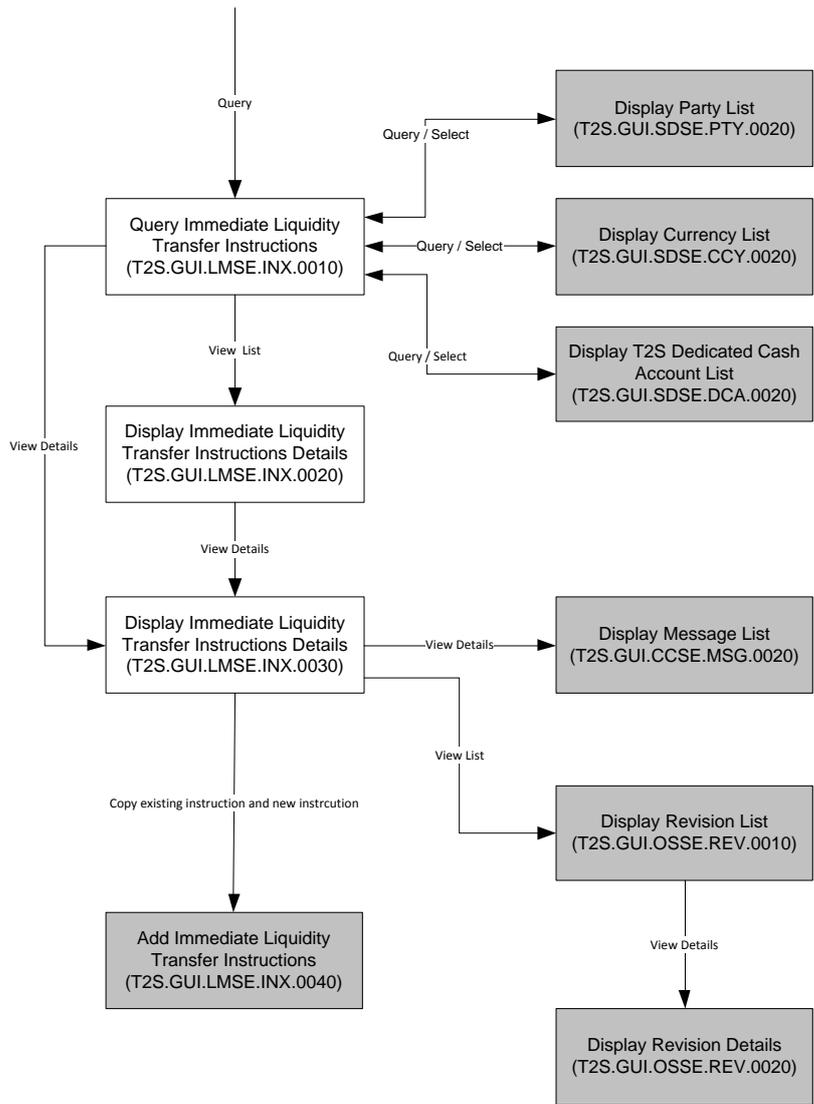
2 **3.1.1 Description**

3 The user interface requirements in this section specify the functions and their association framework that
4 T2S must provide for the query and maintenance of immediate liquidity transfers. In this context, liquidity-
5 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 standing
11 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 business
14 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 types of
2 immediate liquidity transfers. This function must allow the user to query static data (e.g., T2S Party,
3 currency and T2S dedicated cash account) and lists of valid values for all other search criteria. It must
4 perform validations on the entered static data criteria and other selection criteria to ensure that the user has
5 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 that
8 fulfil the selection criteria, specified by the user in the *Query Immediate Liquidity Transfer Instructions*
9 function. The function shall allow the user to select an instruction from the results set and to display the
10 details of the instruction. If the query only returns one valid immediate liquidity transfer instruction, then it
11 automatically displays the result on the *Display Immediate Liquidity Transfer Instruction Details* function.

12 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

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

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

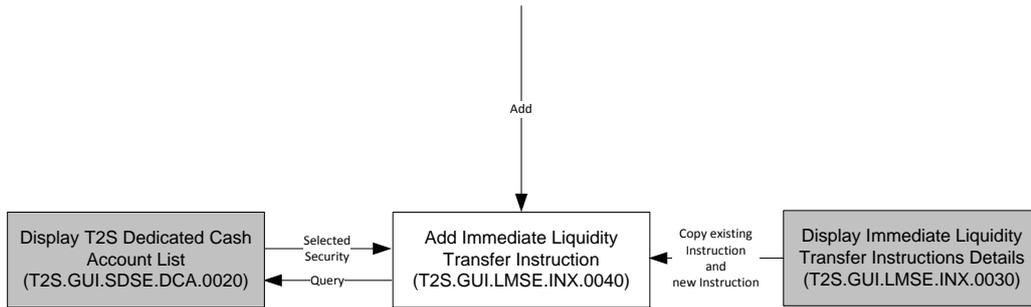
22 3.2 Add Immediate Liquidity Transfer

23 3.2.1 Description

24 The user interface requirements in this section specify the functions and their association framework that
25 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 create
 8 an internal or an outbound liquidity transfer. It must allow the user to input values for mandatory and
 9 optional attributes for creation of an aforementioned type of transfer. The function must support the full
 10 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, RTGS
 12 accounts for outbound transfer etc. It must perform validations on the entered data to ensure that the user has
 13 input valid values and consistent data. This function can be accessed from the *Display Immediate Liquidity*
 14 *Transfer Instruction Details* function to allow users to copy an existing instruction, modify attribute values
 15 and add a new instruction.

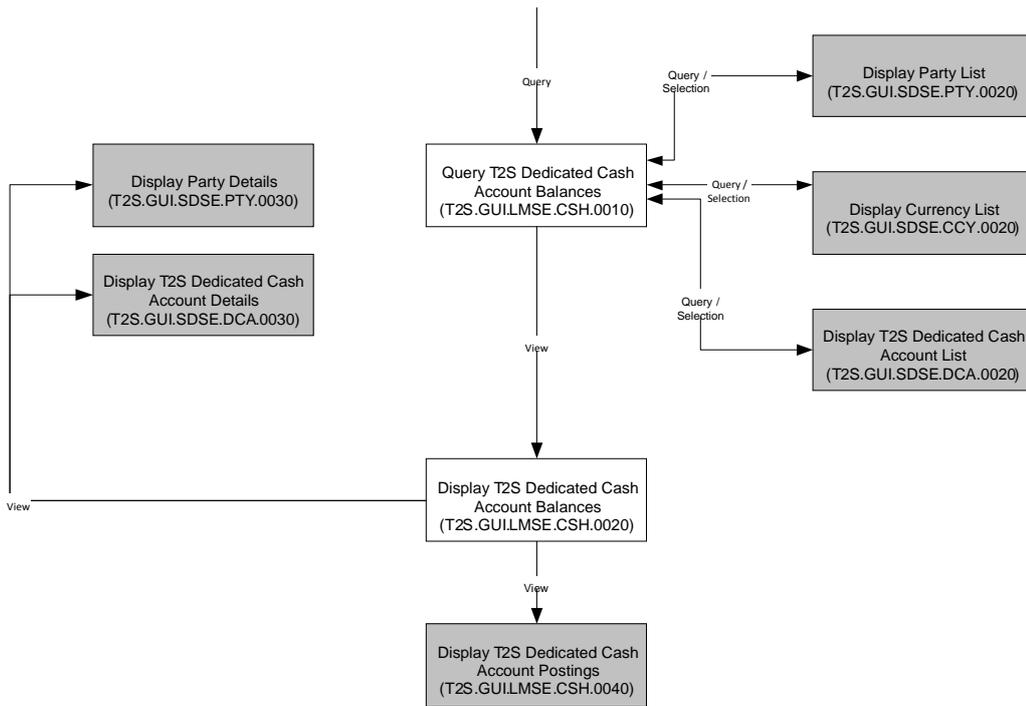
16 **3.3 T2S Dedicated Cash Account Balances and Cash Postings**

17 **3.3.1 Description**

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

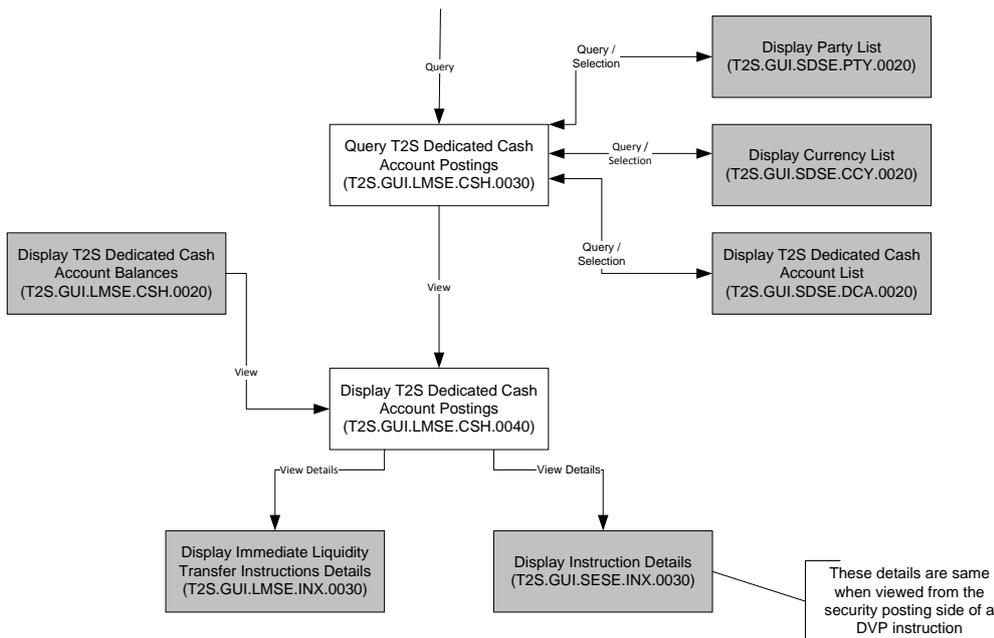
20 **3.3.2 User Interface Framework**

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 types of
4 cash balances in a T2S dedicated cash account such as the available, blocked, reserved and the total balance.

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

8 **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

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

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

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

19 **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

20 The *Query T2S Dedicated Cash Account Postings* function shall provide the facility to query a specific or all
21 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) and lists
2 of valid values for search criteria. It must perform validations on the entered selection criteria to ensure that
3 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 in
6 chronological order that fulfil the selection criteria, specified by the user in the *Query T2S Dedicated Cash*
7 *Account Postings* function.

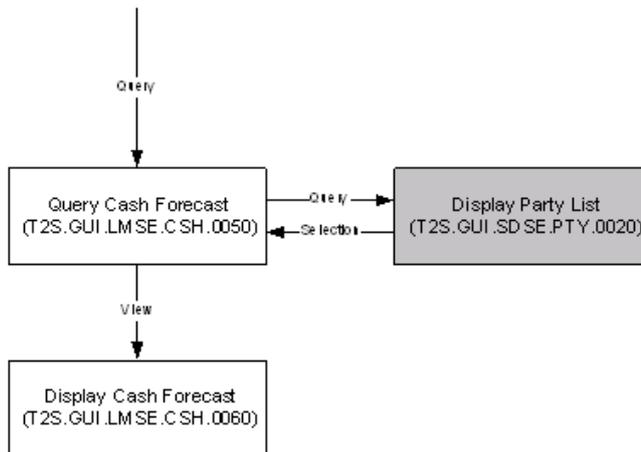
8 The function shall provide the user to with the details of postings such as instruction references (including
9 restriction references in case of settlement restrictions), debit/ credit indicator, and ISO transaction code.

10 **3.4 Cash Management Query**

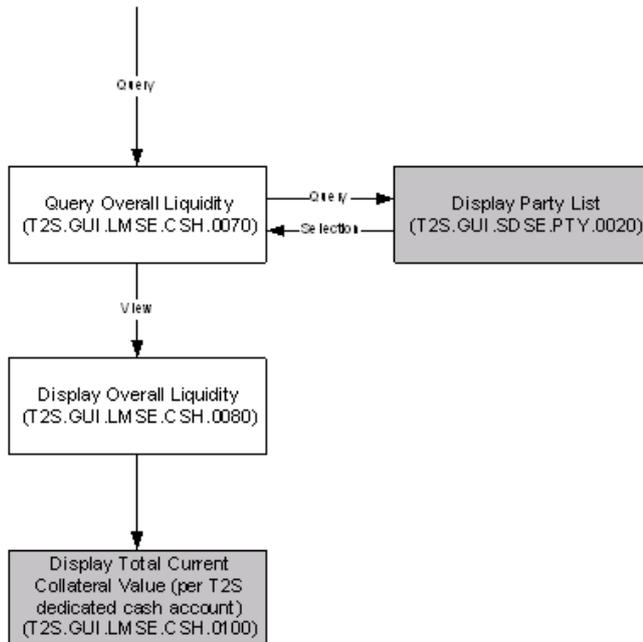
11 **3.4.1 Description**

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

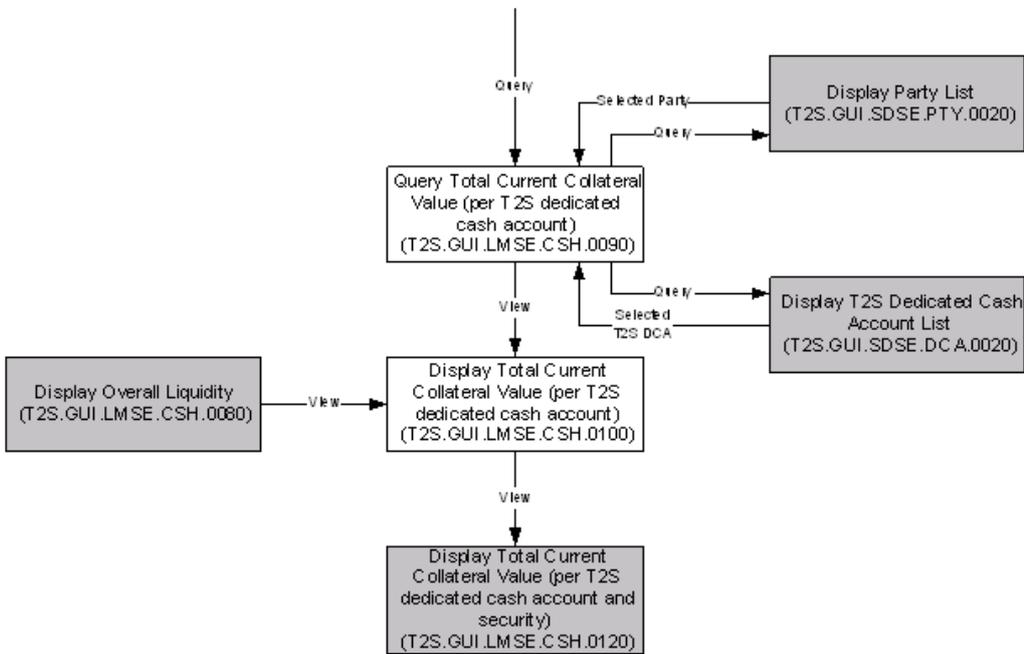
14 **3.4.2 User Interface Framework**



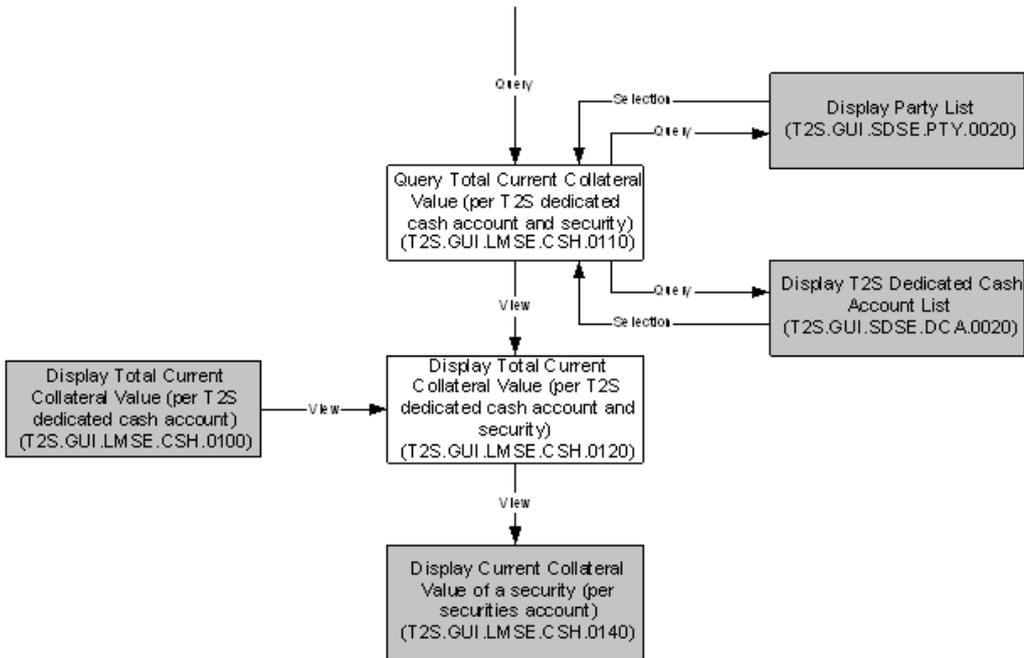
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16 Figure 3-5 Cash Forecast Query user interface framework



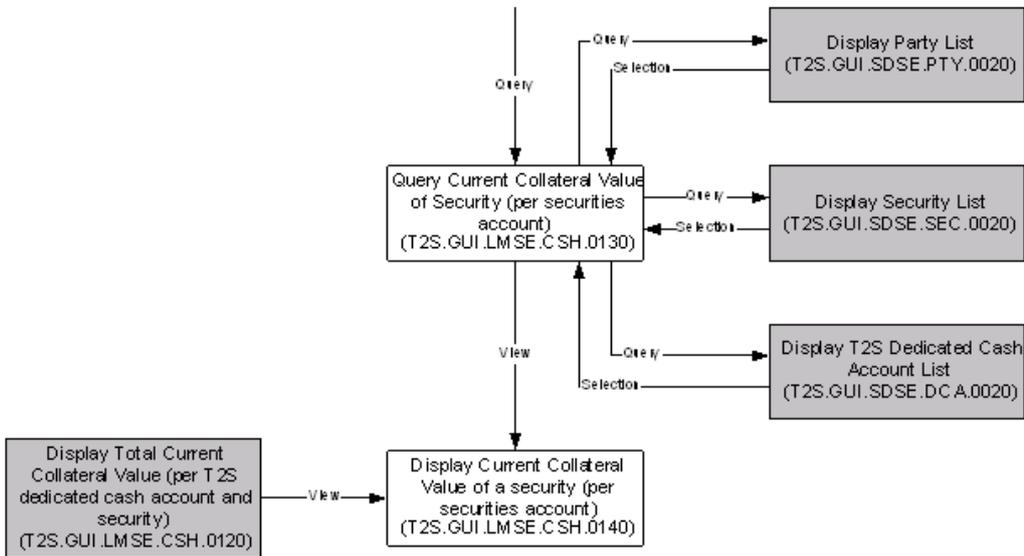
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2 Figure 3-6 Overall Liquidity Query user interface framework



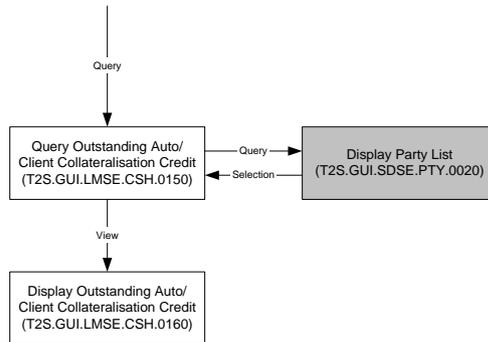
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4 Figure 3-7 Total Current Collateral Value Query (per T2S dedicated cash account) user interface framework



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 a
6 specific intended settlement date (either the current settlement date or current settlement date plus one) for a
7 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 value for
9 all other search criteria. It must perform validations on the entered static data criteria and other selection
10 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 by the
13 user in the *Query Cash Forecast* function. This function displays the cash forecast for all the T2S dedicated
14 cash accounts owned by the party. For each T2S dedicated cash account, this function displays details of
15 Actual balance, Sum of pending liquidity transfers and settlement instructions, outstanding intraday credit
16 from auto-collateralisation and available auto-collateralisation.

17 **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
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1 The *Query Overall Liquidity* function shall provide the facility to query the overall liquidity available to a
2 payment/settlement bank. This function must allow the user to query static data (e.g. T2S Party) and lists of
3 valid values for all other search criteria. It must perform validations on the entered static data criteria to
4 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 available to
7 payment/settlement bank. This function shall display both blocked/ reserved liquidity and liquidity available
8 for normal operations along with the potential credit stemming from auto-collateralisation on stock for a T2S
9 Party per currency. This function must allow the user to branch into the function for displaying the total
10 current collateral value on stock per T2S dedicated cash account

11 **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

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

17 **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

18 The *Display Total Current Collateral Value (per T2S dedicated cash account)* function shall display the
19 details of the value of collateral earmarked for auto-collateralisation or client-collateralisation for the search
20 criteria specified by the user in the *Query Total Current Collateral Value (per T2S dedicated cash account)*
21 function. This function displays total collateral value in a specific valuation currency per T2S dedicated cash

1 account of a T2S party. This function must allow the user to branch into the function for displaying the total
2 current collateral value (of every securities position earmarked) per T2S dedicated cash account.

3 **3.4.3.7 Query Total Current Collateral Value (per T2S dedicated cash account and 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

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

10 **3.4.3.8 Display Total Current Collateral Value (per T2S dedicated cash account and 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

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

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

22 **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

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

7 **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

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

13 **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

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

19 **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

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

1 **4 USER INTERFACE BUSINESS FUNCTIONS FOR STATIC** 2 **DATA SERVICES**

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

- 6 ▪ Currency (CCY)
- 7 ▪ Security (SEC)
- 8 ▪ Securities Subject to Cash Penalties
- 9 ▪ Security Penalty Rate
- 10 ▪ Cash Discount Penalty Rate
- 11 ▪ Euro Foreign Exchange Reference Rate
- 12 ▪ Daily Price
- 13 ▪ SME Growth Market
- 14 ▪ Securities Valuation (SVA)
- 15 ▪ Security CSD Link (SCL)
- 16 ▪ Party (PTY)
- 17 ▪ Securities Account (SAC)
- 18 ▪ T2S Dedicated Cash Account (DCA)
- 19 ▪ External RTGS Account (RGA)
- 20 ▪ Intraday Restrictions (RES)
- 21 ▪ Restrictions (RST)
- 22 ▪ T2S Dedicated Cash Account – Liquidity Transfer Order (LTO)
- 23 ▪ Multiple Liquidity Provider (MLP)
- 24 ▪ Limits (LMT)
- 25 ▪ Close Links (CLL)
- 26 ▪ Cross CSD Settlement (CCS)
- 27 ▪ Market Specific Attribute Definition (MSD)
- 28 ▪ Market Specific Restriction (MSA)
- 29 ▪ Eligible Counterpart CSD (ECC)
- 30 ▪ T2S Schedule of Settlement Day (SCH)
- 31 ▪ Country (CON)

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

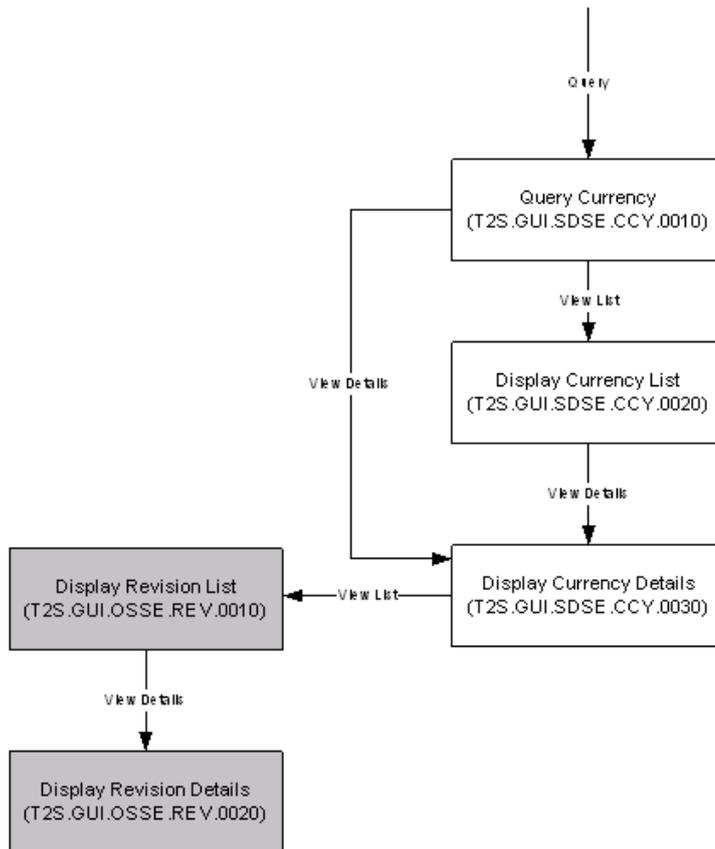
4 Note: The business details of some static data objects (e.g., party, securities, securities accounts) is stored in
5 multiple classes of information for each static data business object

6 4.1 Currency Reference Data

7 4.1.1 Description

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

10 4.1.2 User Interface Framework



11

12 Figure 4-1 Currency Query user interface framework

1 **4.1.3 Business Functions**

2 **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

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

6 **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

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

11 **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

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

14 **4.2 Securities Reference Data**

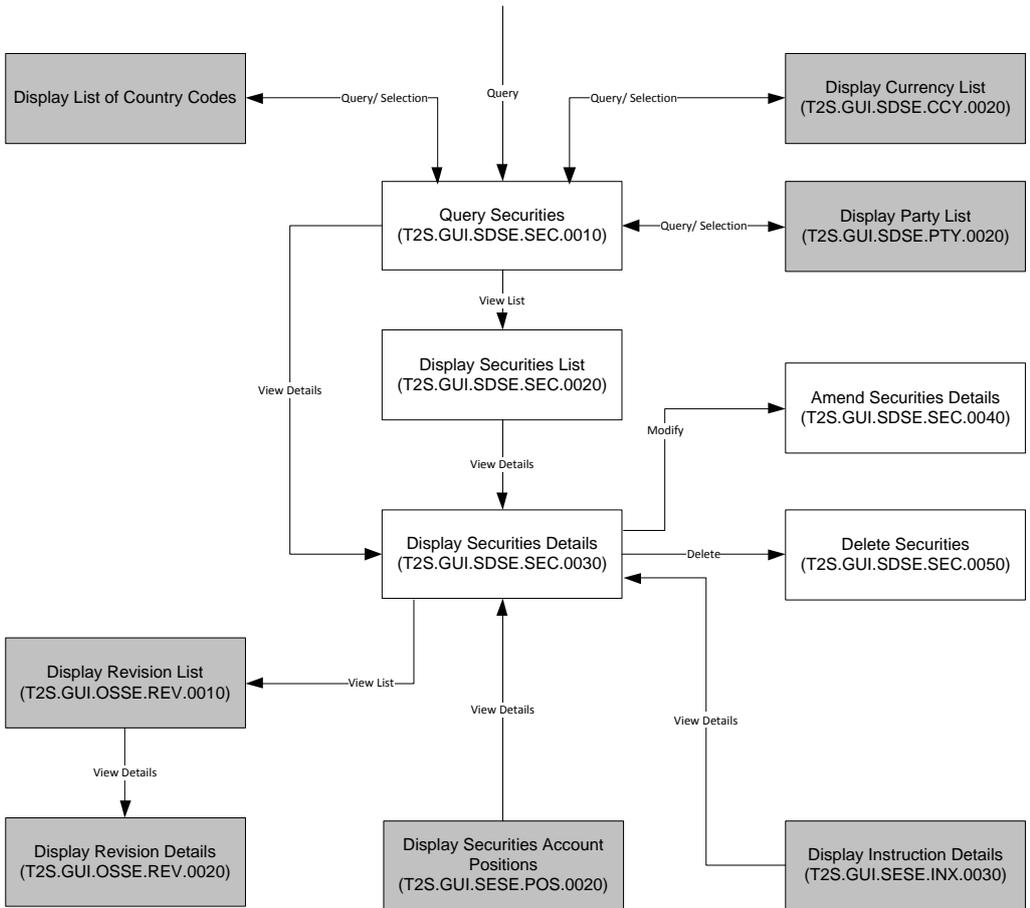
15 **4.2.1 Description**

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

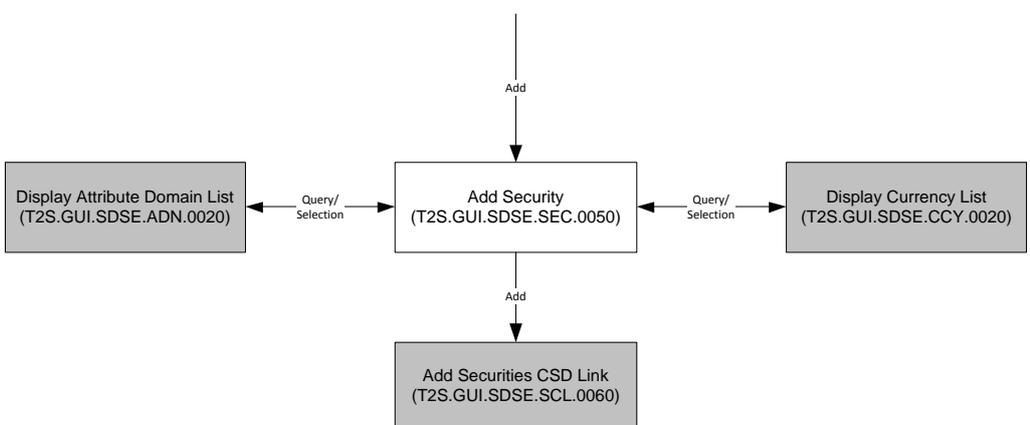
- 19 ▪ Securities
- 20 ▪ Securities Name
- 21 ▪ Securities Code

1 ▪ Deviating Settlement Unit

2 **4.2.2 User Interface Framework**



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



5
6 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 of valid
 5 value for all other search criteria (e.g. status codes, country of issuance country, technical status). It must
 6 perform validations on the entered static data criteria and other selection criteria to ensure that the user has
 7 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 only key
 11 attributes (e.g., ISIN, security identifier, short name, market status of securities, technical status). The
 12 function shall allow the user to select securities from the results set and to display the securities details. If the
 13 query result set consists of only one record, then it automatically displays the result on the *Display Securities*
 14 *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 classes
 17 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 attributes
6 in different classes of information (securities name, securities settlement data, market specific attribute
7 values, restrictions and deviating settlement unit).

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

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

13 **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

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

16 **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)

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

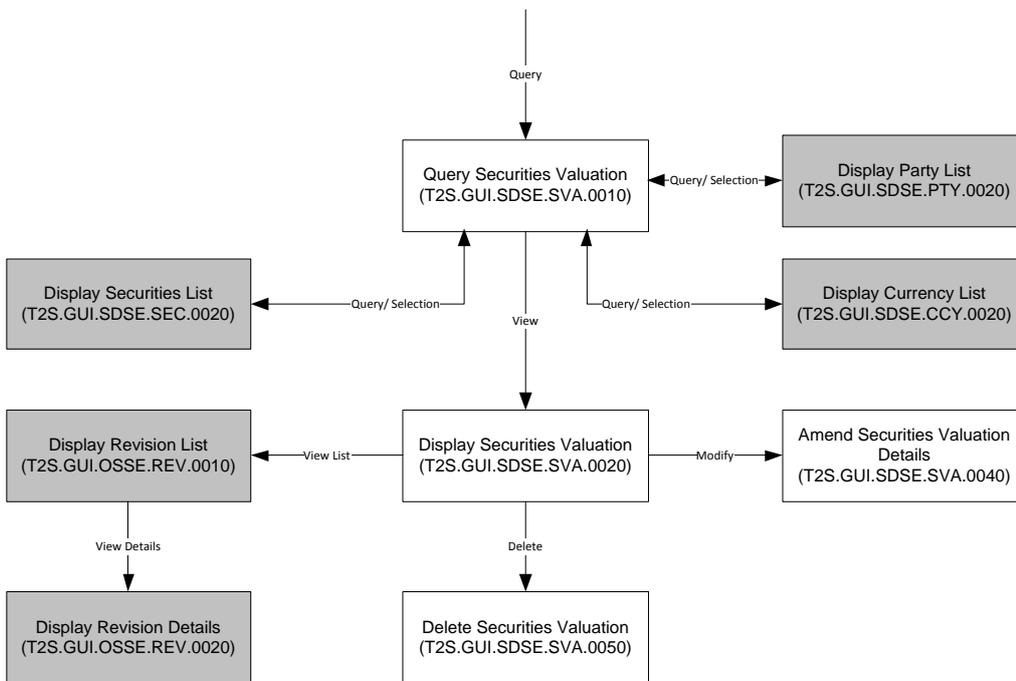
1 This function must allow access to “Add Securities CSD Link” function for defining an association between
2 the securities and the securities maintaining CSD

3 **4.3 Securities Valuation Data**

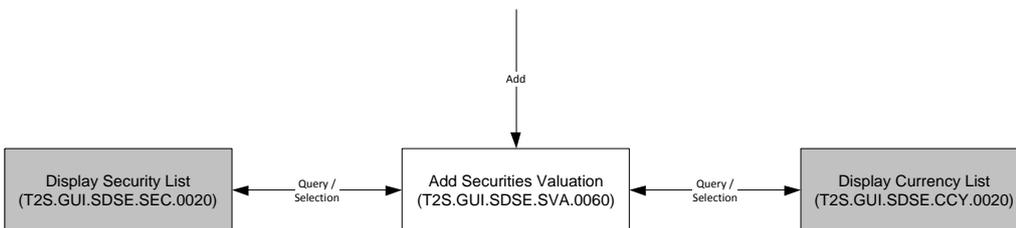
4 **4.3.1 Description**

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

7 **4.3.2 User Interface Framework**



8
9 Figure 4-4 Securities Valuation Query and Maintenance user interface framework



10
11 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 in T2S.
 4 This function must allow the user to query static data (e.g., party, security, currency) and lists of valid value
 5 for all other 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 **4.3.3.2 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 selection
 9 criteria, specified by the user in the *Query Securities Valuation* function. The function displays security
 10 identifier, valuation date, valuation currency, securities valuation and party identifier.

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

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

15 **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

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

19 **4.3.3.4 Delete Securities Valuation**

Function Name	Delete Securities Valuation
Function Reference ID	T2S.GUI.SDSE.SVA.0050
User Requirement	T2S.12.250

Reference ID	
--------------	--

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

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

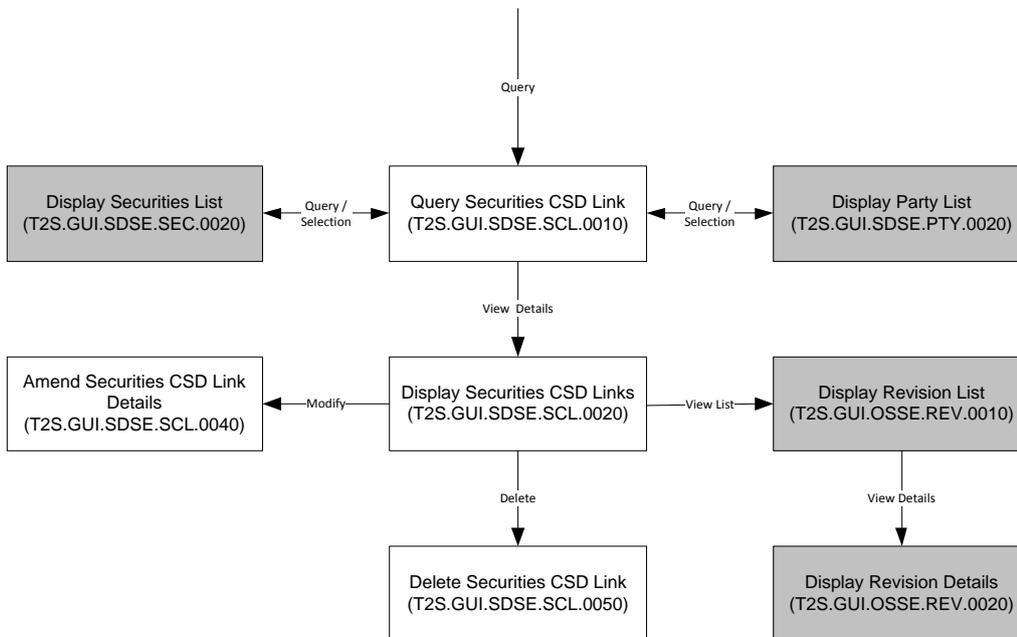
The *Add Securities Valuation* function shall provide the user with the facility to add new securities valuation in T2S. It must allow the user to input values for mandatory and optional attributes for creation of a security valuation. The function must allow the users to access other functions for querying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

4.4 Securities CSD Link

4.4.1 Description

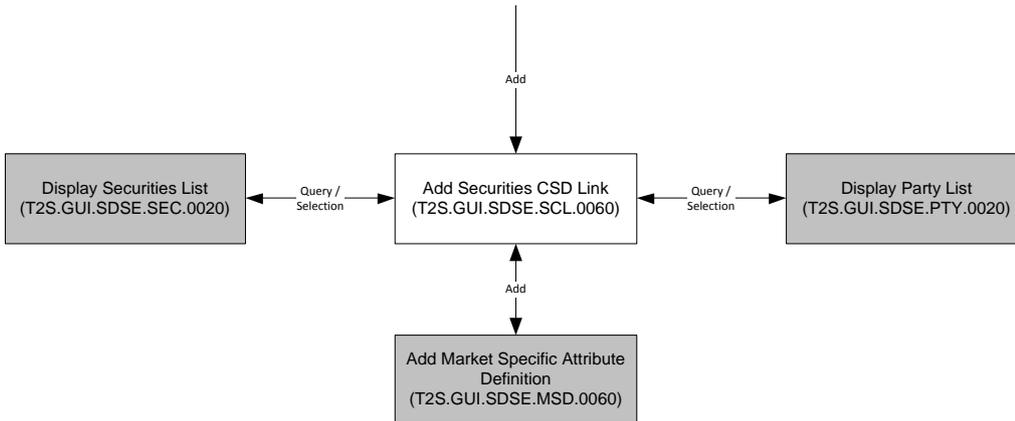
The user interface requirements in this section specify the functions and their association framework that T2S must provide for query and maintenance of securities CSD link.

4.4.2 User Interface Framework



14

1 Figure 4-6 Securities CSD Link Query and Maintenance user interface framework



2
3 Figure 4-7 Add Securities Valuation user interface framework

4 **4.4.3 Business Function**

5 **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

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

11 **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

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

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

- 17 ■ amending the securities CSD link;
- 18 ■ deleting the securities CSD link;

- 1 ▪ and accessing the revision history of the securities CSD link

2 **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

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

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

7 **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

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

11 **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)

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

20

1 **4.5 Party Reference Data**

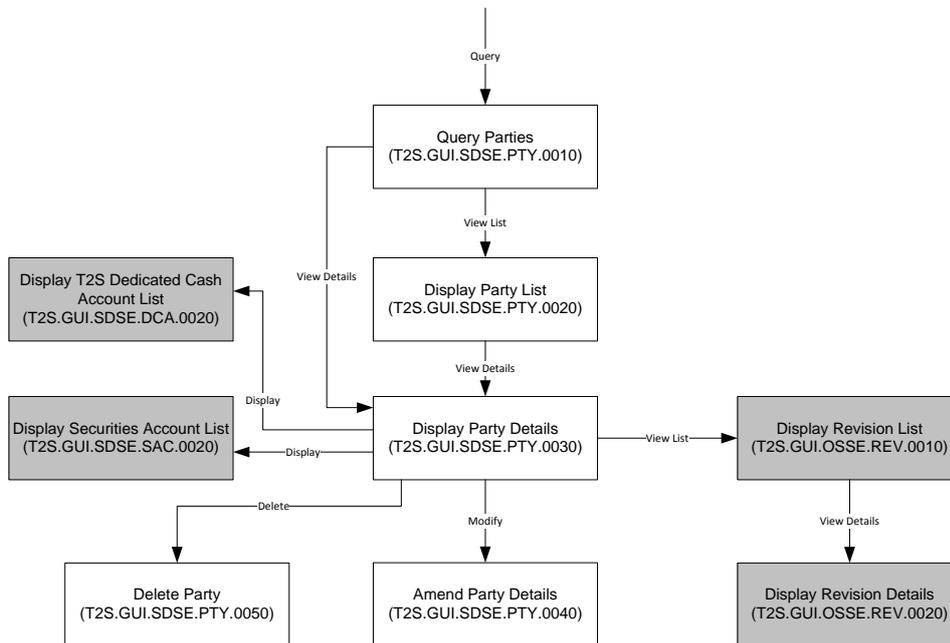
2 **4.5.1 Description**

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

- 6 ▪ Party
- 7 ▪ Party Name
- 8 ▪ Party Code
- 9 ▪ Party Address
- 10 ▪ Party Technical Address
- 11 ▪ Auto-collateralisation rules

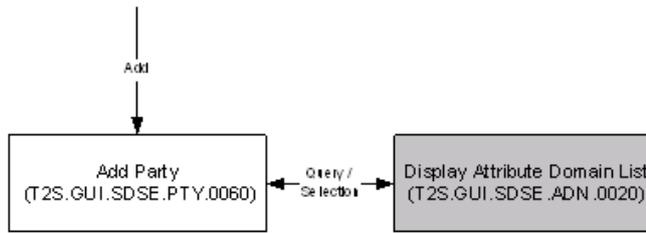
12 **4.5.2 User Interface Framework**

13



14

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



1
2 Figure 4-9 Add Party user interface framework

3 4.5.3 Business Function

4 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

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

9 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

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

15 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

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

- 18 ■ Party (includes market specific attributes)

- 1 ▪ Party Name
- 2 ▪ Party Code
- 3 ▪ Party Address
- 4 ▪ Party Technical Address
- 5 ▪ Auto-collateralisation Rules
- 6 The function must allow the user to branch into additional functions of the user interface for
- 7 ▪ amending the party details;
- 8 ▪ deleting the party;
- 9 ▪ and accessing the revision history of the party

10 **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

11 The *Amend Party Details* function shall provide the facility to edit details of a party, held as attributes in
12 different classes of information (party, party name, party code, party address, party technical address and
13 auto-collateralisation rules).

14 For modification of party name, party code and party address, the function allows the users to either modify
15 the existing details or add details with a new valid-from date. This feature provides the dual benefit of
16 maintaining the data revisions and data history. The data history helps in referencing old values for
17 backdated regulatory reporting.

18 For modification of auto-collateralisation rules, the function allows the users to update the maximum credit
19 percentage and its usage indicator

20 For closing a party, the function allows the users to update the party attribute “close date”.

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

23 **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

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

1 **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)

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

7 **4.6 Securities Account Reference Data**

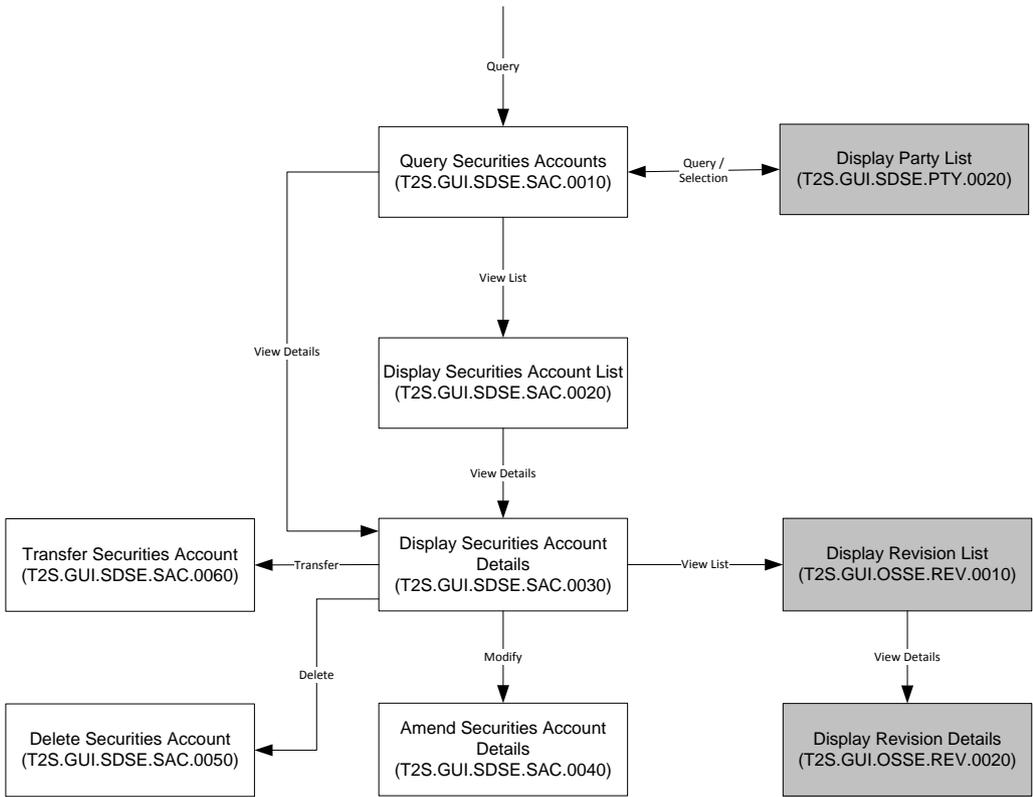
8 **4.6.1 Description**

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

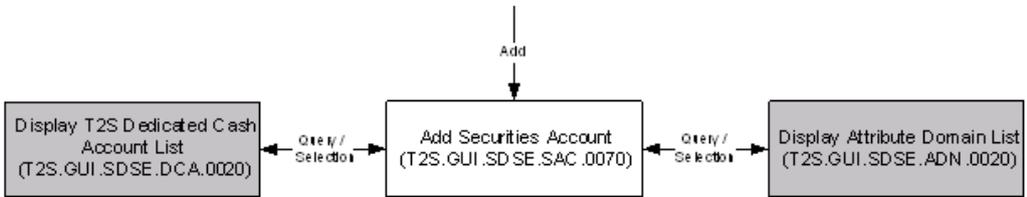
- 12 ▪ Securities Account
- 13 ▪ Party and Securities Account Relationship
- 14 ▪ Securities Account and T2S Dedicated Cash Account Link (Credit Memorandum Balance)

15 **4.6.2 User Interface Framework**

16

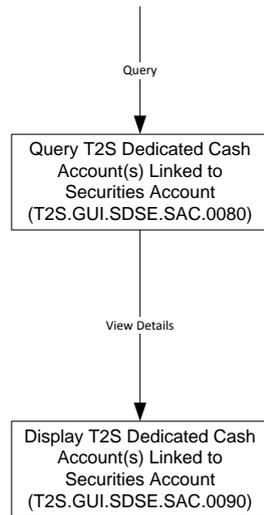


1
2 Figure 4-10 Securities Account Query and Maintenance user interface framework



3
4 Figure 4-11 Add Securities Account user interface framework

5



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

9 **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

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

1 **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

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

- 4 ▪ Securities Account (includes market specific attributes)
- 5 ▪ Party and Securities Account Relationship
- 6 ▪ Securities Account and T2S Dedicated Cash Account Link

7 ▪
8 The function must allow the user to branch into additional functions of the user interface for

- 9 ▪ amending the securities account details;
- 10 ▪ transferring the securities account to another party;
- 11 ▪ deleting the securities account;
- 12 ▪ and accessing the revision history of the securities account

13 **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

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

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

20 **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

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

1 **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

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

5 **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)

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

13 **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

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

19 **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

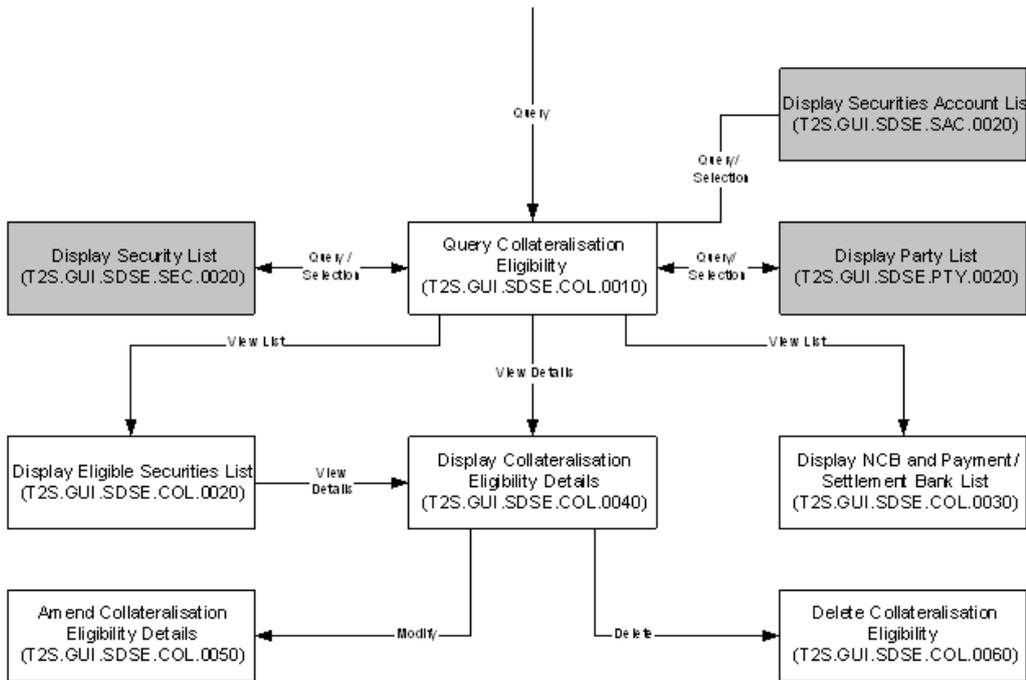
1 The *Display T2S Dedicated Cash Accounts Linked to Securities Account* function shall display the set of
 2 T2S dedicated cash accounts linked to a securities account, that fulfil the selection criteria specified by the
 3 user in the *Query T2S Dedicated Cash Account(s) Linked to a Securities Account*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

7 **4.7 Collateralisation Eligibility**

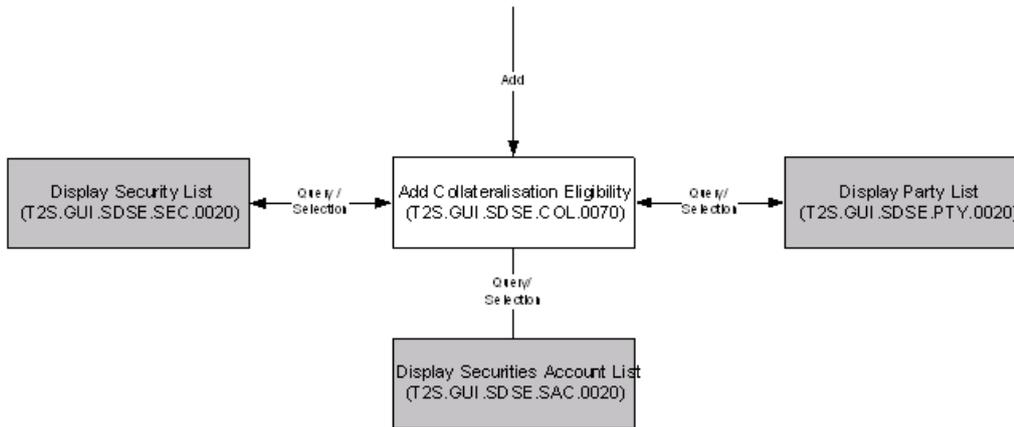
8 **4.7.1 Description**

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

11 **4.7.2 User Interface Framework**



12
13 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
- 7 ■ the eligibility of securities or securities account for auto-collateralisation with a specific NCB or payment/settlement bank;
 - 8 ■ or the list of NCBs and payment/settlement banks that have defined securities as eligible for auto-
 - 9 collateralisation;
 - 10 ■ or the list of securities the NCBs or payment/settlement banks have defined as eligible for auto-
 - 11 collateralisation

12 This function must allow the user to query static data (e.g., party, securities account, securities) and lists of
13 valid value for all other search criteria. It must perform validations on the entered static data criteria and
14 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 eligible for
17 auto-collateralisation with either central banks or payment/settlement banks) that fulfil the selection criteria

1 (e.g., party identifier of the credit provider), specified by the user in the *Query Collateralisation Eligibility*
2 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-collateralisation
6 operations) that fulfil the selection criteria (e.g., security identifier), specified by the user in the *Query*
7 *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 to
17 close the collateral eligibility of the securities account. The user must be able to access this function by
18 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 the
 3 securities account eligible in the past. The user must be able to access this function by executing the delete
 4 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

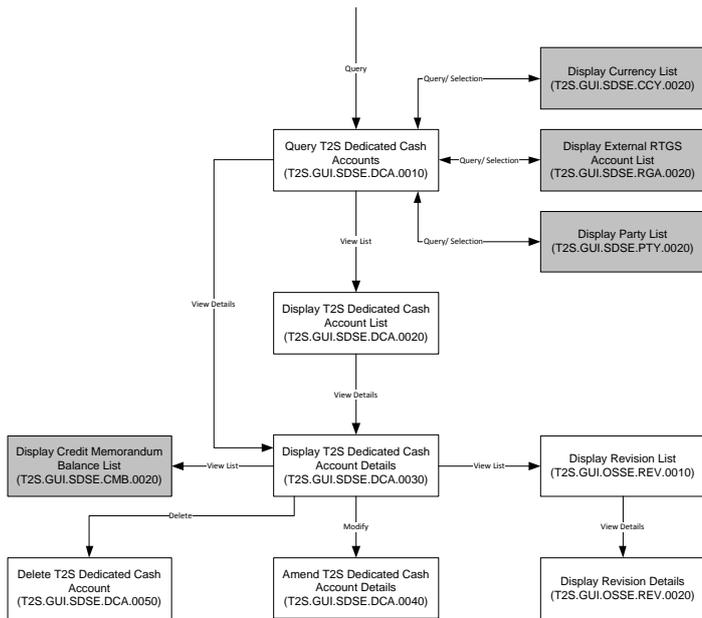
6 The *Add Collateralisation Eligibility* function shall provide the user with the facility to add collateralisation
 7 eligibility definition for a security or securities account in T2S. It must allow the user to input values for
 8 mandatory and optional attributes for creation of collateralisation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

10 **4.8 T2S Dedicated Cash Account Reference Data**

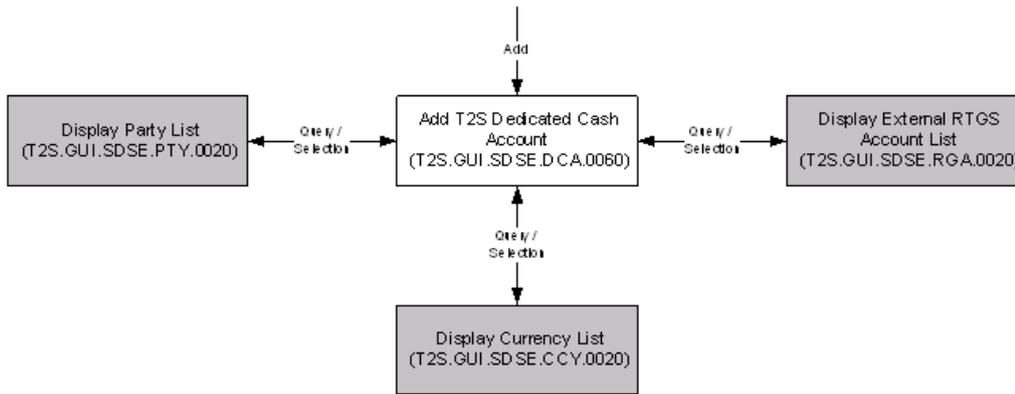
11 **4.8.1 Description**

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

14 **4.8.2 User Interface Framework**

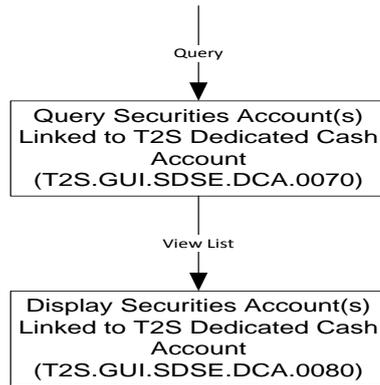


15
16 Figure 4-15 T2S Dedicated Cash Account Query and Maintenance user interface framework



1
2 Figure 4-16 Add T2S Dedicated Cash Account user interface framework

3



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

7 **4.8.3 Business Function**

8 **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

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

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

4 **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

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

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

13 **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

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

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

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

21 **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 a T2S
2 dedicated cash account. The function allows the users to update the attribute “close date” of a T2S dedicated
3 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 Dedicated*
5 *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 cash
8 account. The user must be able to access this function by executing the delete option on the *Display T2S*
9 *Dedicated Cash Account Detail* function. The function validates to ensure that the T2S dedicated cash
10 account is closed and no client of the payment/settlement bank (owning the T2S dedicated cash account) has
11 the authorisation to use the T2S dedicated cash account for securities settlement purpose.

12 **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

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

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

19 **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

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

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

4 **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

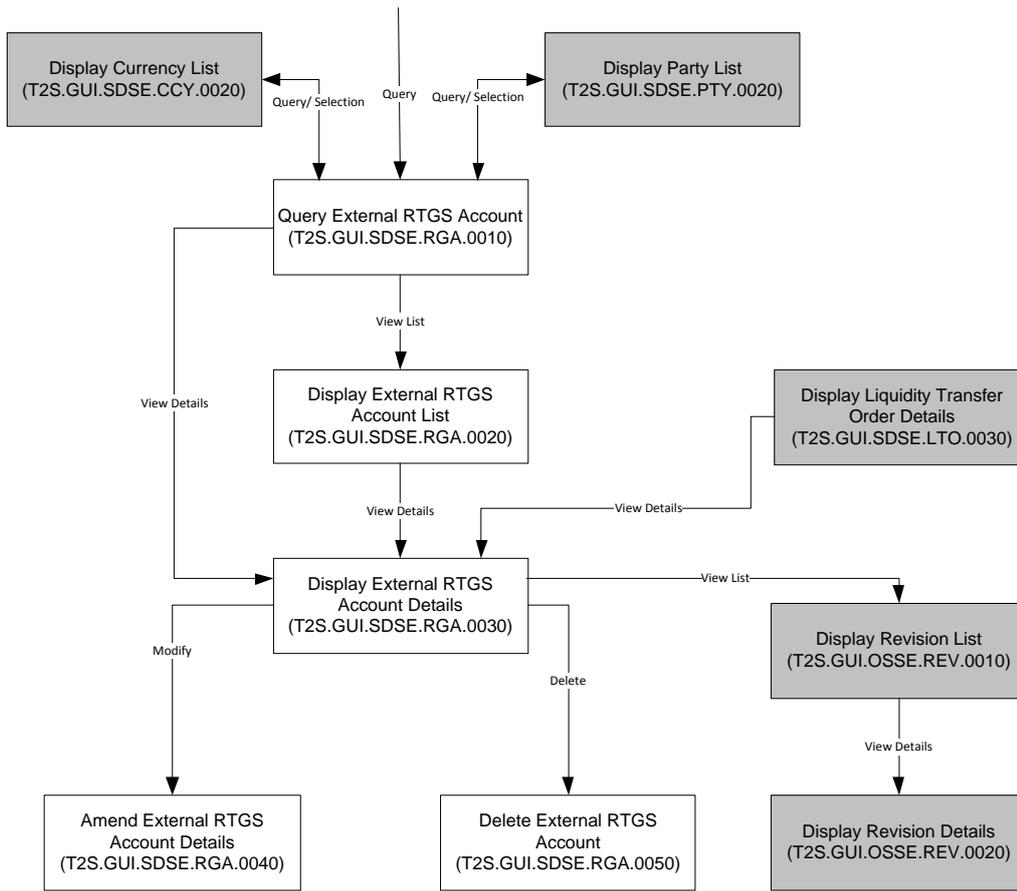
5 The *Display Securities Account(s) Linked to T2S Dedicated Cash Account* function shall display the set of
 6 securities accounts linked to a T2S dedicated cash account, that fulfil the selection criteria specified by the
 7 user in the *Query Securities Account(s) Linked to T2S Dedicated Cash Account*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

10 **4.9 External RTGS Account Reference Data**

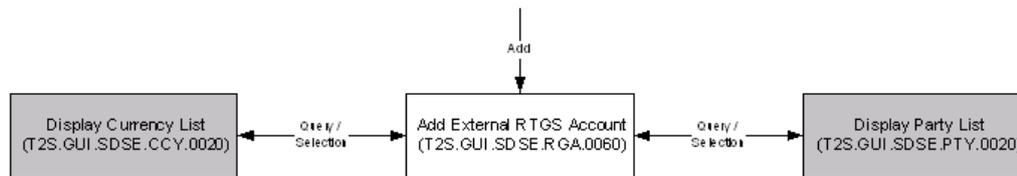
11 **4.9.1 Description**

12 The user interface requirements in this section specify the functions and their association framework that
 13 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 identifier,
3 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 for all
5 other search criteria. It must perform validations on the entered static data criteria and other selection criteria
6 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 that fulfil
9 the selection criteria, specified by the user in the *Query External RTGS Accounts* function. For each external
10 RTGS account, the function shall display only key attributes (e.g., external RTGS account identifier, RTGS
11 system and RTGS Account status).

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

15 **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

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

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

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

22 **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 external
2 RTGS account.

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

7 The user must be able to access this function by executing the delete option on the *Display External RTGS*
8 *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 RTGS
11 account in T2S.

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

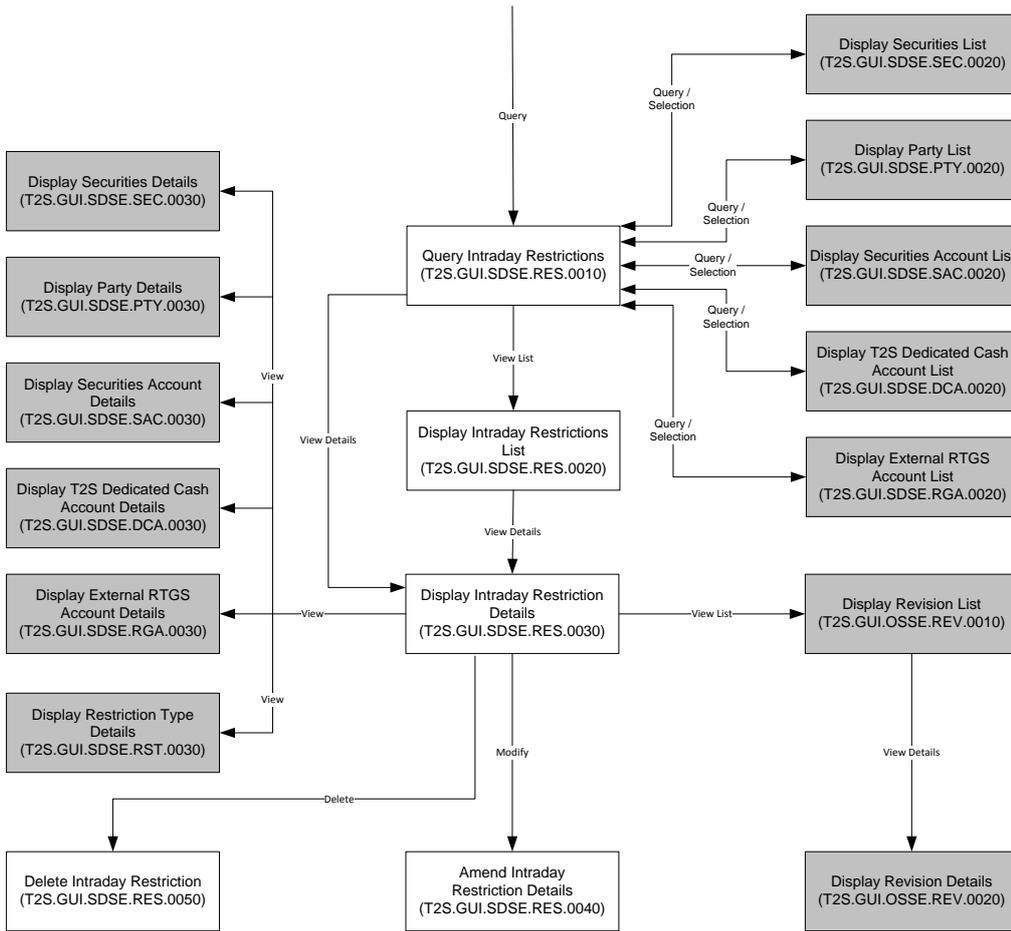
16 **4.10 Intraday Restrictions Reference Data**

17 **4.10.1 Description**

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

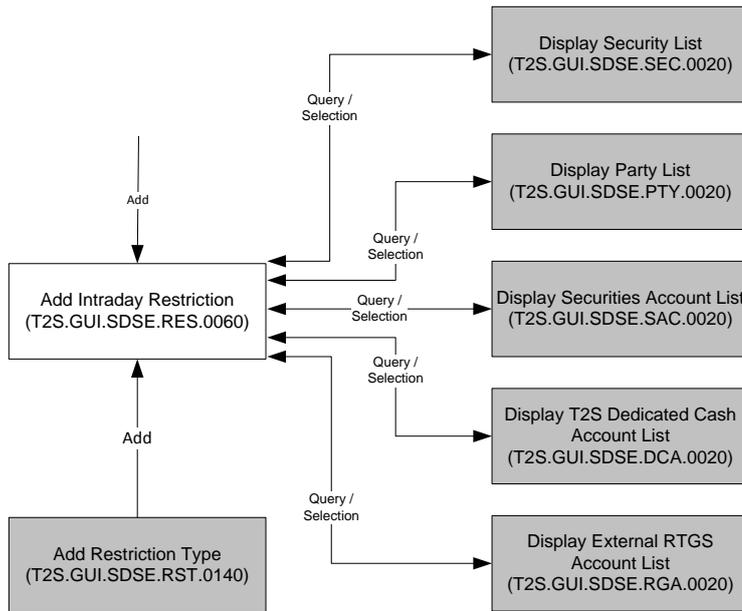
20 **4.10.2 User Interface Framework**

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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 set up
6 by the T2S Operator, CSD and NCB in T2S, based on a set of predefined parameters. The function allows
7 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 account,
14 securities account, external RTGS account) and lists of valid value for all other search criteria (e.g.,
15 restriction type). It must perform validations on the entered static data criteria and other selection criteria to
16 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 the
3 selection criteria, specified by the user in the *Query Intraday Restrictions* function. The function shall allow
4 the user to select a restriction from the results set and to display the details of the intraday restriction. If the
5 query only returns one valid intraday restriction, then it automatically displays the result on the *Display*
6 *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 on a
9 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, securities,
15 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 *Display*
20 *Intraday Restriction Details* function.

21 **4.10.3.5 Delete Intraday Restriction**

Function Name	Delete Intraday Restriction
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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 user
 2 must be able to access this function by executing the delete option on the *Display Intraday Restriction*
 3 *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 restriction
 6 in T2S. This business function can be accessed from the *Add Restriction Type* business function because set
 7 up of restriction type is pre-requisite to the setup of an intraday restriction in T2S. It must allow the user to
 8 input values for mandatory and optional attributes for creation of an intraday restriction. This function must
 9 allow the user to query static data (e.g., securities, party, securities account, T2S dedicated cash account,
 10 external RTGS account). The function must perform validations on the entered data to ensure that the user
 11 has input valid values and consistent data.

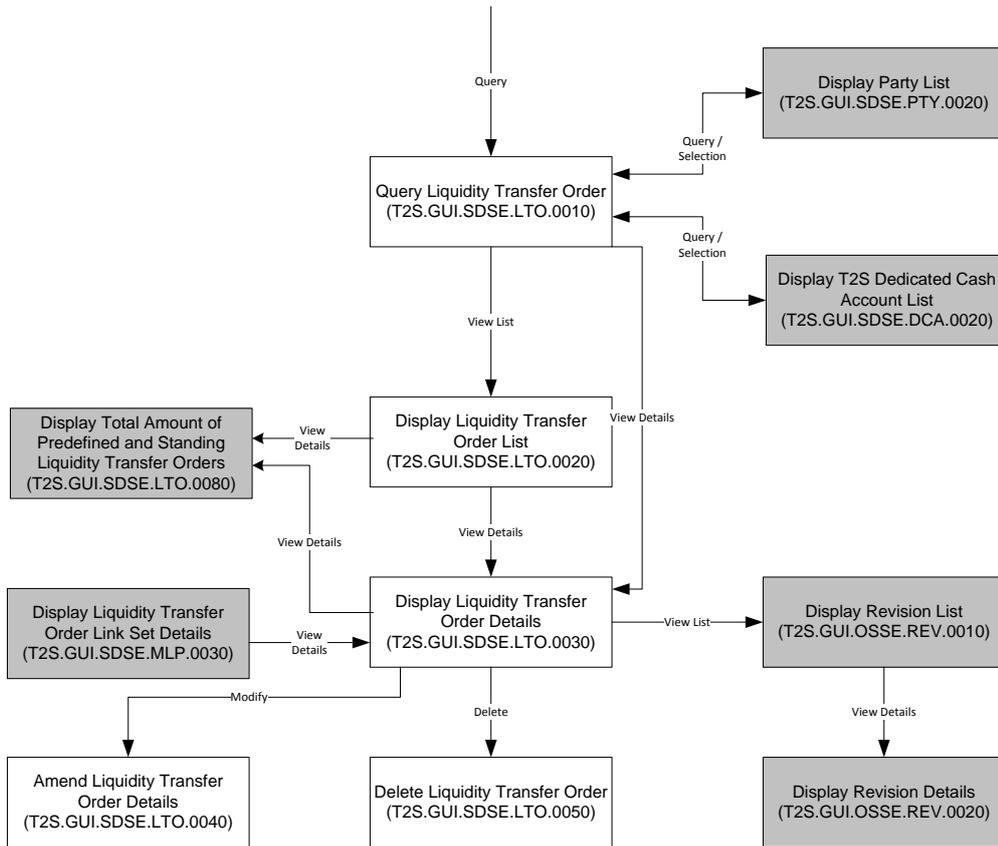
12 **4.11 T2S Dedicated Cash Account – Liquidity Transfer Order**

13 **4.11.1 Description**

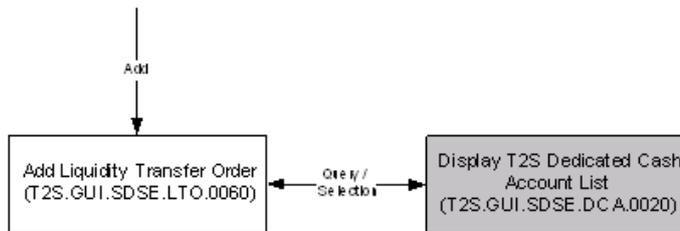
14 The user interface requirements in this section specify the functions and their association framework that
 15 T2S must provide for query and maintenance of liquidity transfer orders.

16 **4.11.2 User Interface Framework**

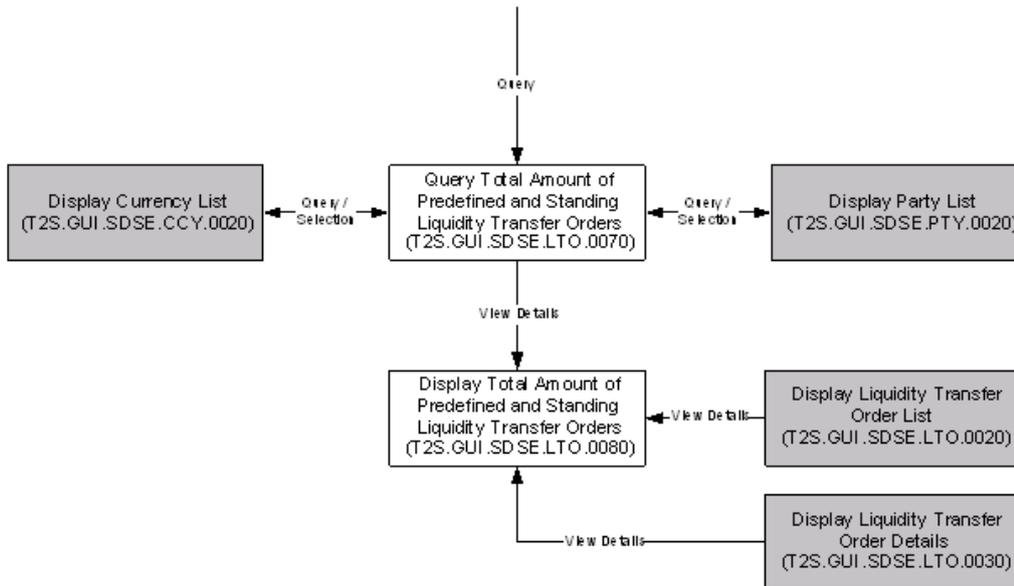
17



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



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



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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 (e.g.,
7 NCB / system entity, payment/settlement bank, T2S dedicated cash account) and lists of valid value for all
8 other search criteria. It must perform validations on the entered static data criteria and other selection criteria
9 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 fulfil
12 the selection criteria, specified by the user in the *Query Liquidity Transfer Order List* function. The function
13 shall allow the user to select a liquidity transfer order from the results set and to display the details of the

1 liquidity transfer order. If the query only returns one valid liquidity transfer order, then it automatically
2 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 payment/settlement
7 banks of an NCB, then *Display Total Amount of Predefined and Standing Liquidity Transfer Order*
8 business function will display details for the payment/settlement banks of the NCB
- 9 • If *Display Liquidity Transfer Order* business function displays LTOs for a specific payment/settlement
10 banks, then *Display Total Amount of Predefined and Standing Liquidity Transfer Order* business
11 function will display details of only the specific payment/settlement bank
- 12 • If *Display Liquidity Transfer Order* business function displays LTOs for a specific T2S dedicated cash
13 account of payment/settlement banks, then *Display Total Amount of Predefined and Standing Liquidity*
14 *Transfer Order* business function will display details of only the specific payment/settlement bank

15 **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

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

- 18 ▪ amending the liquidity transfer order details;
- 19 ▪ deleting the liquidity transfer order;
- 20 ▪ and accessing the revision history of the liquidity transfer order

21 **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

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

25 **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
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1 The *Delete Liquidity Transfer Order* function shall provide the facility to delete a liquidity transfer order.
 2 The user must be able to access this function by executing the delete option on the *Display Liquidity*
 3 *Transfer Order Details* function.

4 **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

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

10 **4.11.3.7 Query Total Amount of Predefined and Standing Liquidity Transfer 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

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

16 **4.11.3.8 Display Total Amount of Predefined and Standing Liquidity Transfer 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

17 The *Display Total Amount of Predefined and Standing Liquidity Transfer Orders* function shall display the
 18 execution summary of the liquidity transfer orders defined in T2S that fulfil the selection criteria, specified
 19 by the user in the *Query Total Amount of Predefined and Standing Liquidity Transfer Orders*. The function
 20 must display the

- 21 ▪ total amount of all the individual liquidity transfer orders;

- and the total amount of predefined and standing liquidity transfer order that have not been executed.

4.12 Multiple Liquidity Providers

4.12.1 Description

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

4.12.2 User Interface Framework

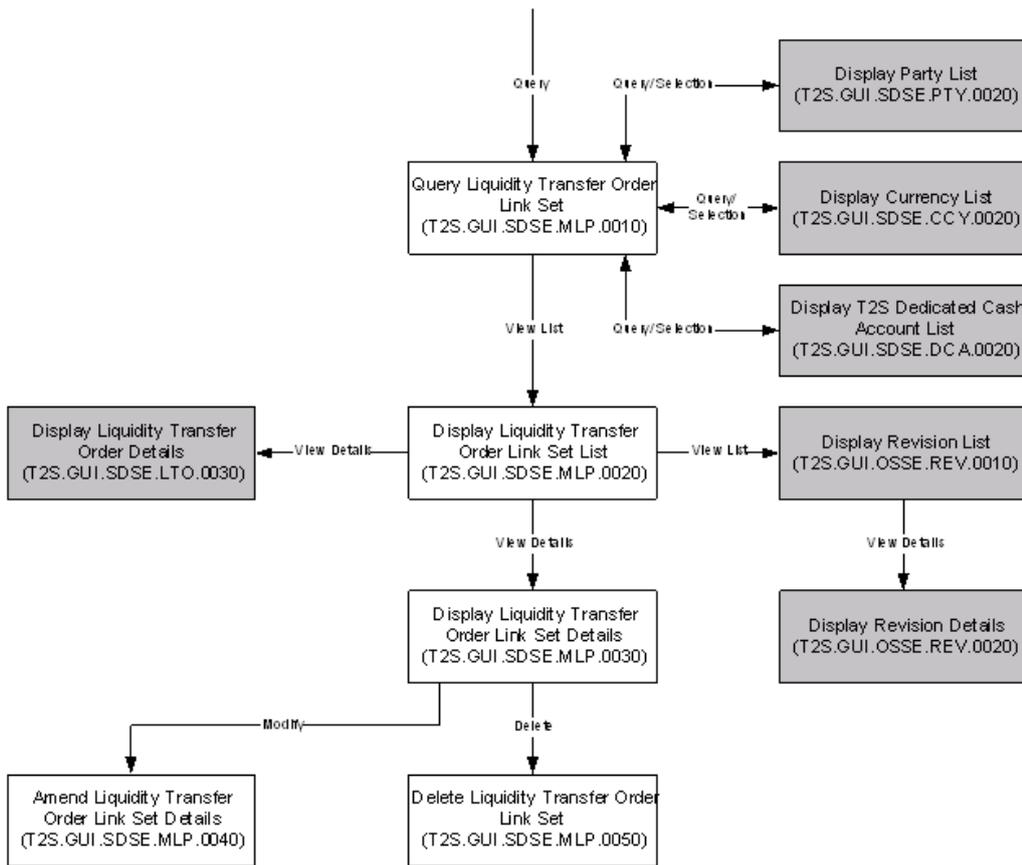
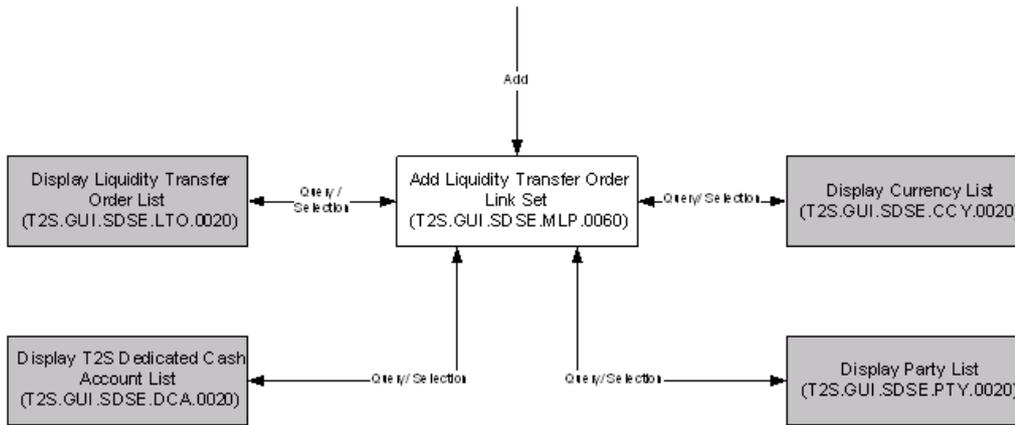


Figure 4-25 Liquidity Transfer Order Link Set Query and Maintenance user interface framework



1
2 Figure 4-26 Add Liquidity Transfer Order Link Set user interface framework

3 **4.12.3 Business Function**

4 **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

5 The *Query Liquidity Transfer Order Link Set* function shall provide the facility to query the sets of
6 sequenced liquidity transfer orders. This function must allow the user to query static data (e.g., NCB / system
7 entity, payment/settlement bank, T2S dedicated cash account, currency) and lists of valid value for all other
8 search criteria. 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 **4.12.3.2 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

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

17 **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

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

- 7 ▪ amending the liquidity transfer order link set details;
- 8 ▪ deleting the liquidity transfer order link set;
- 9 ▪ accessing the revision history of the liquidity transfer order link set
- 10 ▪ and displaying the liquidity transfer order details (if the user has not specified in the *Query*
 11 *Liquidity Transfer Order Link Set* function to return all the attributes of a liquidity transfer order)

12 **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

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

- 16 ▪ update valid-to date for closing a liquidity transfer order link set (the individual liquidity transfer
 17 orders still remain active); and
- 18 ▪ add, modify (changing the sequence of liquidity transfer order in a link set) and delete liquidity
 19 transfer orders to/in a link set

20 **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

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

1 **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

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

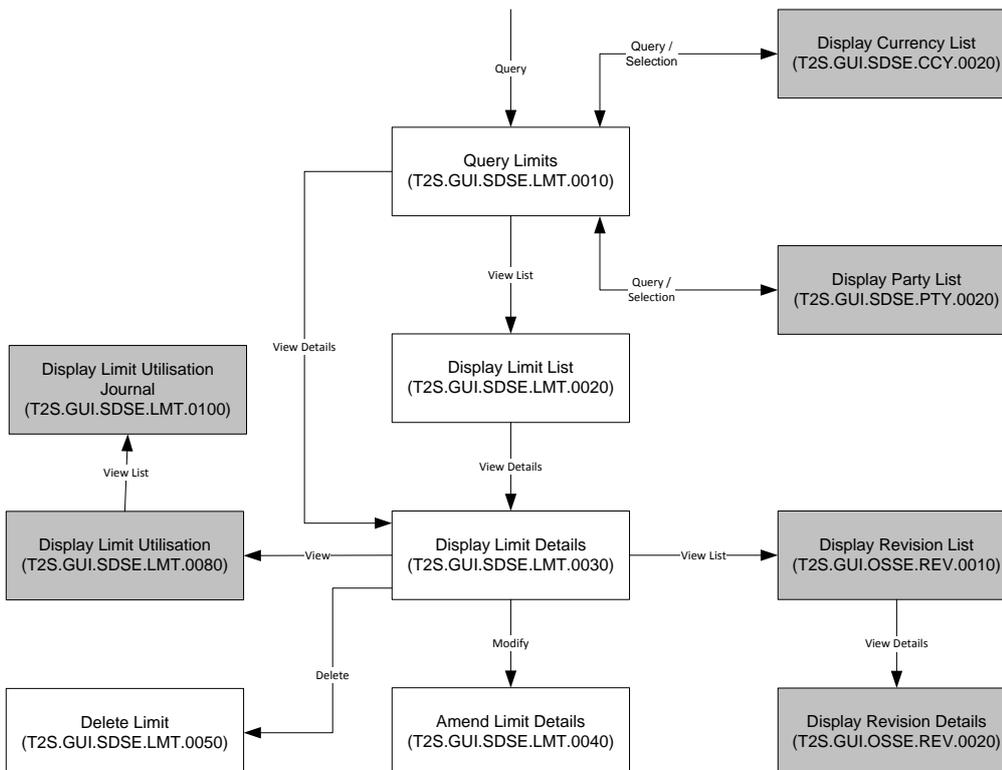
7 **4.13 Limits**

8 **4.13.1 Description**

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

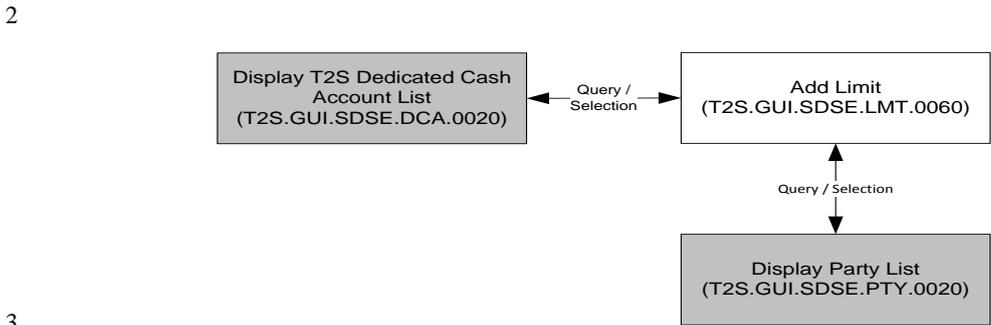
11 **4.13.2 User Interface Framework**

12

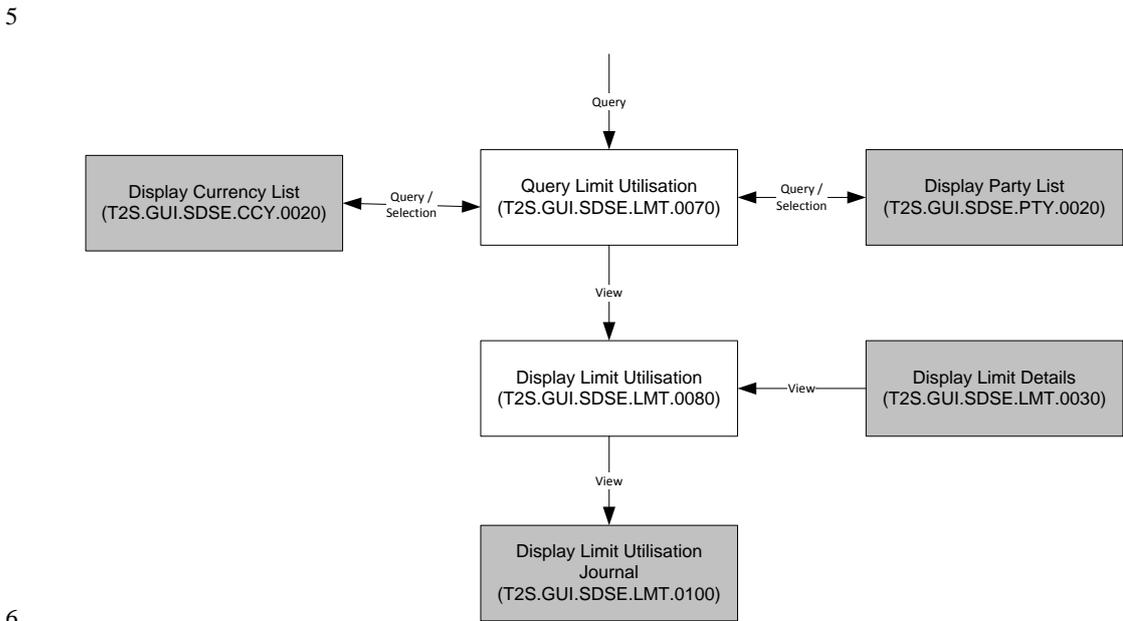


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1 Figure 4-27 Limits Query and Maintenance user interface framework

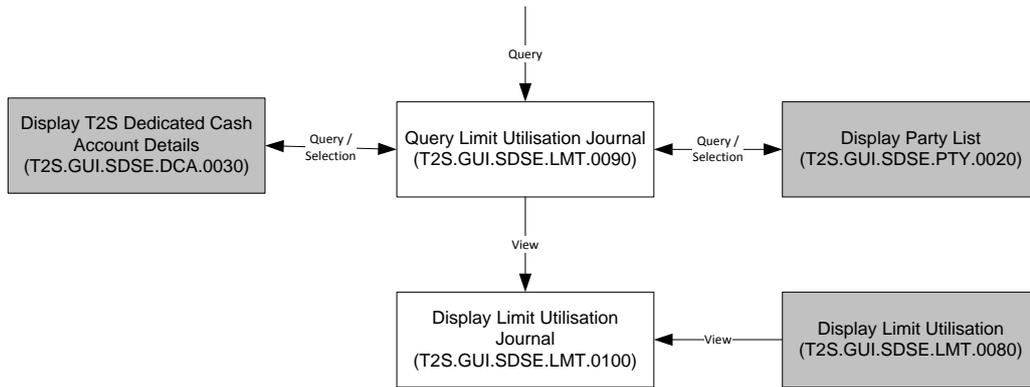


4 Figure 4-28 Add Limit user interface framework



7 Figure 4-29 Limit Utilisation Query user interface framework

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1
2 Figure 4-30 Limit Utilisation Journal Query user interface framework

3 **4.13.3 Business Function**

4 **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

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

9 **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

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

15 **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

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

- 3 ▪ amending the limit details;
- 4 ▪ deleting the limit;
- 5 ▪ accessing the revision history of the limit
- 6 ▪ and displaying the limit utilisation

7 **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

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

10 **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

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

13 **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

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

18 **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

1 The *Query Limit Utilisation* function shall provide the facility to query the utilisation of limits. This function
 2 must allow the user to query static data (e.g., party as credit consumer, limit, currency) and lists of valid
 3 value for all other search criteria (e.g., limit type). 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 **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

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

11 **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

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

16 **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

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

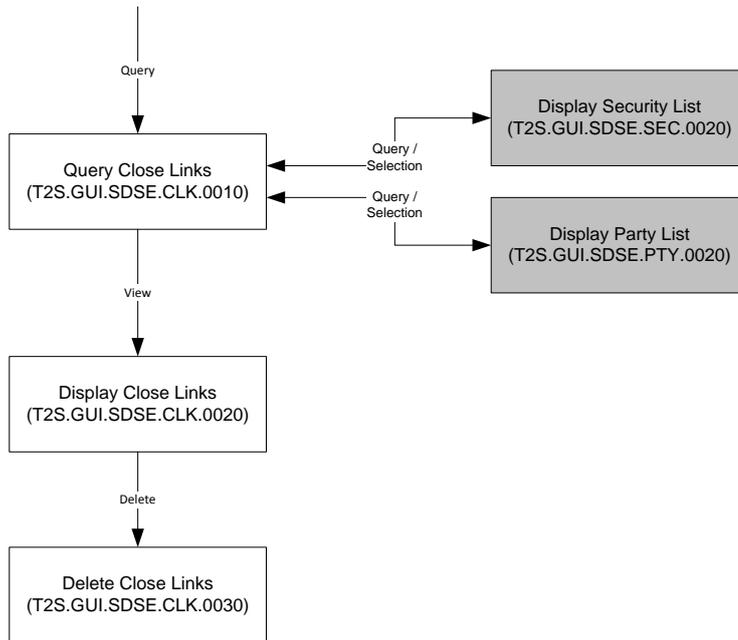
1 **4.14 Close Links**

2 **4.14.1 Description**

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

5 **4.14.2 User Interface Framework**

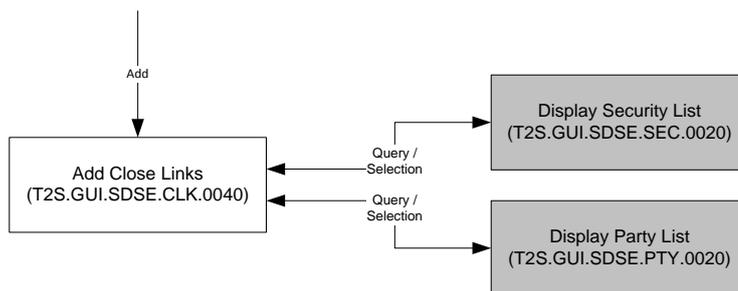
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8 Figure 4-31 Close Links Query and Maintenance user interface framework

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11 Figure 4-32 Add Close Links user interface framework

1 **4.14.3 Business Function**

2 **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

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

- 4
- 5 ▪ the party identifier of the NCB that has set up the close link;
 - 6 ▪ or the party identifier of the financial market participant that has the close link;
 - 7 ▪ or the security identifier .

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

10 **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

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

16 **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

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

19 **4.14.3.4 Add Close Link**

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

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

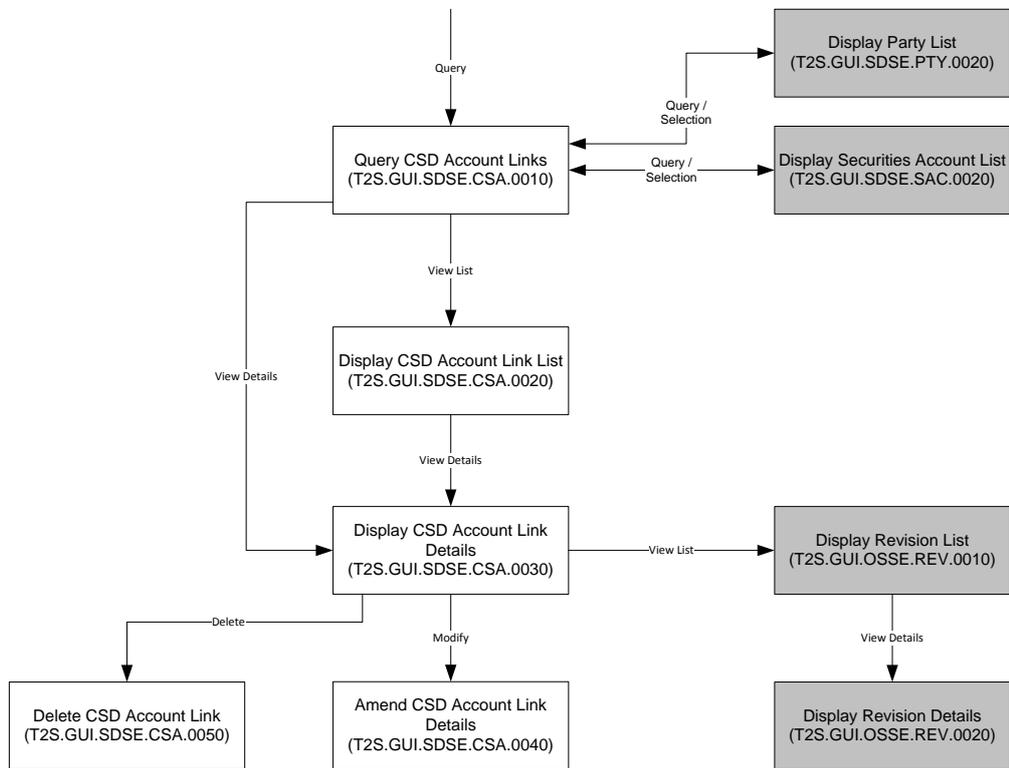
6 **4.15 CSD Account Link**

7 **4.15.1 Description**

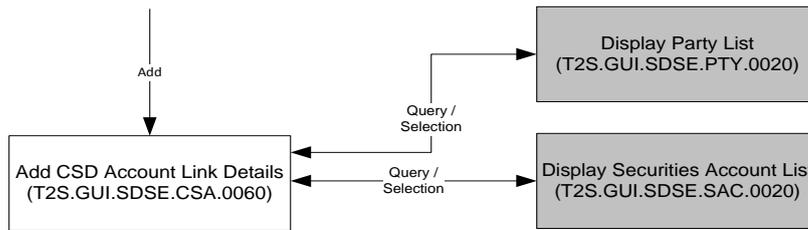
8 The user interface requirements in this section specify the functions and their association framework that
 9 T2S must provide for query and maintenance of CSD Account Link for cross CSD settlement.

10 **4.15.2 User Interface Framework**

11



12
 13 Figure 4-33 CSD Account Link Query and Maintenance user interface framework
 14



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

3 **4.15.3 Business Function**

4 **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

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

9 **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

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

- 18
- amending the CSD account link details;

- 1 ▪ deleting the CSD account link;
- 2 ▪ and accessing the revision history of the CSD account link

3 **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

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

7 **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

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

11 **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

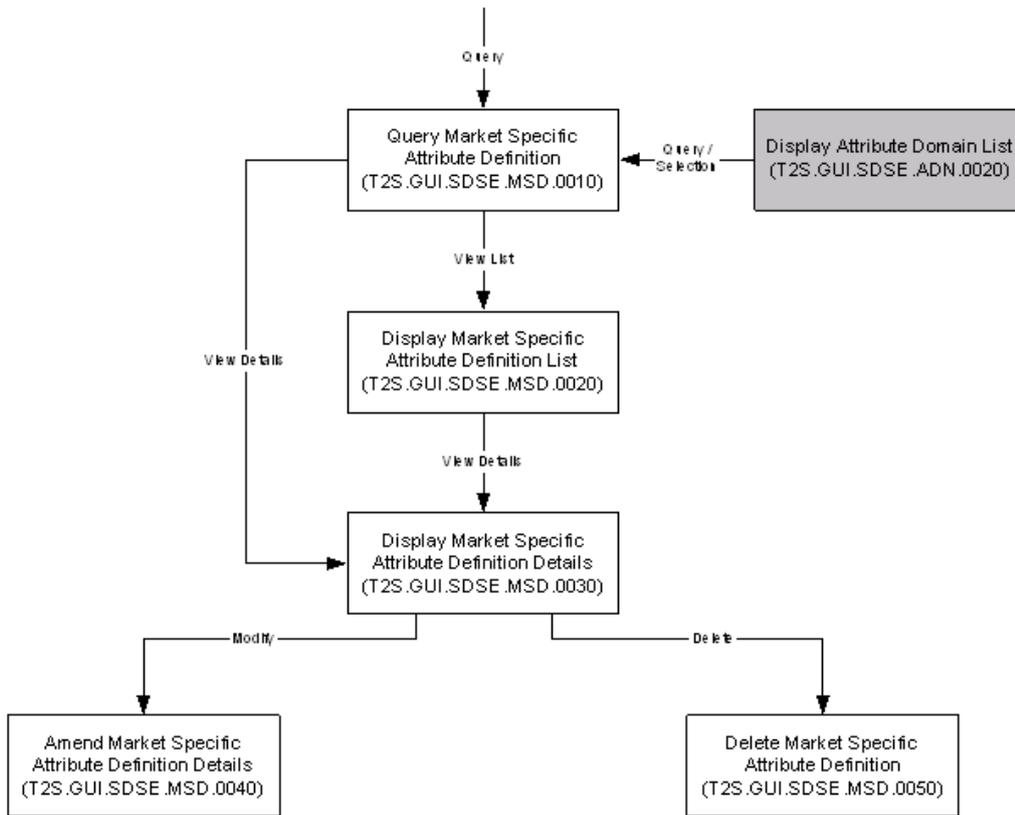
12 The *Add CSD Account Link* function shall provide the user with the facility to add new cross CSD account
13 link in T2S. It must allow the user to input values for mandatory and optional attributes for creation of a
14 cross CSD account link. This function must allow the user to query static data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

17 **4.16 Market Specific Attribute Definition**

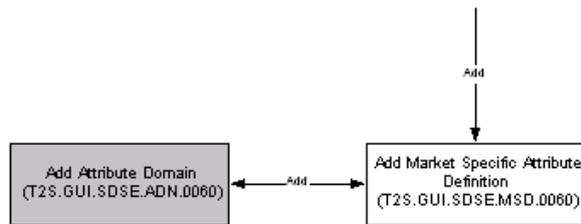
18 **4.16.1 Description**

19 The user interface requirements in this section specify the functions and their association framework that
20 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 the
4 entered static data criteria and other selection criteria to ensure that the user has input valid values.

5 **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	

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

13 **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	

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

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

20 **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	

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

1 **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	

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

5 **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,

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

10
11 The Attribute Domain is created before the creation of Market Specific Attribute (MSA). The function
12 allows the user to branch into *Add Market Specific Attribute* for defining market specific attribute value for
13 reference data objects (securities, party, securities account) associated with the system entity that has define
14 the market specific attribute.

15 **4.17 Eligible Counterpart CSD**

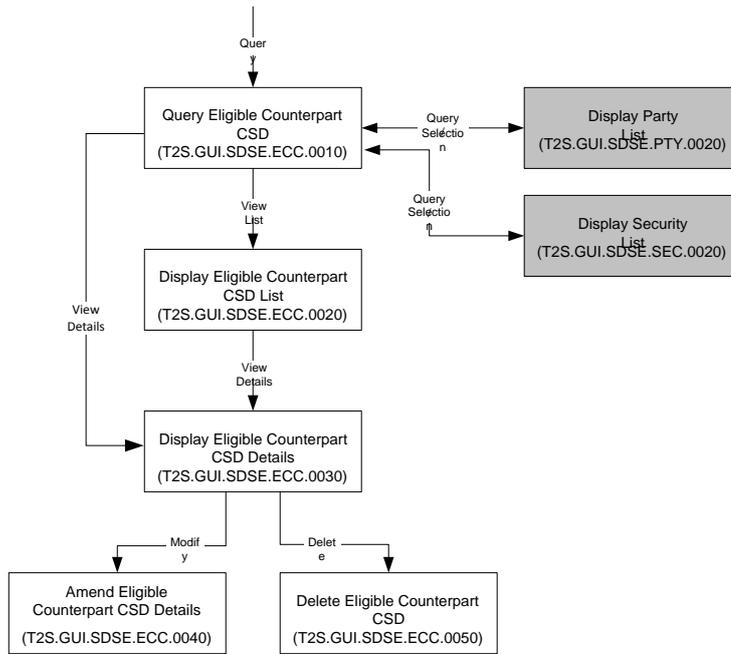
16 **4.17.1 Description**

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

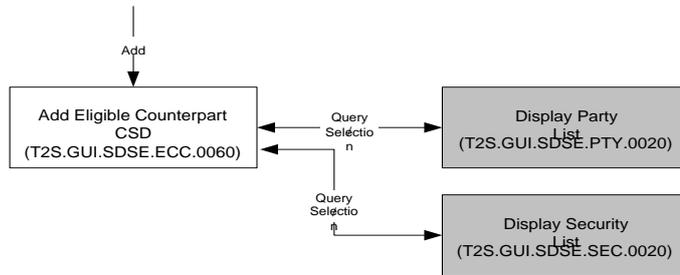
- 22 ■ Eligible Counterpart CSD
- 23 ■ Eligible Counterpart CSD Securities

24 **4.17.2 User Interface Framework**

25



1
2 Figure 4-37 Eligible Counterpart CSD Query and Maintenance user interface framework



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

6 **4.17.3 Business Function**

7 **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

8 The *Query Eligible Counterpart CSD* function shall provide the CSDs the facility to query their counterpart
9 CSD and the securities eligible for settlement vis-à-vis the counterpart CSD. This function must allow the

1 user to query static data and lists of valid value for all other search criteria. It must perform validations on the
2 entered static data criteria and other selection criteria to ensure that the user has input valid values.

3 **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

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

9 **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

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

- 13 ▪ amending the eligible counterpart CSD details;
- 14 ▪ deleting the eligible counterpart CSD;
- 15 ▪ and accessing the revision history of the eligible counterpart CSD

16 **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

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

20 **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

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

4 **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

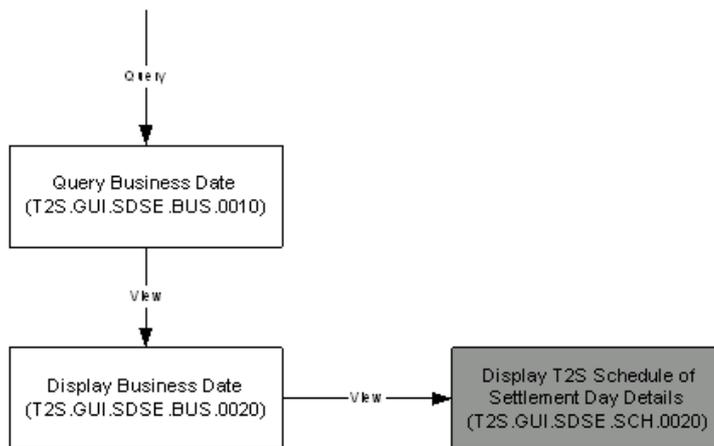
5 The *Add Eligible Counterpart CSD* function shall provide the user with the facility to add eligible
 6 counterpart CSD. It must allow the user to input values for mandatory and optional attributes for creation of
 7 a add eligible counterpart CSD. The function must perform validations on the entered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

9 **4.18 Business Date**

10 **4.18.1 Description**

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

13 **4.18.2 User Interface Framework**



14
 15 Figure 4-39 Business Date Query user interface framework

16 **4.18.3 Business Function**

17 **4.18.3.1 Query Business Date**

Function Name	Query Business Date
---------------	---------------------

Function Reference ID	T2S.GUI.SDSE.BUS.0010
User Requirement Reference ID	

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

2 **4.18.3.2 Display Business Date**

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

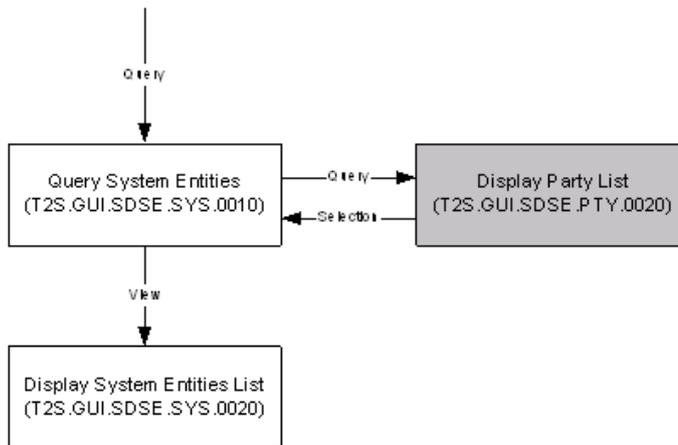
3 The *Display Business Date* function shall display the T2S business date to the user as a response to the
 4 *Query Business Date* function. This function must allow the user to branch to *Display T2S Schedule of*
 5 *Settlement Day Details* business function for viewing the current status of T2S schedule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

7 **4.19 System Entity Management**

8 **4.19.1 Description**

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

11 **4.19.2 User Interface Framework**



12
13 Figure 4-40 System Entity Query and Maintenance user interface framework

14 **4.19.3 Business Function**

15 **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

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

5 **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

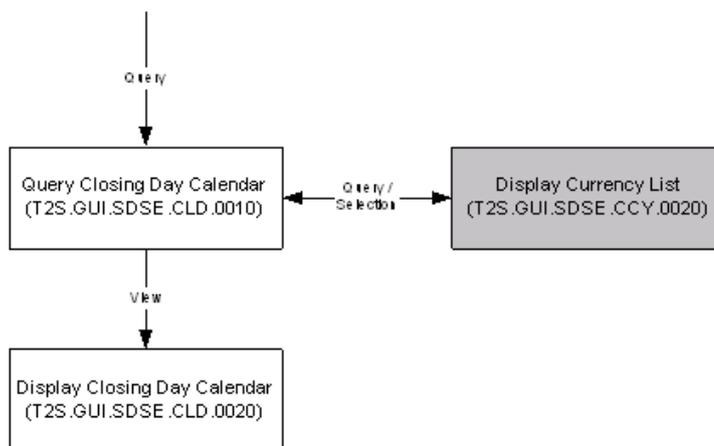
6 The *Display System Entities List* function shall display the set of system entities that fulfil the selection
 7 criteria, specified by the user in the *Query System Entities* function. This function shall display the key
 8 attributes of the system entity (e.g., system entity identifier, system entity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

10 **4.20 Closing Day Calendar**

11 **4.20.1 Description**

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

14 **4.20.2 User Interface Framework**



15
 16 Figure 4-41 Closing Day Calendar Query and Maintenance user interface framework

1 **4.20.3 Business Function**

2 **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

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

5 **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

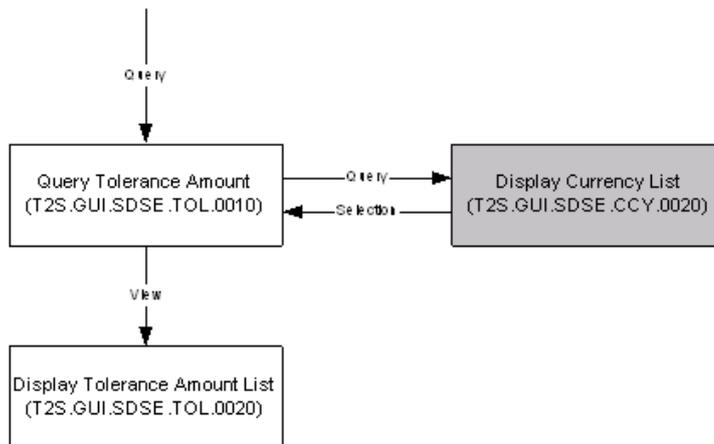
6 The *Display Closing Day Calendar* function shall display the closing day calendar entries that fulfil the
7 selection criteria, specified by the user in the *Query Closing Day Calendar* function.

8 **4.21 Tolerance Amount**

9 **4.21.1 Description**

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

12 **4.21.2 User Interface Framework**



13
14 Figure 4-42 Tolerance Amount Query and Maintenance user interface framework

1 **4.21.3 Business Function**

2 **4.21.3.1 Query Tolerance Amount**

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

3 The *Query Tolerance Amount* function shall provide the facility to query the tolerance amount for one or
 4 more settlement currencies in T2S. This function must allow the user to query static data (e.g., currency) and
 5 lists 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 **4.21.3.2 Display Tolerance Amount List**

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

8

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

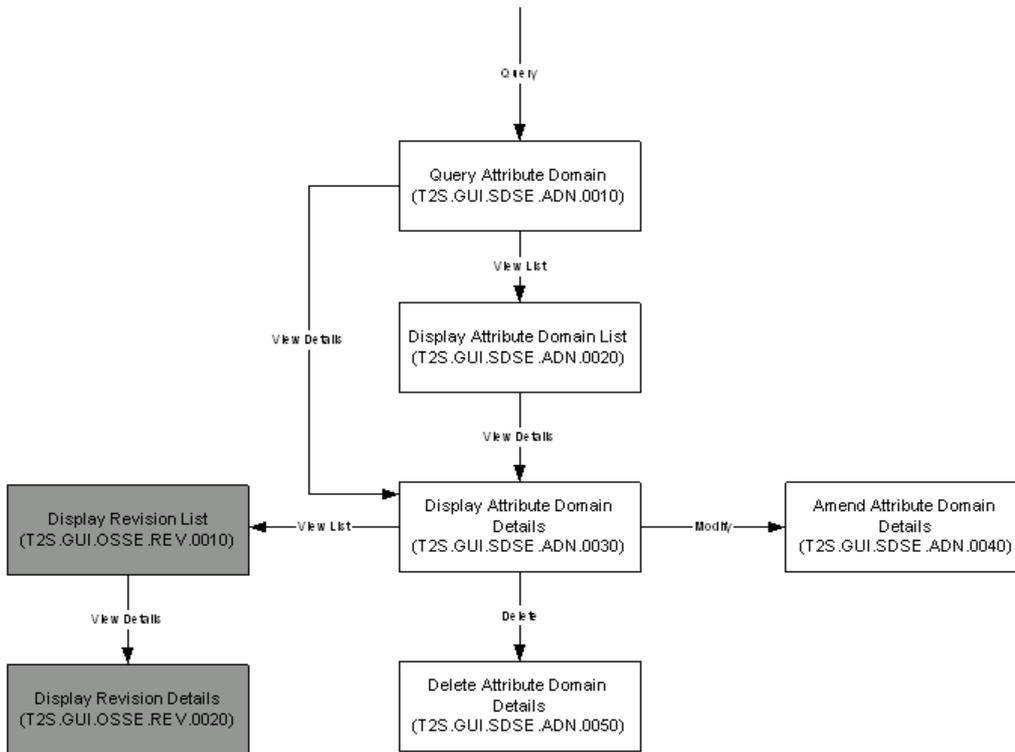
10 **4.22 Attribute Domain Management**

11 **4.22.1 Description**

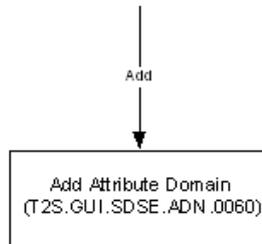
12 The user interface requirements in this section specify the functions and their association framework that
 13 T2S must provide for query and maintenance of attribute domain (T2S.11.270). The business object
 14 "attribute domain" consists following classes of information:

- 15
 - attribute domain;
- 16
 - attribute values;
- 17
 - reference domains;
- 18
 - and reference values

1 **4.22.2 User Interface Framework**



2
3 Figure 4-43 Attribute Domain Query and Maintenance user interface framework



4
5 Figure 4-44 Add Attribute Domain user interface framework

6 **4.22.3 Business Function**

7 **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

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

4 **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

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

10 **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

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

- 13 ▪ attribute domain;
- 14 ▪ attribute value;
- 15 ▪ reference domain;
- 16 ▪ and reference value

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

- 19 ▪ amendment of the attribute domain details;
- 20 ▪ and deleting the attribute domain

21 **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

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

- 1 • an attribute domain or change the format of an attribute domain;
 - 2 • or add, modify or delete attribute value;
 - 3 • or change the format of a reference domain;
 - 4 • or add, modify or delete reference value.
- 5 The user must be able to access this function by executing the amend option on the *Display Attribute*
6 *Domain List* function.

7 **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

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

9 **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

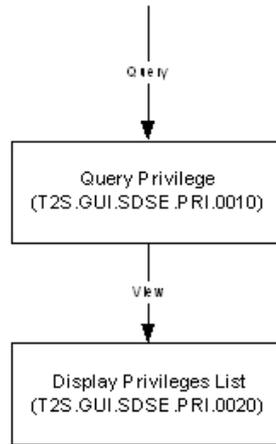
10 The *Add Attribute Domain* function shall provide the user with the facility to create a new attribute domain.
11 The function must also provide the facility to add attribute values, reference domains and reference values
12 for an attribute domain. It must allow the user to input values for mandatory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

15 **4.23 Roles and Privileges**

16 **4.23.1 Description**

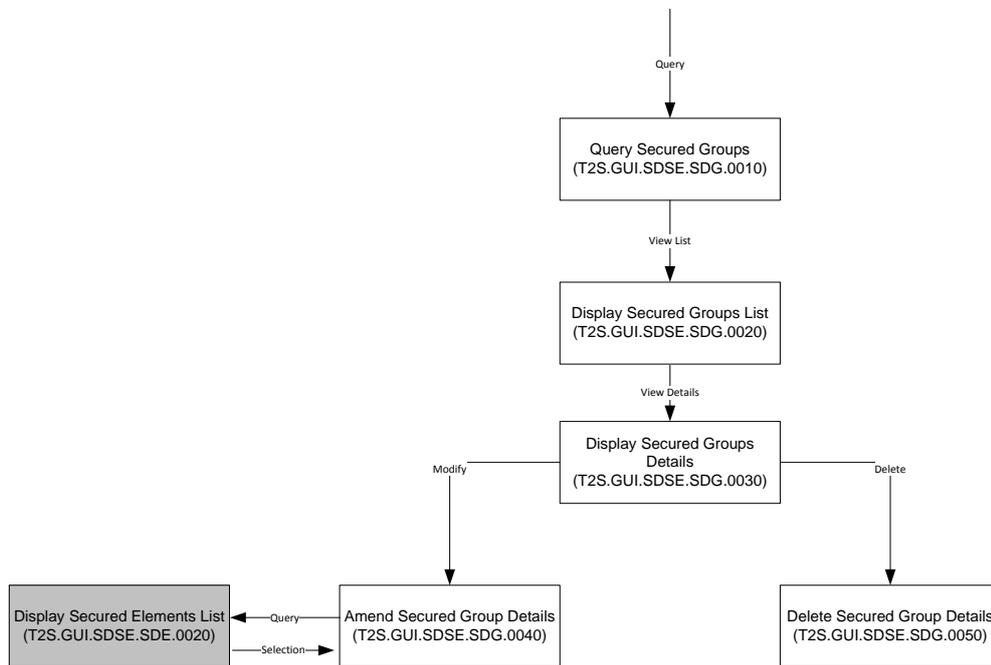
17 The user interface requirements in this section specify the functions and their association framework that
18 T2S must provide for query and maintenance of privileges, roles, secured elements, secured element groups
19 and T2S system users

1 **4.23.2 User Interface Framework**



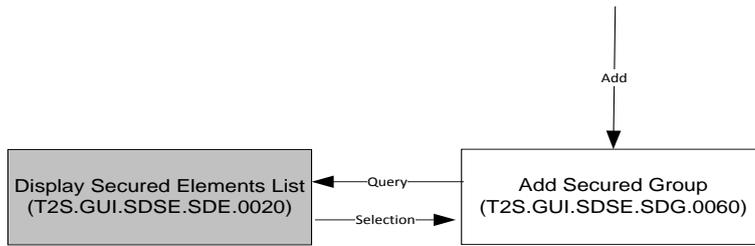
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3 Figure 4-45 Privilege Query and Maintenance user interface framework

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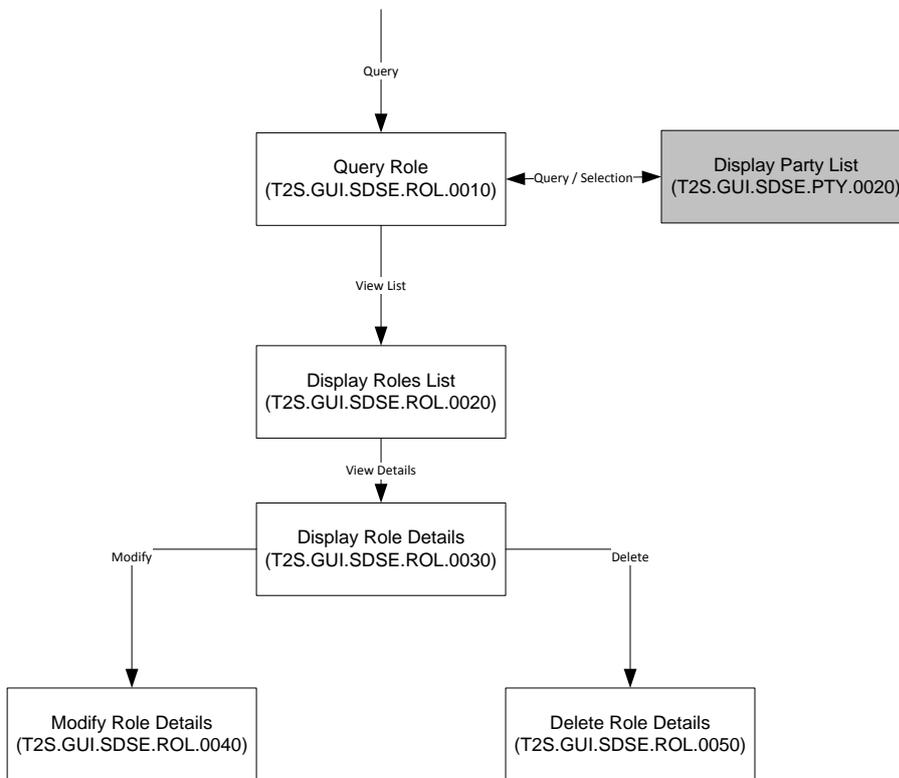
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8 Figure 4-47 Secured Data Group Query and Maintenance user interface framework

9



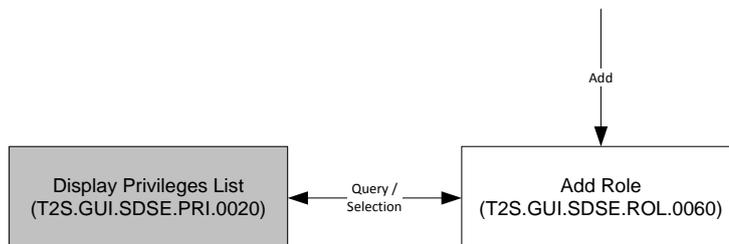
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2 Figure 4-48 Add Secured Data Group user interface framework

3



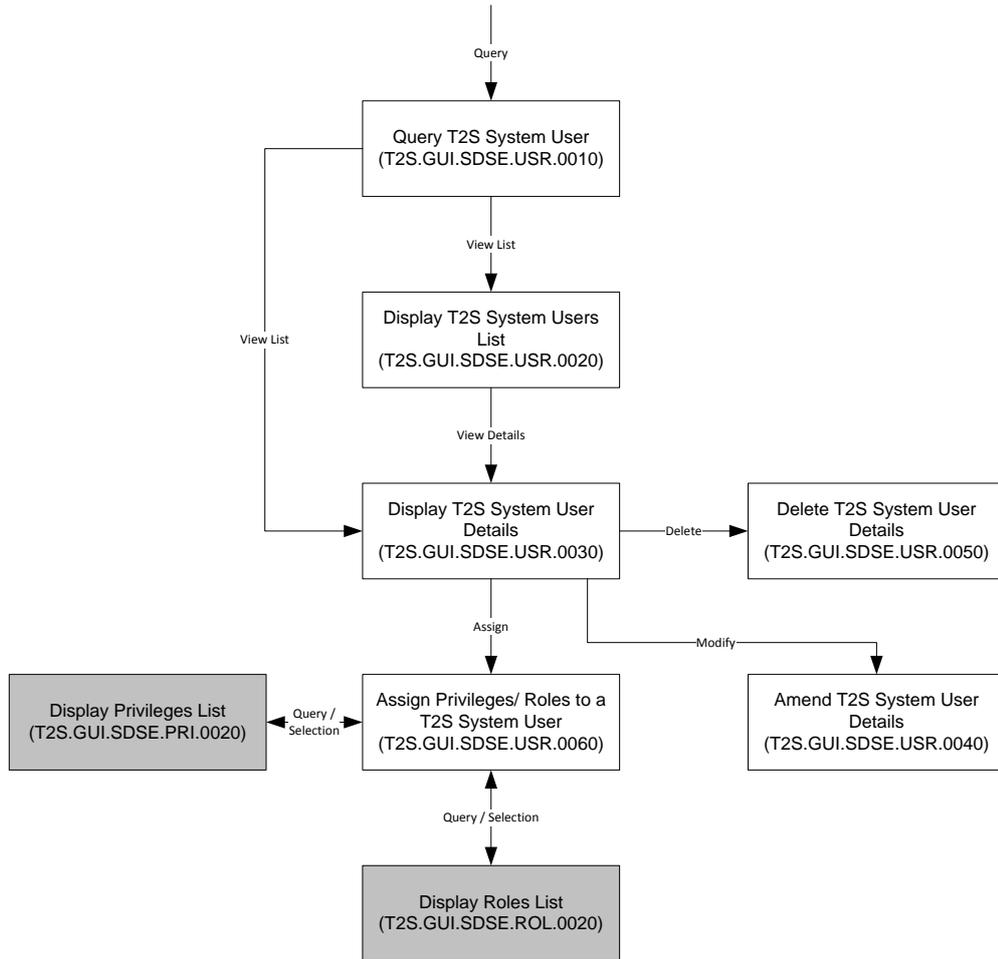
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5 Figure 4-49 Roles Query and Maintenance user interface framework

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7
8 Figure 4-50 Add Role user interface framework

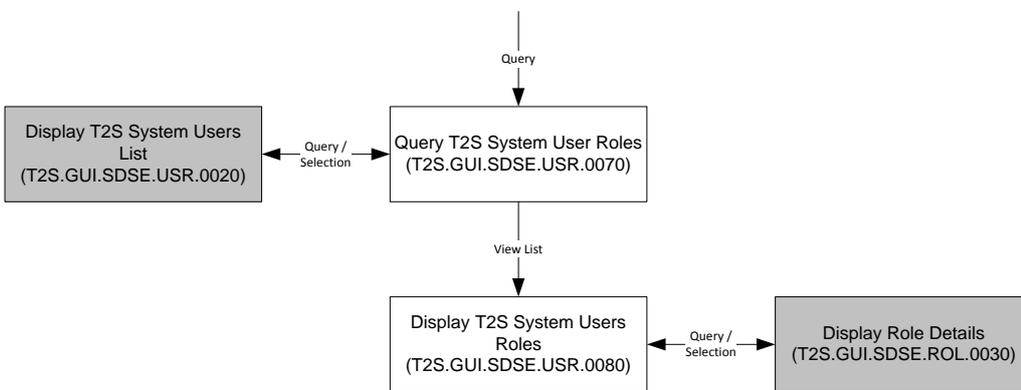
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2

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

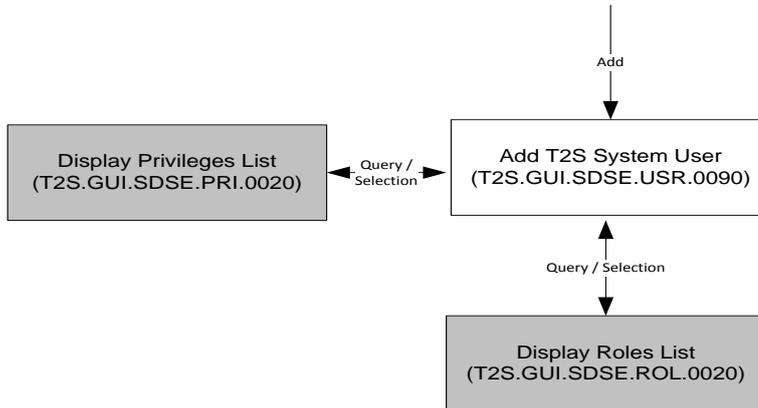
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6 Figure 4-52 T2S System User Roles Query user interface framework

1



2

3 Figure 4-53 Add T2S System User interface framework

4 **4.23.3 Business Function**

5 **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

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

7 **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

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

10

11 **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

12 The *Display Secured Elements List* function shall display the list of secured elements of a specific or all
13 object types that fulfil the selection criteria, specified by the user in the *Query Secured Elements* 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 selection
5 criteria, specified by the user in the *Query Secured Groups* function. The function shall allow the user to
6 select a secured group from the results set and to display the details of the secured group. If the query only
7 returns one valid secured group, then the function automatically displays the *Display Secured Group Details*
8 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 associated
11 business objects. This function must allow the user to branch into additional functions, depending on the
12 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 group
17 (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 Group*
19 *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 its
3 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 grouping
6 business objects of the same object type. It must allow the user to input values for mandatory and optional
7 attributes for creation of a new secured group entry. This function must allow the user to query static data
8 and lists of valid value for all other attributes. It must perform validations on the entered data to ensure that
9 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 by the
14 user in the *Query Roles* function. This function shall display the roles that the user (e.g., CSD or NCB or T2S
15 party administrator) is authorised to view; or created by the user. The function shall allow the user to select a
16 role from the results set and to display the details of the role. If the query only returns one valid role, then the
17 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 access
3 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 description)
8 and to change the set of system and object privileges assigned to a role the “Grant/Revoke Privileges
9 Function” will be used. The user must be able to access this function by executing the amend option on the
10 *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 groups.

19 It must allow the user to input values for mandatory and optional attributes for creation of a new role. This

1 function must allow the user to query static data and lists of valid value for all other attributes. It must
2 perform validations on the entered data to ensure that the user has input valid 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 function must
5 allow the user to query static data (e.g., party) and lists of valid value for all other attributes (e.g., status
6 codes). It must perform validations on the entered data to ensure that the user has input valid values and
7 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 selection
10 criteria, specified by the user in the *Query T2S System Users* function. The function shall allow the user to
11 select a T2S System User from the results set and to display the details of a system user. If the query only
12 returns one valid role, then the function automatically displays the *Display T2S System User Details*
13 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 name,
16 user name, type of authentication, lockout status and password reset. This function must allow the user to
17 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 user
 2 related attributes. The user must be able to access this function by executing the amend option on the *Display*
 3 *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 role and/or
 8 system/ object privileges to a system user. The user must be able to access this function by executing an
 9 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 T2S system
 12 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 that fulfil
 15 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 must allow
2 the user to input values for mandatory and optional attributes for creation of a new system user. This function
3 must allow the user to query static data and lists of valid value for all other attributes. It must perform
4 validations on the entered data to ensure that the user has input valid values and consistent data.

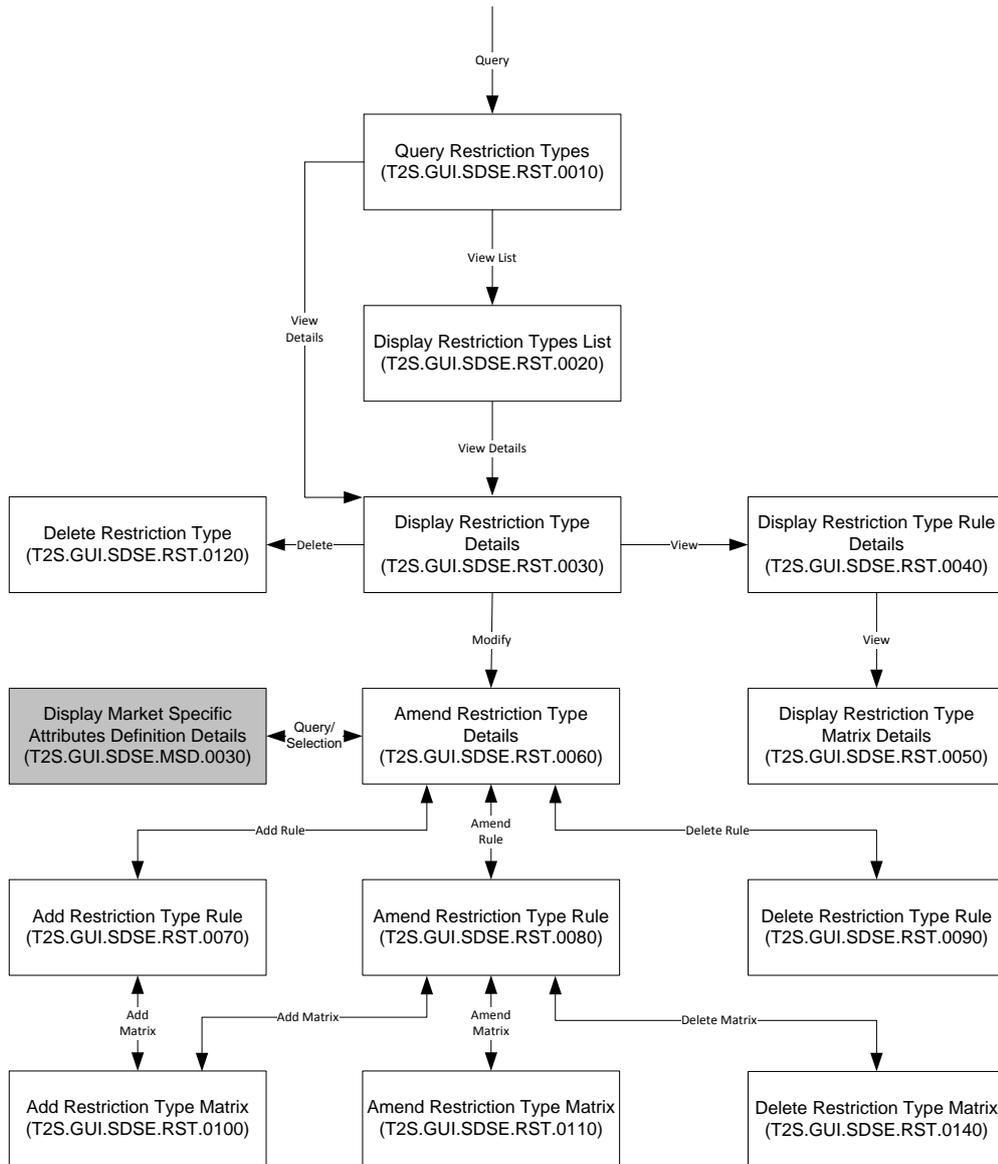
5 **4.24 Restriction Types**

6 **4.24.1 Description**

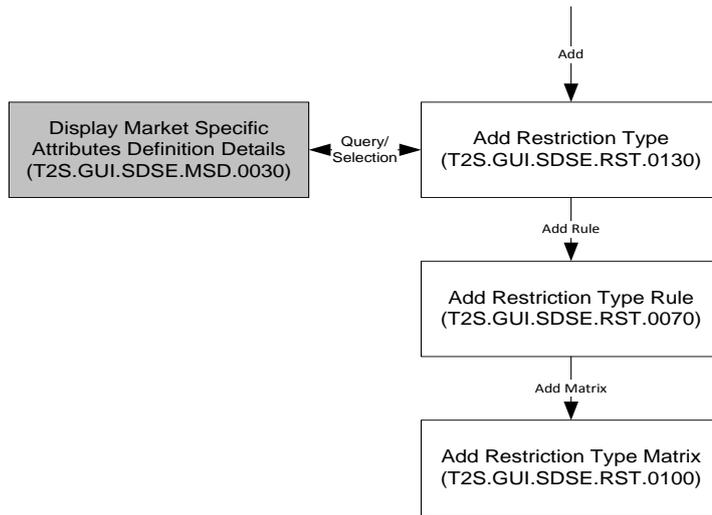
7 The user interface requirements in this section specify the functions and their association framework that
8 T2S must provide for query and maintenance of restriction types.

9 **4.24.2 User Interface Framework**

10



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 must
6 allow the user to query static data (e.g., system entity) and lists of valid value for all other attributes (e.g.,
7 restriction type, object restriction type). It must perform validations on the entered data to ensure that the
8 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 selection
11 criteria, specified by the user in the *Query Restriction Types* function. The function shall allow the user to
12 select a restriction type from the results set and to display the details. If the query only returns one valid
13 restriction type, then the function automatically displays the *Display Restriction Type Details* function.

14 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

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

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

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

- 7 ▪ amending restriction rule type;
- 8 ▪ and deleting restriction type details

9 **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

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

14 **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

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

17 **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

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

- 1 ▪ add new rules to the restriction type;
 - 2 ▪ amend existing rules of a restriction type (including rule sequence attribute)
 - 3 ▪ delete rule(s) for a restriction type;
 - 4 ▪ and add / amend matrices in a rule
- 5 The user must be able to access this function by executing the amend option on the *Display Restriction Type*
- 6 *Details* function.

7 **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

- 8 The *Add Restriction Type Rule* function shall provide the facility to define new rule(s) for a restriction type.
- 9 It allows the users to specify the criterion of the rule as well as the rule sequence. It allows the users to either
- 10 ▪ return to *Amend Restriction Type Details* function (for confirmation of completion of input); or
 - 11 ▪ branch to *Add Restriction Type Matrix* function for adding the valid set of values applicable for a
 - 12 specific rule.

13 **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

- 14 The *Amend Restriction Type Rule* function shall provide the facility to edit the details of a restriction type
- 15 rule including the rule sequence and criterion of each rule. It allows the users to either
- 16 ▪ return to *Amend Restriction Type Details* function (for confirmation of the completion of edit); or
 - 17 ▪ branch to *Amend Restriction Type Matrix/ Add Restriction Type Matrix* function for adding or
 - 18 modifying the set of values applicable for a specific rule.

19 **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

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

1 **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

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

- 4 ▪ *Add Restriction Type Rule;*
- 5 ▪ *Amend Restriction Type Rule; and*
- 6 ▪ *Add Restriction Type*

7 **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

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

12

13 **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

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

16 **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

17 The *Add Restriction Type* function shall provide the user with the facility to create a new restriction type.

18 The function must also allow the users to

- 19 ▪ add details of attributes of the restriction type entity;

- 1 ▪ query and select market specific attribute for securities or securities account applicable to a
2 restriction type (*Display Market Specific Attribute Definition List* function);
3 ▪ add restriction type rules and their sequences (*Add Restriction Type Rule* function); and
4 ▪ add restriction type matrices (*Add Restriction Type Matrix* function)
5 It must allow the user to input values for mandatory and optional attributes for creation of a new restriction
6 type. This function must allow the user to query static data and lists of valid value for all other attributes. It
7 must perform validations on the entered data to ensure that the user has input valid values and consistent
8 data.

9 **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

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

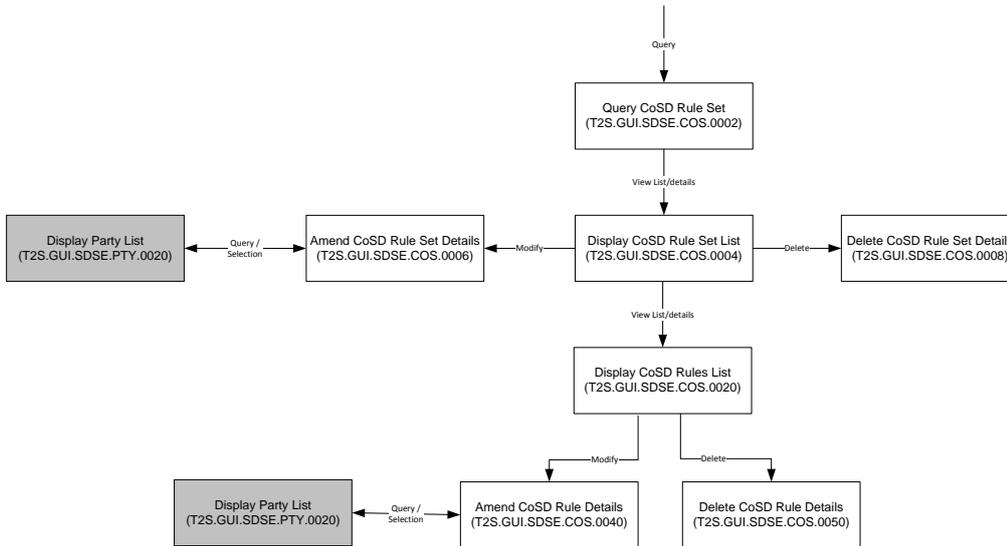
13 **4.25 Conditional Securities Delivery**

14 **4.25.1 Description**

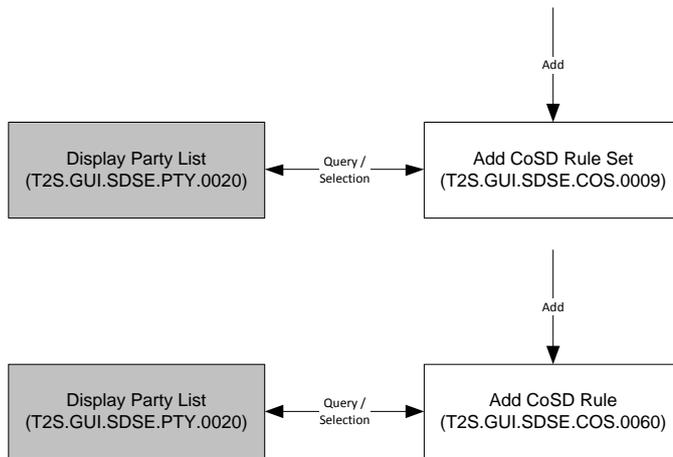
15 The user interface requirements in this section specify the functions and their association framework that
16 T2S must provide for query of conditional securities delivery parameters.

17 **4.25.2 User Interface Framework**

18



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 rule set.
8 This function must allow the user to query static data (e.g. system entity) and lists of valid value for all other

1 search criteria (such as validity date, processing conditions, administering parties). It must perform
2 validations on the entered static data criteria and other selection criteria to ensure that the user has input valid
3 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 selection
6 criteria, specified by the user in the *Query CoSD Rule Set* function. The function displays all the COSD Rule
7 details. The function shall allow the user to select a CoSD rule from the result set and to display the CoSD
8 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 rule and
11 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 Rule Set*
16 *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 of the
19 delete option must result in the creation and display of a pre-populated maintenance instruction for deletion,
20 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 must
 2 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 conditional
 7 delivery (process configuration)

8 It must perform validations on the entered data to ensure that the user has input valid values and consistent
 9 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 criteria,
 12 specified by the user in the *Query CoSD Rules* function. The function displays all the COSD Rule details.

13 **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

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

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

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

21 **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
-------------------------------	------------

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

4 **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

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

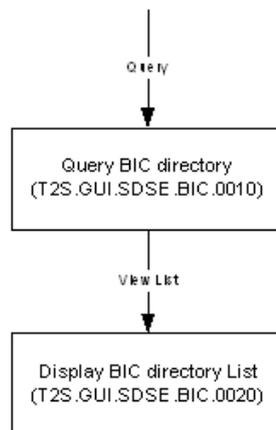
8 It must allow the user to input values for mandatory and optional attributes for creation of a new CoSD rule.
 9 This function must allow the user to query static data and lists of valid value for all other attributes. It must
 10 perform validations on the entered data to ensure that the user has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

11 **4.26 SWIFT BIC Directory**

12 **4.26.1 Description**

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

15 **4.26.2 User Interface Framework**



16
 17 Figure 4-58 SWIFT BIC Query user interface framework

1 **4.26.3 Business Function**

2 **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

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

5 **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

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

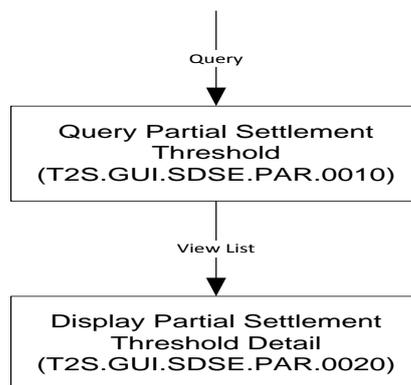
8 **4.27 Partial Settlement Thresholds**

9 **4.27.1 Description**

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

12 **4.27.2 User Interface Framework**

13



14

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

1 **4.27.3 Business Function**

2 **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	

3 The *Query Partial Settlement Threshold* function shall provide the facility to query partial settlement
4 thresholds. This function must allow the user to query lists of valid value of search criteria (e.g., threshold
5 type, instrument type). 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 **4.27.3.2 Display Partial Settlement Threshold Detail**

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

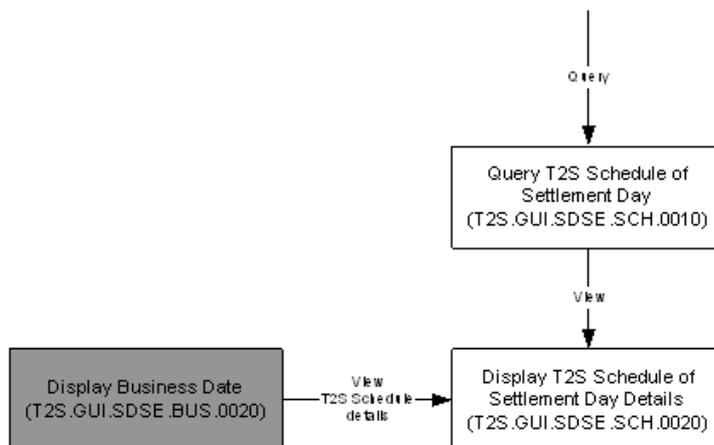
8 The *Display Partial Settlement Threshold Detail* function shall display all the thresholds defined for partial
9 settlement.

10 **4.28 T2S Schedule of Settlement Day**

11 **4.28.1 Description**

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

15 **4.28.2 User Interface Framework**



16

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

2 **4.28.3 Business Function**

3 **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

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

6 **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

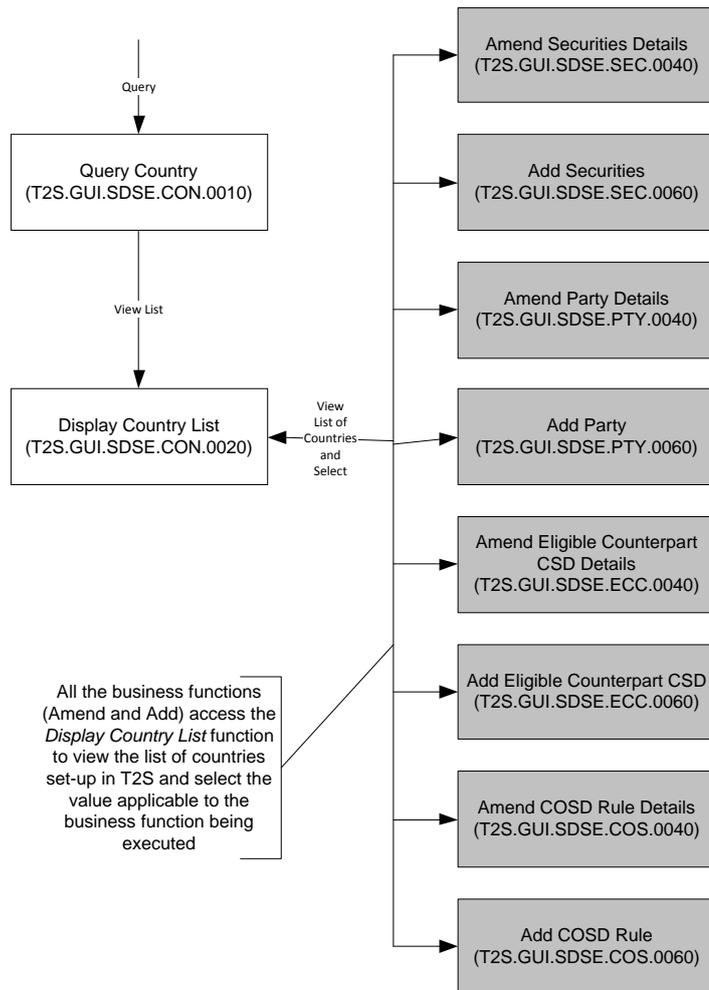
7 The *Display T2S Schedule of Settlement Day Details* function shall display the status of T2S schedule (for a
8 specific settlement date) to the user as a response to the *Query T2S Schedule of Settlement Day* function. The
9 function returns event name and description, planned time, revised time and effective time (i.e. actual start
10 time and actual end time) for all events in the T2S Schedule. This function can be accessed from *Display*
11 *Business Date* function to view the status and event details of T2S Schedule for the current business date.

12 **4.29 Country**

13 **4.29.1 Description**

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

1 **4.29.2 User Interface Framework**



2
3 Figure 4-61 Country Query user interface framework

4 **4.29.3 Business Function**

5 **4.29.3.1 Query Country**

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

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

7 **4.29.3.2 Display Country List**

Function Name	Display Country List
---------------	----------------------

Function Reference ID	T2S.GUI.SDSE.CON.0020
User Requirement Reference ID	

1 The *Display Country List* function shall display the list of all the countries set-up in T2S as a response to the
 2 *Query Country* function. The function returns country code and the name of the country according to the ISO
 3 3166-1 standard.

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

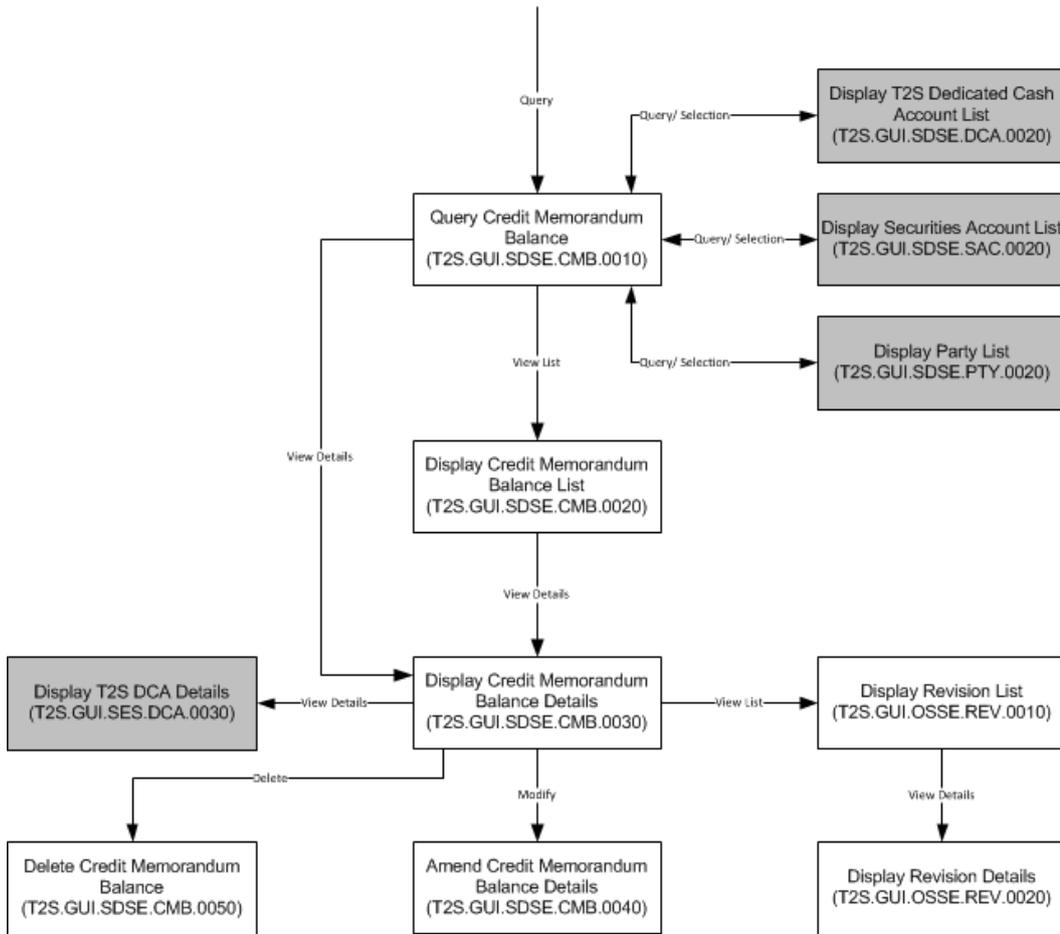
- 5 a) Securities reference data (for selection the country of issuance)
 - 6 a. Amend securities details (T2S.GUI.SDSE.SEC.0040);
 - 7 b. Add Securities (T2S.GUI.SDSE.SEC.0060);
- 8 b) Party reference data (for selection of the country in party address)
 - 9 a. Amend Party Details (T2S.GUI.SDSE.PTY.0040);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

17 **4.30 Credit Memorandum Balance**

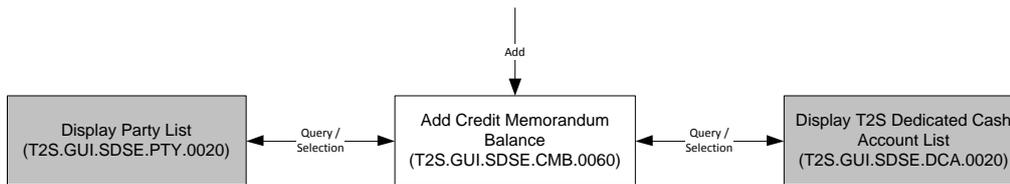
18 **4.30.1 Description**

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

1 **4.30.2 User Interface Framework**



2
3 Figure 4-62 Credit Memorandum Balance Query and Maintenance user interface framework



4
5 Figure 4-63 Add Credit Memorandum Balance user interface framework

6 **4.30.3 Business Function**

7 **4.30.3.1 Query Credit Memorandum Balance**

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

Reference ID	
--------------	--

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

7 **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

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

15 **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

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

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

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

23 **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
-------------------------------	------------

1 The *Amend Credit Memorandum Details* function shall provide the facility to edit details of a credit
 2 memorandum balance. The function allows the users to update the party BIC(s) associated with the credit
 3 memorandum attribute (i.e. party authorised to use the T2S dedicated cash account), collateral receiving
 4 securities account and the inclusion / exclusion mode of set of BICs to use a T2S dedicated cash account.
 5 The user must be able to access this function by executing an amend option on the *Display Credit*
 6 *Memorandum Balance Detail* function. This function allows the owner of T2S dedicated cash account
 7 associated with the credit memorandum balance change the wildcard pattern that defines which CSD
 8 participant is allowed to link its Security Account to the CMB. The user may set-up one or multiple party
 9 BICs under one credit memorandum balance (CMB) according to the business needs of a financial
 10 institution. The system updates the CMB and associates the respective party BIC(s) and the T2S dedicated
 11 cash account. The user may amend the list of parties grouped under a CMB according to the financial
 12 institution's business needs (e.g., limit management).

13 **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

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

19 **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

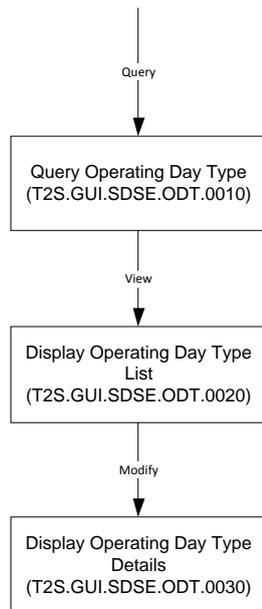
20 The *Add Credit Memorandum Balance* function shall provide the user with the facility to add new credit
 21 memorandum balance in T2S. It must allow the user to input values for mandatory and optional attributes for
 22 creation of a credit memorandum balance. This function must allow the user to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

1 **4.31 Operating Day Type**

2
3

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

9 **4.31.1 User Interface Framework**



10

11 Figure 4-64 Operating Day Type user interface framework

12 **4.31.2 Business Functions**

13 **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	

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

1

2 **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	

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

7 **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	

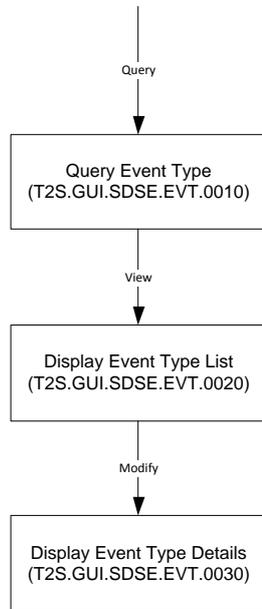
8 The *Display Operating Day Details* function shall display the operating day type details.

9 **4.32 Event Type**

10 **4.32.1 Description**

11 The user interface requirements in this section specify the functions and their association framework that
12 T2S must provide for query of event type. An event type refers to any possible kind of event in T2S (e.g.
13 EOD, SOD, Cut-off, etc.). This business function will allow the users to query the different types of events in
14 T2S. While the T2S Operator is responsible for set-up of event types in T2S, all other users are allowed to
15 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 allows
7 the user to query all event types or currency specific event types. Depending upon the input parameters, the
8 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 event
12 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-specific
3 flag, processes that are started upon trigger of the event type and the input parameters for the process to be
4 started. This function can also be accessed via *Display Default Event Schedule Details*.

5 **4.33 Securities Subject to Cash Penalties – Business functions**

6 **4.33.1 Query**

Comment [OL6]: Improved description of the query

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

13 **4.33.2 Display list**

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

17 **4.33.3 Add**

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

22 **4.33.4 Amend**

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

1 **4.33.5 Delete**

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

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

6 **4.34.1 Query**

Comment [OL7]: Improved description of the query

7 The *Query Security Penalty Rate* function shall provide the facility to query the Security Penalty Rates used
8 for CSDR penalty calculations. This function must allow the user to query **Security Penalty Rates where the**
9 **search criteria comprise attributes of the penalty rate (such as ~~static data (e.g~~ status, validity dates, ~~asset~~**
10 **type)and lists of valid value for all other search criteria.** It must perform validations on the entered static data
11 criteria and other 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 fulfil the
14 selection criteria, specified by the user in the *Query Security Penalty Rate* function. The function shall
15 display the key attributes of Security Penalty rates.

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

17 **4.35.1 Query**

Comment [OL8]: Improved description of the 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 Discount**
20 **Penalty Rates where the search criteria comprise attributes of the penalty rate (such as ~~static data~~ status,**
21 **validity dates, ~~currency~~) and lists of valid value for all other search criteria.** It must perform validations on
22 the entered static data criteria and other selection criteria to ensure that the user has input valid values.

23 **4.35.2 Display list**

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

27 **4.36 Euro Foreign Exchange Reference Rate – Business functions**

28 **4.36.1 Query**

Comment [OL9]: Improved description of the query

29 The *Query Euro Foreign Exchange Rate* function shall provide the facility to query the Euro FX rates used
30 for CSDR penalty calculations. This function must allow the user to query **Euro FX rates where the search**

1 ~~criteria comprise attributes of the FX rate (such as static data (e.g. validity dates, currency) and lists of valid~~
2 ~~value for all other search criteria.~~ It must perform validations on the entered static data criteria and other
3 selection criteria to ensure that the user has input valid values.

4 4.36.2 Display list

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

8 4.37 Daily Price – Business functions

9 4.37.1 Query

Comment [OL10]: Improved description of the query

10 The *Query Daily Prices* function shall provide the facility to query the Daily Prices used for CSDR Penalty
11 calculations. This function must allow the user to query ~~Daily Prices where the search criteria comprise~~
12 ~~attributes of the daily price (such as static data (e.g. ISIN, validity dates) and lists of valid value for all other~~
13 ~~search criteria.~~ It must perform validations on the entered static data criteria and other selection criteria to
14 ensure that the user has input valid values.

15 4.37.2 Display list

16 The *Display Daily Prices List* function shall display the set of daily prices that fulfil the selection criteria,
17 specified by the user in the *Query Daily Prices* function. The function shall display the key attributes of
18 Daily Prices.

19 4.37.3 Add

20 The *Add Daily Price* function shall provide the user with the facility to add new Daily Prices in T2S to be
21 used for CSDR penalties calculation. It must allow the user to input values for ~~mandatory and optional~~ the
22 attributes for creation of a Daily Price.. The function must perform validations on the entered data to ensure
23 that the user has input valid values and consistent data.

Comment [OL11]: There are no optional fields in the addition of a daily price

24 4.37.4 Amend

25 The *Amend Daily Price* function shall provide the facility to update a price provided for a certain date. The
26 user must be able to access this function by executing an amend option on the *Display Daily Prices List*
27 function.

28 4.37.5 Delete

29 The *Delete Daily Price* function shall provide the facility to delete a Daily Price. The user must be able to
30 access this function by executing the delete option on the *Display Daily Prices List* function.

1 4.38 SME Growth Market – Business functions

2 4.38.1 Query

3 The *Query SME Growth Market* function shall provide the facility to query the SME Growth Markets used
4 for CSDR penalty calculations. This function must allow the user to query static data (e.g. MIC identifier,
5 Status) and lists of valid value for all other search criteria.

6 4.38.2 Display list

7 The *Display SME Growth Market List* function shall display the set of SME Growth Markets that fulfil the
8 selection criteria, specified by the user in the *Query SME Growth Market* function. The function shall display
9 the key attributes of SME Growth Markets.

10 5 USER INTERFACE BUSINESS FUNCTIONS FOR 11 OPERATIONS AND SUPPORT SERVICES

12 This section describes the business functions for the user interface to support the operations services in T2S.

13 5.1 Four Eye Principle Management

14 5.1.1 Description

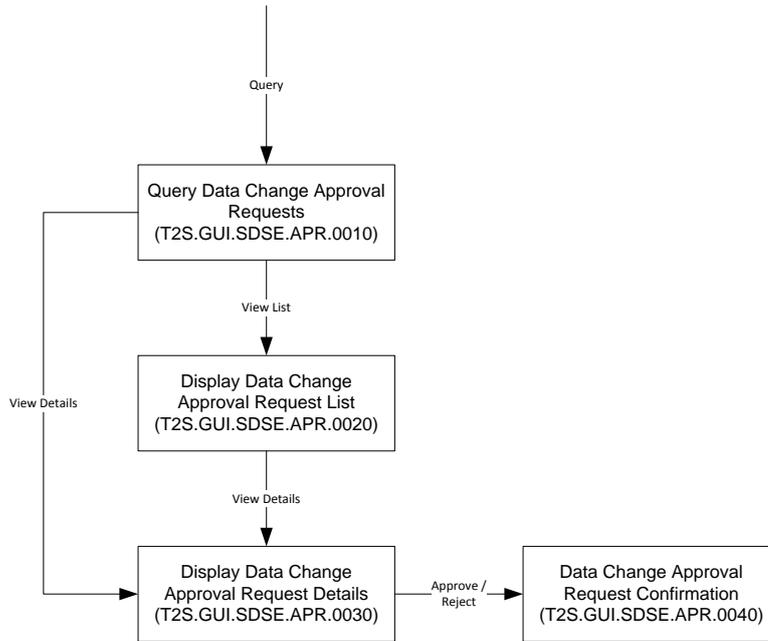
15 The user interface requirements in this section describe the specific functions and their association to query
16 and manage approval requests (for maintenance of static and dynamic business objects, and associated
17 classes of information) that are submit by one T2S system user and require approval by another T2S system
18 user within the same organisation, before applied on the business object. Four-eye principle or dual
19 authorisation applies only to requests submit in the U2A mode. Status of the request is “Awaiting Approval”
20 before the review and changes to either “Approved” or “Revoked” after the review. During the process of
21 granting a privilege, the administrator has the ability to specify whether the grantee of the privilege is
22 allowed to use the function associated to the privilege according to two eyes or four eyes principle.

23 Non-exhaustive list of such requests are:

- 24 ▪ Add settlement instruction
- 25 ▪ Amend settlement instruction
- 26 ▪ Hold settlement instruction
- 27 ▪ Add party
- 28 ▪ Add security
- 29 ▪ Modify securities account

1 **5.1.2 User Interface Framework**

2



3

4 Figure 5-1 Four-eye Principle Query and Maintenance user interface framework

5 **5.1.3 Business Functions**

6 **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

7 The *Query Data Changes Approval Requests* function shall provide the facility to query all requests
 8 subjected to four-eye principle. It must perform validations on the entered data to ensure that the user has
 9 input valid values and consistent data. This function allows an authorised T2S system user to query

- 10
- 11 ▪ all static and dynamic data changes awaiting approval;
 - 12 ▪ and specific static and dynamic data changes (i.e., by a specific mnemonic, e.g., ISIN, securities account)

13 The function allows the user to specify in the search criteria, the type of data, period in which the update was
 14 made and the user id of the person who made the change.

1 **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

2 The *Display Data Changes Approval Requests* function shall display the list of approval requests that fulfil
 3 the selection criteria, specified by the user in the *Query Data Changes Approval Requests* function. The
 4 function returns the key fields of the request only, i.e. those fields from which a user can identify the request.
 5 The function shall allow the user to select a request from the results set and to display the details. If the query
 6 only returns one valid request, then the function automatically displays the *Display Data Change Approval*
 7 *Request Details* function.

 8 **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

9 The *Display Data Change Approval Request Details* function shall display the details of the approval
 10 request. The function returns both old and new values of all the attributes of the reference object (includes
 11 both changed and unchanged attributes). This function must allow the user to branch into *Approval*
 12 *Confirmation* function for approval or revocation of the request. In case the approval request is in the status
 13 'Approved' or 'Revoked', this function allows the user to copy the associated revision of the underlying
 14 business object and access the relevant business function for add, update, cancel or delete of the business
 15 object.

 16 **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

17 The *Data Change Approval Request Confirmation* function shall provide the facility to approve or revoke a
 18 maintenance request pending for approval after reviewing the old and new details of the reference data
 19 object.

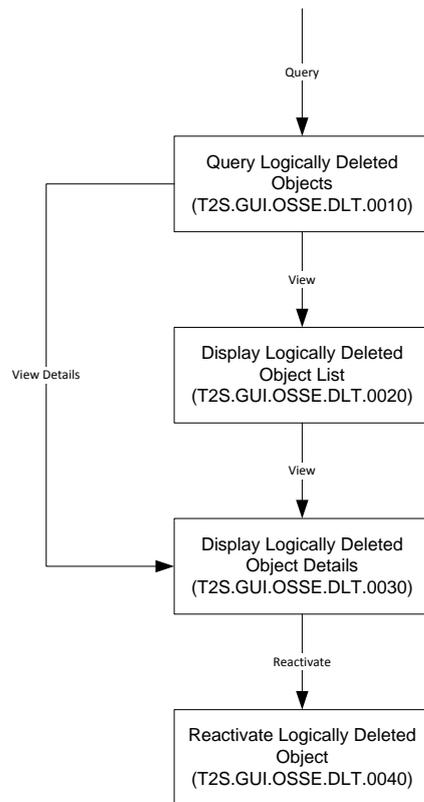
1 **5.2 Reactivation Management**

2 **5.2.1 Description**

3 The user interface requirements in this section specify the functions and their association framework that
4 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 deleted
2 objects. This function must allow the user to query static data and lists of valid value for all other search
3 criteria (including attribute domain). It must perform validations on the entered data to ensure that the user
4 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 that
7 fulfil the selection criteria, specified by the user in the *Query Logically Deleted Objects* function. The
8 function returns the key fields of the request only, i.e. those fields from which a user can identify the request.
9 The function shall allow the user to select a request from the results set and to display the details. If the query
10 only returns one valid request, then the function automatically displays the *Display Logically Deleted Object*
11 *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 object
14 and the details of the deletion activity. This function must allow the user to branch into *Reactivate Logically*
15 *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 deleted
18 object. The function must reset the status from *deleted* to *active*.

5.3 Revision Management

5.3.1 Description

The user interface requirements in this section specify the functions and their association framework that T2S must provide for display of revision list and details both for static and transactional business objects wherein the concept of revision is applicable.

5.3.2 User Interface Framework

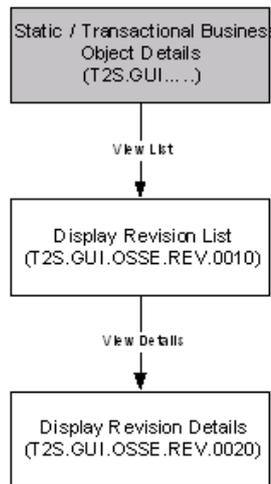


Figure 5-3 Revision Management user interface framework

5.3.3 Business Function

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

The *Display Revision List* function shall display the list of revisions of static or transactional business objects. The function must display details of all the events related to the amendment of attributes of the business object, date/time of the event and the T2S system user who initiated the event. The function shall allow the user to select a revision from the results set and to display the details. All business functions for the display of business object details allow the users to branch into *Display Revision List* for displaying the list of amendments performed on the business object.

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

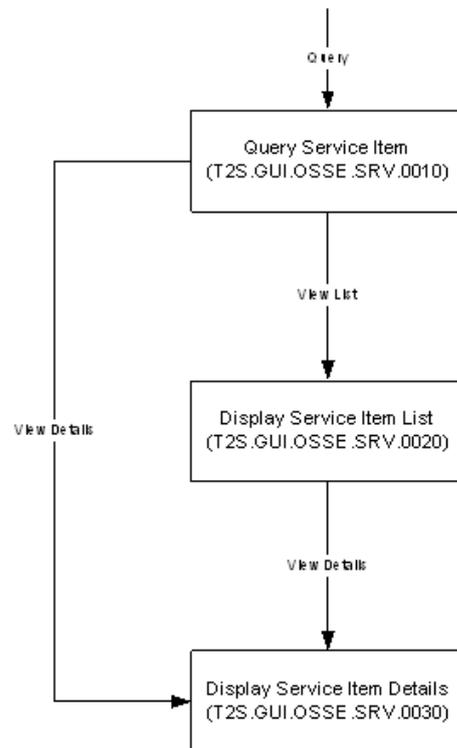
1 The *Display Revision Details* function shall display the details of a specific revision of a business object. The
 2 function must display the old and new values of all the attributes of the business object with the modified
 3 attributes highlighted. This facilitates the users in identifying the changes performed on the business object.

4 5.4 Service Item

5 5.4.1 Description

6 The user interface requirements in this section describe the specific functions and their association for the
 7 query of *Service Items*. A *Service Item* stores information on the service offered by T2S (e.g., auto-
 8 collateralisation service with NCB, Auto-collateralisation service with payment bank).

9 5.4.2 User Interface Framework



10

11 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 set-up in
4 T2S. The business function allows the user to specify in the search criteria, at least the service item name or
5 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 criteria,
8 specified by the user in the *Query Service Item* function. The function shall allow the user to select a service
9 item from the results set and to display the details. If the query only returns one service item, then the
10 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 returns
13 attributes of the service item like the service item name, Status, Service item id, Fee schedule etc.

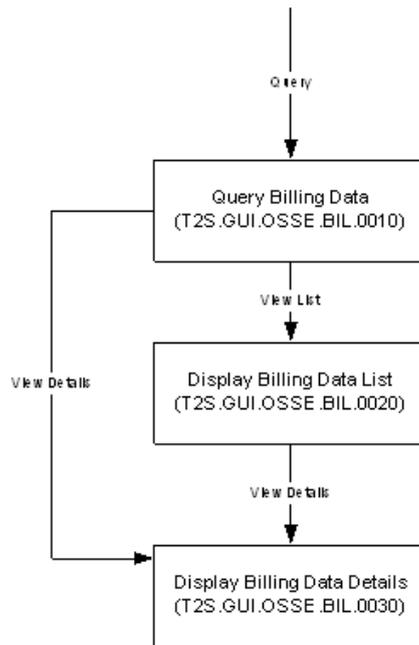
14 **5.5 Billing Data**

15 **5.5.1 Description**

16 The user interface requirements in this section describe the specific functions and their association for the
17 query of Billing Data. The “Billing Data” business object stores information about the cumulative and
18 itemised billing data.

- 19 • Cumulative billing data is the billing information aggregated at the level of the CSD or NCB
- 20 • Itemised billing data is the billing information aggregated at the level of a single securities account (of a
21 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 billing
8 reference identifier, CSD or NCB BIC and the billing period in the search criteria. For itemised billing
9 information, the business function allows the user to specify the securities account or the T2S dedicated cash
10 account. The business function must perform validations on the entered selection criteria to ensure that the
11 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 function
 3 shall allow the user to select a billing data invoice from the results set and to display the details. If the query
 4 only returns one billing data invoice, then the function automatically displays the details on *Display Billing*
 5 *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 cumulative
 8 or itemised, depending upon the selection criteria specified in *Query Billing Data* business function)

9 **6 USER INTERFACE BUSINESS FUNCTIONS FOR**
 10 **INFORMATION SERVICES**

11 This section describes the business functions for the user interface to support the information services in
 12 T2S.

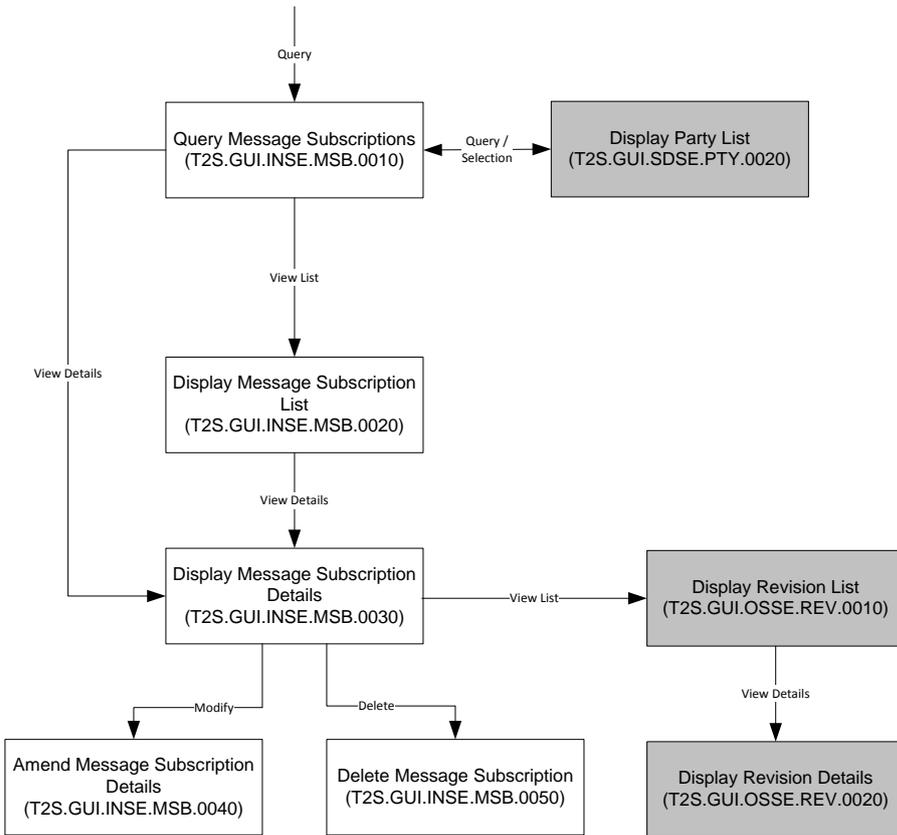
13 **6.1 Message Subscription**

14 **6.1.1 Description**

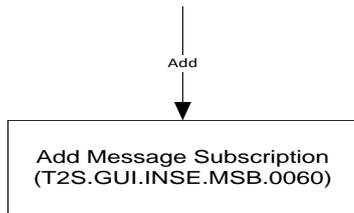
15 The user interface requirements in this section specify the functions and their association framework that
 16 T2S must provide for query and maintenance of message subscriptions.

17 **6.1.2 User Interface Framework**

18



1
2 Figure 6-1 Message Subscription Query and Maintenance user interface framework



3
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 in T2S.
 2 This function must allow the user to query static data (e.g., NCB or CSD /system entity, party) and lists of
 3 valid value for all other search criteria (including attribute domain). It must perform validations on the
 4 entered static data criteria and other selection criteria to ensure that the user has input valid values.

5 **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	

6 The *Display Message Subscription List* function shall display the list of message subscriptions that fulfil the
 7 selection criteria, specified by the user in the *Query Message Subscription* function. The function shall allow
 8 the user to select a message subscription from the results set and to display the details. If the query only
 9 returns one valid CoSD rule, then the function automatically displays the *Display Message Subscription*
 10 *Details* function.

11 **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	

12 The *Display Message Subscription Details* function shall display the details of a message subscription rule
 13 with all the attributes of the following entities

- 14 ▪ message subscription rule set;
- 15 ▪ message subscription rule;
- 16 ▪ and matrix entries defined for each message subscription rule

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

- 19 ▪ amending the message subscription details;
- 20 ▪ and deleting the message subscription

21 **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	

22 The *Amend Message Subscription Details* function shall provide the facility to edit the details of a message
 23 subscription

- 1 ▪ add, modify or delete rules and associated matrix that defines specific parameter values within a
2 rule;
- 3 ▪ and reorder the sequence of rules;
- 4 The user must be able to access this function by executing the amend option on the *Display Message*
5 *Subscription Details* function.

6 **6.1.3.5 Delete Message Subscription**

Function Name	Delete Message Subscription
Function Reference ID	T2S.GUI.INSE.MSB.0050
User Requirement Reference ID	

7 The *Delete Message Subscription* function shall provide the facility to delete CoSD rule and its associated
8 classes of information.

9 **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,

10 The *Add Message Subscription* function shall provide the facility to create a new message subscription. The
11 function must allow the users to

12 ▪ define message subscription;

13 ▪ and define message subscription rules (rules and the corresponding matrix defining the specific
14 parameter values within a rule)

15 It must allow the user to input values for mandatory and optional attributes for creation of a new message
16 subscription. This function must allow the user to query static data and lists of valid value for all other
17 attributes (including attribute domains). It must perform validations on the entered data to ensure that the
18 user has input valid values and consistent data.

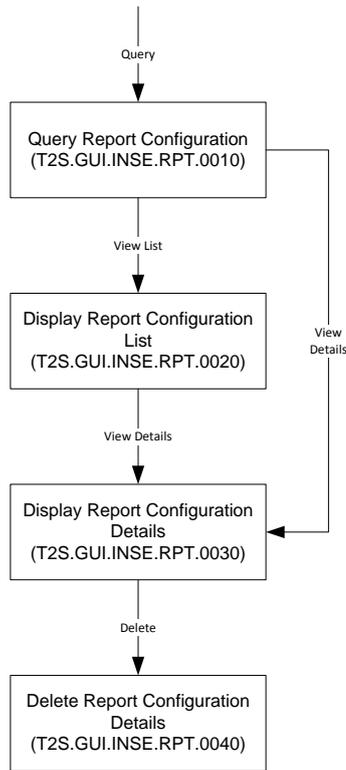
19 **6.2 Reports Management**

20 **6.2.1 Description**

21 The user interface requirements in this section specify the functions and their association framework that
22 T2S must provide for query and maintenance of report configurations and download previously generated
23 reports.

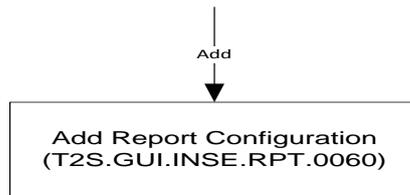
24 **6.2.2 User Interface Framework**

25

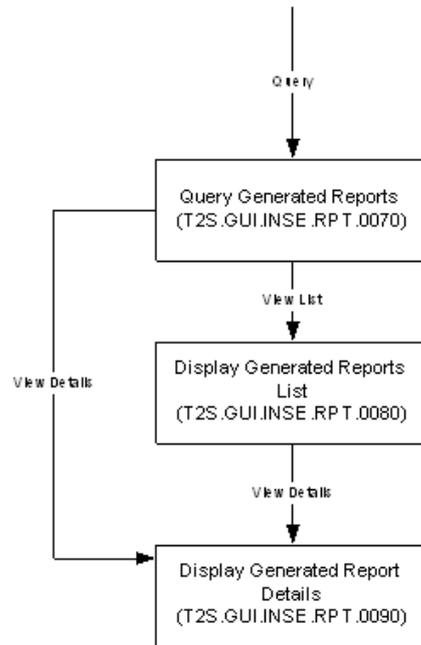


1
2 Figure 6-3 Report Configuration Query and Maintenance user interface framework

3



4
5 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 T2S.
6 This function must allow the user to query static data (e.g., respective attribute domain that stores list of all
7 T2S reports) and lists of valid value for all other search criteria. It must perform validations on the entered
8 static data criteria and other selection criteria to ensure that the user has input valid values.

9 **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	

10 The *Display Report Configuration List* function shall display the list of report configurations that fulfil the
11 selection criteria, specified by the user in the *Query Report Configuration* function. The function shall allow
12 the user to select a report configuration from the results set and to display the details. If the query only

1 returns one valid report configuration, then the function automatically displays the *Display Report*
2 *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. This
6 function must allow the user to branch into additional functions, depending on the access rights of the user
7 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. The
14 function must allow the user to select a report and define a time or event at which report be generated.

15 It must allow the user to input values for mandatory and optional attributes for creation of a new report
16 configuration. This function must allow the user to query static data (e.g., respective attribute domain that
17 stores list of all T2S reports) and lists of valid values for all other attributes (e.g. type of report, the data
18 scope of the report, the set of parties entitled to get the type of report, etc). It must perform validations on the
19 entered data to ensure that the user has input valid values and consistent data.

20 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

Reference ID	
--------------	--

1 The *Query Generated Reports* function shall allow the users to query the list of reports generated by T2S in
 2 the past. T2S generates the reports based on the report configuration rules set-up by the T2S party in the T2S
 3 reference data. This function allows the users to query all reports that they have configured via report
 4 configuration.

5 **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

6 The *Display Generated Reports List* function shall display the list of reports that fulfil the selection criteria,
 7 specified by the user in the *Query Generated Reports* function. The function shall allow the user to select a
 8 report from the result set and access the *Display Generated Report Details* function to view the report
 9 content. This function also allows the user to download a report.

10 **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

11 The *Display Generated Report Details* function shall display the content of the report. This function also
 12 allows the users to download a report.

13 **7 USER INTERFACE BUSINESS FUNCTIONS FOR**
 14 **CONNECTIVITY / COMMUNICATION SERVICES**

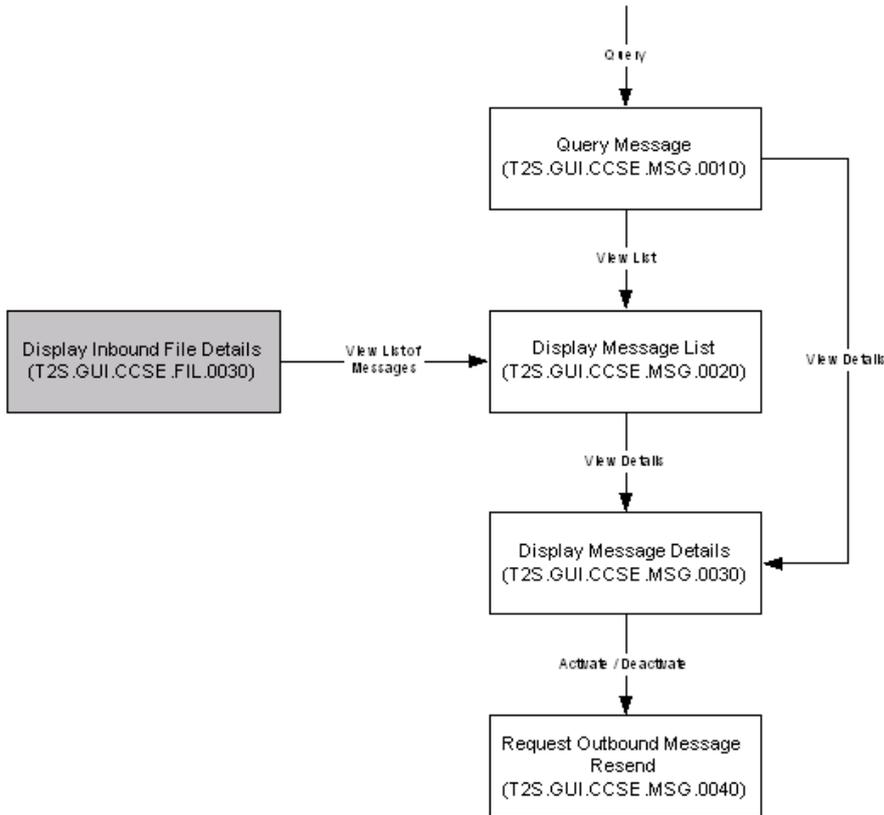
15 This section describes the business functions for the user interface to support the connectivity and
 16 communication services in T2S.

17 **7.1 Message Management**

18 **7.1.1 Description**

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

1 **7.1.2 User Interface Framework**



2
3 Figure 7-1 Message Query and Maintenance user interface framework

4 **7.1.3 Business Functions**

5 **7.1.3.1 Query Messages**

Function Name	Query Messages
Function Reference ID	T2S.GUI.CCSE.MSG.0010
User Requirement Reference ID	

6 The *Query Messages* function shall provide the facility to query inbound and outbound messages in T2S.
7 This function must allow the user to query static data (e.g., party receiving and sending messages, technical
8 address of the sending or receiving institution) and lists of valid value for all other search criteria. It must
9 perform validations on the entered static data criteria and other selection criteria to ensure that the user has
10 input valid values.

11 **7.1.3.2 Display Message List**

Function Name	Display Message List
---------------	----------------------

Function Reference ID	T2S.GUI.CCSE.MSG.0020
User Requirement Reference ID	

1 The *Display Message List* function shall display the list of messages that fulfil the selection criteria, specified
 2 by the user in the *Query Messages* function. The function shall allow the user to select a message from the
 3 results set and to display the details. If the query only returns one valid message, then the function
 4 automatically displays the *Display Message Details* function. In addition, this business function is accessed
 5 in case the user needs to view the list of messages included in an inbound file.

6 **7.1.3.3 Display Message Details**

Function Name	Display Message Details
Function Reference ID	T2S.GUI.CCSE.MSG.0030
User Requirement Reference ID	

7 The *Display Message Details* function shall display the details of an inbound or outbound message. This
 8 function must allow the user to branch into *Resend Outbound Messages* for requesting resend of a T2S
 9 outbound message.

10 **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	

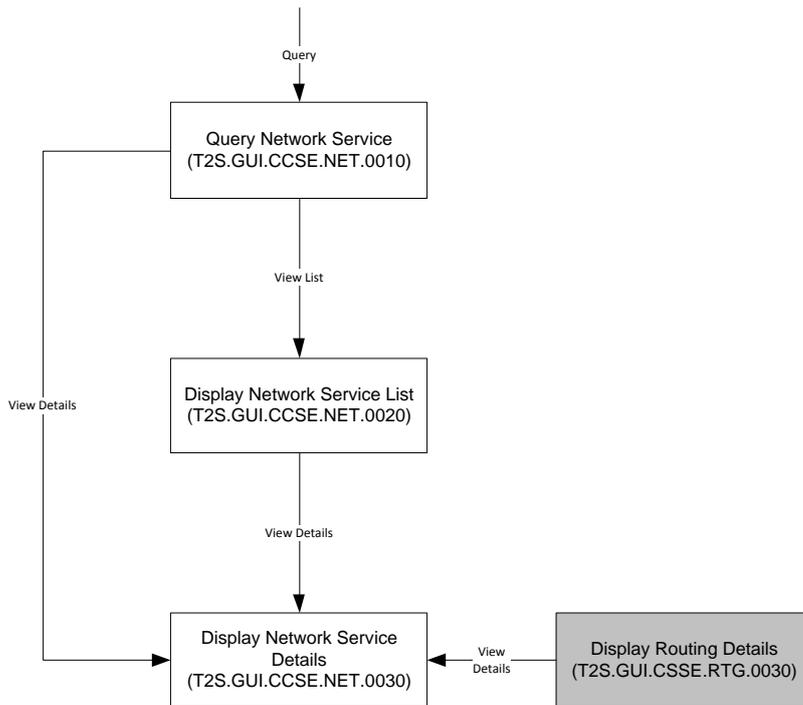
11 The *Request Outbound Messages Resend* function shall provide the facility to request resend of a T2S
 12 outbound message. The user must be able to access this function by executing the resend option on the
 13 *Display Message Detail* function.

14 **7.2 Network Services**

15 **7.2.1 Description**

16 The user interface requirements in this section specify the functions and their association framework that
 17 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 for the
8 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 selection
11 criteria, specified by the user in the *Query Network Service* function. The function shall allow the user to

1 select a network service from the results set and to display the details. If the query only returns one valid
2 network service, then the function automatically displays the *Display Network Service Details* function.

3 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	

4 The *Display Network Service Details* function shall display the details of a network service. T2S allows this
5 function to be accessed from the *Display Routing Details* function as well

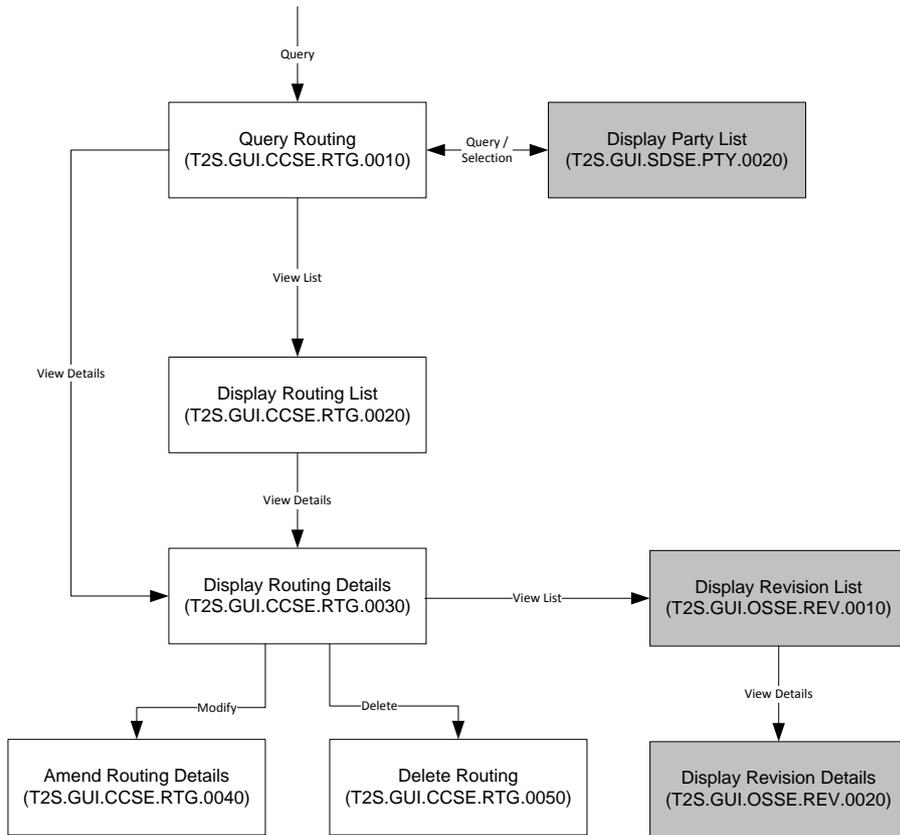
6 7.3 Routing

7 7.3.1 Description

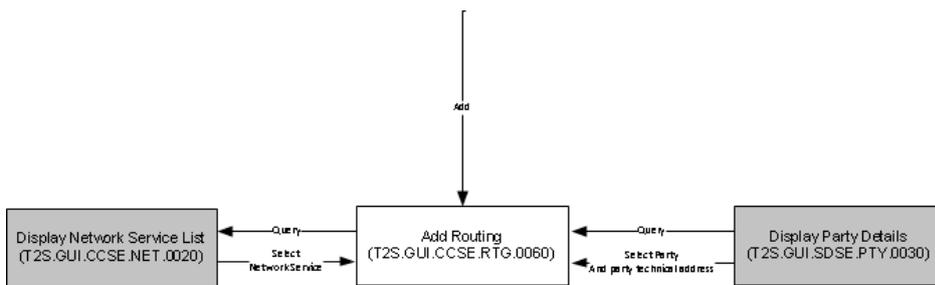
8 The user interface requirements in this section specify the functions and their association framework that
9 T2S must provide for query and maintenance of message routings (both conditional and default routings).
10 T2S uses the information stored in *Routing* business object to deliver the outgoing messages to the T2S
11 parties.

12 7.3.2 User Interface Framework

13



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 parties. This
 2 function must allow the user to query static data (e.g., T2S party receiving the message) and lists of valid
 3 value for all other search criteria (e.g., type of conditions for routing). It must perform validations on the
 4 entered static data criteria and other selection criteria to ensure that the user has input valid values.

5 **7.3.3.2 Display Routing List**

Function Name	Display Routing List
Function Reference ID	T2S.GUI.CCSE.RTG.0020
User Requirement Reference ID	

6 The *Display Routing List* function shall display the list of routing conditions that fulfil the selection criteria,
 7 specified by the user in the *Query Routing* function. The function shall allow the user to select a routing
 8 condition from the results set and to display the details. If the query only returns one valid message, then the
 9 function automatically displays the *Display Routing Details* function.

10 **7.3.3.3 Display Routing Details**

Function Name	Display Routing Details
Function Reference ID	T2S.GUI.CCSE.RTG.0030
User Requirement Reference ID	

11 The *Display Routing Details* function shall display the details of a routing condition. This function also
 12 displays the party and party technical address. This function must allow the user to branch to other business
 13 functions for amendment of routing details, deletion of routing details and display of network service details.
 14 This function also allows access to the revision details.

15 **7.3.3.4 Amend Routing Details**

Function Name	Amend Routing Details
Function Reference ID	T2S.GUI.CCSE.RTG.0040
User Requirement Reference ID	

16 The *Amend Routing Details* function shall provide the facility to edit the details of a routing condition
 17

- add, modify or delete the condition parameters and the respective values associated with a routing

 18 condition;
 19

- and reorder the sequence of routing conditions;

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

22 **7.3.3.5 Delete Routing**

Function Name	Delete Routing
---------------	----------------

Function Reference ID	T2S.GUI.CCSE.RTG.0050
User Requirement Reference ID	

1 The *Delete Routing* function shall provide the facility to delete routing condition.

2 7.3.3.6 Add Routing

Function Name	Add Routing
Function Requirement ID	T2S.GUI.CCSE.RTG.0060
User Requirement Reference ID	

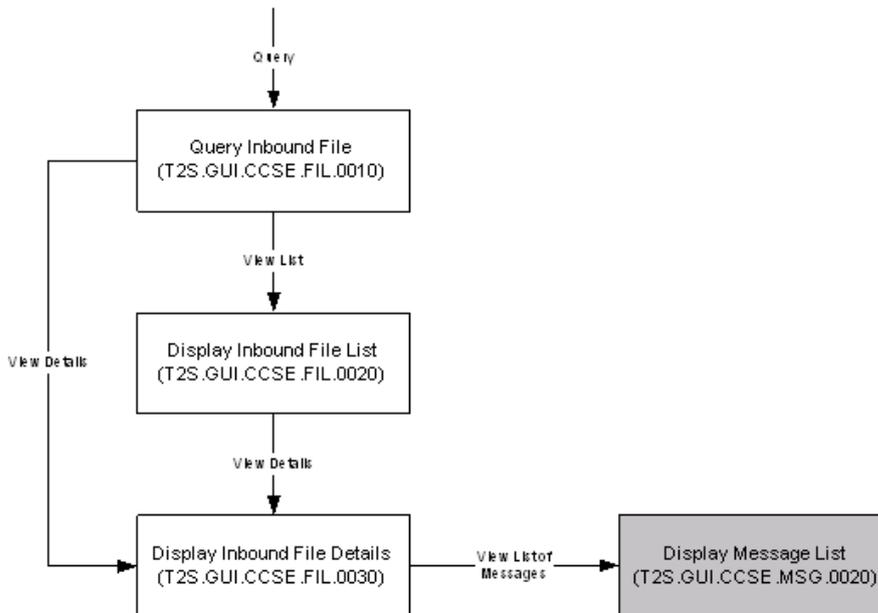
3 The *Add Routing* function shall provide the facility to create a new routing condition. The function must
 4 allow the users to define a routing condition for a party, specify the party technical address and network
 5 service. It must allow the user to input values for mandatory and optional attributes for creation of a new
 6 routing condition.

7 7.4 Inbound File

8 7.4.1 Description

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

11 7.4.2 User Interface Framework



12
 13 Figure 7-5 Inbound File Query user interface framework

1 **7.4.3 Business Functions**

2 **7.4.3.1 Query Inbound File**

Function Name	Query Inbound File
Function Reference ID	T2S.GUI.CCSE.FIL.0010
User Requirement Reference ID	

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

5 **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	

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

10 **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	

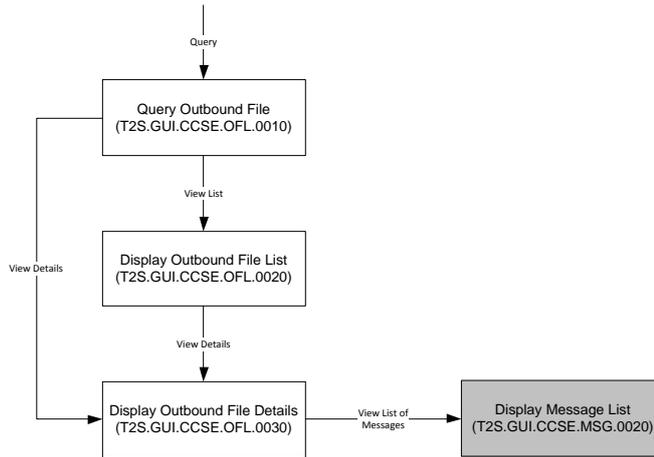
11 The *Display Inbound File Details* function shall display the details of an inbound file. This function must
 12 allow the user to access the *Display Message List* business function to view the list of messages included in
 13 the inbound file.

14 **7.5 Outbound File**

15 **7.5.1 Description**

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

1 **7.5.2 User Interface Framework**



2
3 Figure 7-6 Outbound File Query user interface framework

4 **7.5.3 Business Functions**

5 **7.5.3.1 Query Outbound File**

Function Name	Query Outbound File
Function Reference ID	T2S.GUI.CCSE.OFL.0010
User Requirement Reference ID	

6 The *Query Outbound File* function shall provide the facility to query outbound 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 **7.5.3.2 Display Outbound File List**

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

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

13 **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	
--------------	--

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

4 **8 ANNEX A – MAPPING OF T2S QUERIES LISTED IN UDFS**
 5 **AND GUI BUSINESS FUNCTIONS**

6 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
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	T2S.GUI.LMSE.CSH.0150

Query	GUI Business Function
Credit Query	
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 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

Query	GUI Business Function
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

Query	GUI Business Function
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
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	T2S.GUI.SESE.INX.0010

Query	GUI Business Function
Intra Balance Movements	
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 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

Query	GUI Business Function
	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
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



Query	GUI Business Function
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
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

Query	GUI Business Function
	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.GU.LMSE.CSH.0150
Partial Settlement Threshold Query	T2S.GUI.SDSE.PAR.0010
Report Details Query	T2S.GU.INSE.RPT.0070 T2S.GU.INSE.RPT.0080 T2S.GU.INSE.RPT.0090
Routing Query	T2S.GUI.CCSE.RTG.0010
Secured Group Details Query	T2S.GUI.SDSE.SDG.0010 T2S.GUI.SDSE.SDG.0030
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	T2S.GU.LMSE.CSH.0020

Query	GUI Business Function
Detailed Restrictions Query	
Technical Addresses Network Services	T2S.GUI.CCSE.NET.0010
Links Detail Query	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 concrete
3 definitions of all elements listed in this annex (e.g. version numbers, product names etc.) will be described in
4 other dedicated documentations (like the GUI User Handbook). Thus this annex shall only describe the
5 general concepts necessary for the Web-based-GUI usage.

6 1) Web-based GUI – supported Browsers and versions

7 The T2S Web based GUI will support the browsers Mozilla Firefox and Microsoft Internet Explorer. For
8 both, next to the actual version of these browsers the previous two major versions will be supported by the
9 T2S Web based GUI.

10 2) Other software requirements and related versions

11 The T2S Web based GUI is a server based implementation which does not require an installation of software
12 components delivered by the T2S service provider.

13 In order to fulfil certain functionalities in the area of the management of certificates (non-repudiation), it
14 might be necessary to install further software components on the PC which should be connected to the T2S
15 system (dependent on the choices of the network provider).

16 3) Export functionalities

17 For the export of screen data a common industry-wide standard format (RFC 4180) is used. The format will
18 ensure the possibility to process the data by applications build by the T2S Actor themselves. Furthermore the
19 format will be compatible with spreadsheet calculation tools.

20 4) Print functionalities

21 The T2S Web based GUI will produce a printer friendly layout to the user. Printing will be supported via the
22 standard print functionality of the browser.

1 **5) Secured communication, IP ports**

2 HTTPS will be used for the communication between the Web-Browser and the T2S-Webserver. The T2S
3 actor must ensure that the standard ports used for a browser communication (i.e. the ports for HTTP – 80 and
4 HTTPS – 443) are opened to allow a communication between the T2S Actor and the T2S System.

5 **6) HW Requirements for PC**

6 The T2S Web based GUI has no special requirements regarding the PC used to connect to T2S. Thus any
7 standard commercial state-of-the-art PC can be used for the connection via the T2S GUI.

8 Furthermore a computer mouse and a keyboard are required to use the Web based GUI and at least one USB
9 port is required for authentication facilities (SmartCard reader or USB-token). The T2S GUI does not
10 support specialised hardware devices (for example Braille keyboards etc.).

11 The recommended resolution will be at least 1024x768.

12 **7) Login procedure**

13 T2S implements a role-based access control mechanism to ensure that every access to the system and the
14 invocation of a function can only be performed by authorised users. These checks are performed
15 independently of the network provider chosen by the T2S Actor. The policies regarding the passwords (e.g.
16 usage of special characters etc.) and the frequency when changes of the passwords have to be done will be
17 defined by this mechanism.

18 The timeframe between successful login of an user and the logout of this user is called session. After a
19 certain period of non-activity by the user, this user will be automatically logged out i.e. the session will be
20 automatically closed.

21 **8) White labelling**

22 The T2S GUI will allow white labelling i.e. displaying both the T2S and the CSD/NCB logo depending on
23 the context of use given that the CSD/NCB has applied for white labelling. More specifically after the
24 authentication of the user, the T2S-System-User-Reference determines the logo which will be shown next to
25 the Eurosystem T2S logo in the GUI screen. White labelling does not affect (i.e. change) any functionality of
26 the T2S GUI but is just a mechanism to display a user-specific logo.

27 **9) Digital Signature: Non-repudiation of origin**

28 For a specific set of sensitive U2A functions the T2S GUI will require the digital signing of an instruction
29 performed either in two-eyes or in four-eyes mode. The user needs a public certificate associated with a
30 private key stored on a portable device (SmartCard or USB-token) which will be accessible after entering a
31 PIN code. The certificate, the technical specification of the key storage, the policies regarding the PIN and its
32 maintenance will be issued by the Network Service Provider (NSP) selected by the T2S Actor.

- 1 The signing procedure has to be supported by the software configuration (browser versions , third party
- 2 software) installed on the user PC connected to the T2S system, as specified in the NRO technical
- 3 documentation.