

Authorisation test cases from Central Banks

Version	Corresponding User testing Guide version	Changes
1.0	2.0	Initial version
2.0	3.0	Minor corrections
3.1	3.1	Enhancement from last version, not linked to a new software release
3.2	3.2	Minor adaptation related to T2S release 1.2

Access right management

Access right management	
Test ID	AUTH-T2S-RIGMN-0010
<i>Function</i>	Creation of a Business User
<i>Test category</i>	MAND
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/Night Time
<i>Pre-conditions</i>	The user has the following privileges: <ul style="list-style-type: none"> - ARM_CreateUser - ARQ_T2SSysUserQueryT2SActorQuery
Description	<p>A user is a static data object that allows an individual or an application to interact with T2S.</p> <p>In the T2S GUI Screen:</p> <ol style="list-style-type: none"> 1) Select the users – search/list screen: <i>Static Data >> Access Rights >> Users</i> 2) Click on the “New” button 3) Enter all the mandatory information. The user is mainly defined by the ‘Login Name’ and ‘System User Reference’ that must be unique in the system. 4) Click on the Submit button
<i>Expected results</i>	<p>A user belonging to the relevant party is created.</p> <p><i>Remark: this test case does not allow the user to perform any action in T2S, three further steps are still necessary:</i></p> <ol style="list-style-type: none"> 1- <i>Create Certificate DN.</i> 2- <i>Create User Certificate DN Link.</i> 3- <i>Grant business privileges or roles to the business user</i>

<i>References</i>	T2S-UHB 2.5.6.21 User - New/Edit Screen T2S-UHB 3.2.4.1 Create a New User T2S-UDFS 1.3.3.2.1 Configuration of users
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Test ID	AUTH-T2S-RIGMN-0020
<i>Function</i>	Grant role to a user
<i>Test category</i>	MAND
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/Night Time
<i>Pre-conditions</i>	<p>To grant a role to a user, you must own that role.</p> <p>You can only grant a role to a user that belongs to your party.</p> <p>Privileges:</p> <ul style="list-style-type: none"> - ARQ_RoleListQuery - ARM_GrantRole <p>The role to be granted does not contain any privilege overlapping with any other privilege granted to the user via a privilege or role</p>
Description	<p>In the T2S GUI Screen:</p> <ol style="list-style-type: none"> 1) Go to the <i>granted roles – search</i> screen: <i>Static Data >> Access Rights >> Grant/Revoke Roles</i> 2) Enter the login name of the relevant user in the ‘User’ subframe and click on the search button. 3) Select the role(s) you want to grant to the user in the ‘Roles’ frame 4) Click on the arrow (pointing to the right) icon.
<i>Expected results</i>	The role is granted to the user.
<i>References</i>	<p>T2S- UHB 2.5.6.10 Grant/Revoke Role - New/Edit Screen</p> <p>T2S- UHB 3.2.4.5 Assign a Role to a User</p> <p>T2S- UDFS 1.3.3.2.3 Configuration of roles</p>

Test ID	AUTH-T2S-RIGMN-0030
<i>Function</i>	Grant privileges to a user
<i>Test category</i>	MAND
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/Night Time
<i>Pre-conditions</i>	<p>The user has been previously created.</p> <p>You are granted with the following privileges</p> <ul style="list-style-type: none"> - ARQ_GrantedSysPrivilegesListQuery - ARQ_GrantObjectPrivilegesListQuery - ARM_GrantPrivilege <p>The privilege to be granted does not overlap with any other privilege granted to the user via a privilege or role</p>
Description	<p>In the T2S GUI Screen:</p> <ol style="list-style-type: none"> 1) Go to <i>Static Data >> Access Rights >> Grant/Revoke Privileges</i> 2) Enter the login name of the relevant user in the 'User' subframe. 3) Click on the search button. 4) Select the privilege(s) you want to grant to the user in the 'Privileges' frame. 5) Click on the arrow (grant) icon and a new window will be displayed 6) Select the chosen options (Deny, 4-eyes or Administration) from the prompt <i>input additional data</i> 7) Click on the ok button <p>If an object privilege is to be granted:</p> <ol style="list-style-type: none"> 8) Click on the arrow icon in the 'Object' column and <i>The grant/revoke object privilege – new/edit screen</i> will be displayed. 9) Select the single static data object or the secured group the privilege has to be granted to and enter all mandatory information in the 'Object Privileges' frame and click on the add and submit button.
<i>Expected Results</i>	The Privilege/s is/are granted to the user

<i>References</i>	T2S- UHB 2.5.6.7 Grant/Revoke Object Privilege - New/Edit Screen
	T2S- UHB 3.2.4.4 Assign a Privilege to a User
	T2S- UDFS 1.3.3.1.2 Privileges

Test ID	AUTH-T2S-RIGMN-0040
<i>Function</i>	Extend a user data scope
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/Night Time
<i>Pre-conditions</i>	<p>To grant a privilege at object level, the privilege must first be granted at system level. Then a selection of objects on which the privilege must be applied.</p> <p>To grant an object privilege the object must be under the data scope of the party or granted to it.</p> <ul style="list-style-type: none"> -Grant privilege ARM_GrantPrivilege -Granted system privileges list query ARQ_GrantedSysPrivilegesListQuery - Granted object privileges list query ARQ_GrantObjectPrivilegesListQuery
Description	<p>The default data scope of each user can be extended or reduced on the basis of the actual business needs, by means of object privileges. Granting a user with a given privilege on a secured object (or on a secured group) results in extending the data scope of the user by adding the secured object (or the secured group) to the default data scope of the user.</p> <p>In the T2S GUI Screen:</p> <ol style="list-style-type: none"> 1) Go to <i>Static Data >> Access Rights >> Grant/Revoke Privileges</i> 2) Enter the login name of the relevant user in the 'User' subframe. 3) Click on the search button. 4) Click on the arrow icon in the 'Object' column (the privilege will appear in yellow on the list) and the grant/revoke object privilege – new/edit screen will be displayed. 5) Select the single static data object or the secured group the privilege has to be granted to and enter all mandatory information in the 'Object Privileges' frame and click on the add and submit button.
<i>Expected result</i>	A user under the party scope is granted with the chosen object privilege, extending its data scope.

<i>References</i>	UHB. V.2.0 2.5.6.7 Grant/Revoke Object Privilege. UHB V.2.0. 3.2.4.4 Grant a Privilege to a User UDFS 2.0 1.3.3.1.8 Data scope
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Test ID	AUTH-T2S-RIGMN-0050
<i>Function</i>	Reduce user data Scope
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/Night Time
<i>Pre-conditions</i>	<p>The object to be denied must be under the data scope of the user or previously granted to it.</p> <ul style="list-style-type: none"> -Revoke privilege ARM_ RevokePrivilege -Granted system privileges list query ARQ_GrantedSysPrivilegesListQuery -Granted object privileges list query ARQ_GrantObjectPrivilegesListQuery
Description	<p>The default data scope of each user can be extended or reduced on the basis of the actual business needs, by means of object privileges. Denying a user from a given privilege on a secured object (or on a secured group) results in reducing the data scope of the user by removing the secured object (or the secured group) from the default data scope of the user.</p> <p>In the T2S GUI Screen:</p> <ol style="list-style-type: none"> 1) Go to <i>Static Data >> Access Rights >> Grant/Revoke Privileges</i> 2) Enter the login name of the relevant user in the 'User' subframe. 3) Click on the search button. 4) Click on the arrow icon in the 'Object' column (the privilege will appear in yellow on the list) and the grant/revoke object privilege – new/edit screen will be displayed. 5) Select the relevant object to be revoked from the data scope 6) Select the deny option for the relevant object and click on OK
<i>Expected results</i>	The user is prevented from performing the relevant system function on the object, thus reducing its data scope.
<i>References</i>	<p>T2S-UHB. 2.0 2.5.6.7 Grant/Revoke Object Privilege - New/Edit Screen</p> <p>T2S-UDFS 2.0 1.3.3.1.8 Data scope</p>

Test ID	AUTH-T2S-RIGMN-0060
<i>Function</i>	List Privilege Details
<i>Test category</i>	MAND
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/Night Time
<i>Pre-conditions</i>	The user has the following privileges: <ul style="list-style-type: none"> - Privilege Query ARQ_PrivilegeQuery
Description	In the T2S GUI Screen: Static Data >> Access Rights >> Privileges <ol style="list-style-type: none"> 1. Select the status and/or the privilege type from the respective select boxes for the privileges you want to view details 2. Enter search criteria about that should be listed. 3. Click on the search button. A list containing the search results is displayed on the screen. 4. Check the detailed information about the privilege you want to view in the privileges list
<i>Expected results</i>	The privilege details are displayed
<i>References</i>	T2S-UHB 3.2.2.3 View Privilege Details T2S-UHB 2.5.6.13 Privileges - Search/List Screen T2S-UDFS 1.3.3.1.2 Privileges

Test ID	AUTH-T2S-RIGMN-0070
<i>Function</i>	Revoke a role to a user
<i>Test category</i>	MAND
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/Night Time
<i>Pre-conditions</i>	The user has previously be granted with the role that will be revoked. Privileges: <ul style="list-style-type: none"> - ARQ_RoleListQuery - ARM_GrantRole
Description	In the T2S GUI Screen: 1) Go to the <i>granted roles – search</i> screen: <i>Static Data >> Access Rights >> Grant/Revoke Roles</i> 2) Enter the login name of the relevant user in the ‘User’ subframe and click on the search button. 3) Select the role(s) to revoke from the user in the granted roles frame 4) Click on the arrow (poiniting to the left) icon. 5) Confirm
<i>Expected results</i>	The role is revoked from the user.
<i>References</i>	T2S- UHB 2.5.6.11 Grant/Revoke Role - DetailsScreen T2S- UDFS 1.3.3.2.3 Configuration of roles

Test ID	AUTH-T2S-RIGMN-0080
<i>Function</i>	Create Certificate DN
<i>Test category</i>	MAND
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/Night Time
<i>Pre-conditions</i>	Privileges: - ARQ_CertificateDNQuery - ARM_CreateCertificateDN
Description	In the T2S GUI Screen: <ol style="list-style-type: none"> 1. Go to the Certificate Distinguished Names – search/list screen: Static Data >> Access Rights >> Certificate Distinguished Names>> New Certificate Distinguished Name 2. Fill in with the relevant information 3-Click on Submit
<i>Expected results</i>	The Certificate Distinguished Name is created but not linked to a user.
<i>References</i>	T2S UHB 3.2.4.2 Create a New User Certificate Distinguished Name T2S UDFS 1.3.2 Authentication and authorisation

Test ID	AUTH-T2S-RIGMN-0090
<i>Function</i>	Create Certificate DN Link
<i>Test category</i>	MAND
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/Night Time
<i>Pre-conditions</i>	<p>The user and the certificate DN previously created</p> <p>The user performing the action has the following privileges:</p> <p>ARM_CreateUserCertificateDNLink</p> <p>ARM_DeleteUserCertificateDNLink</p> <p>ARQ_UserCertificateDNLinkQuery</p>
Description	<p>In the T2S GUI Screen:</p> <ol style="list-style-type: none"> 1. Go to the user certificate distinguished name links – search/list screen: Static Data >> Access Rights >> User Certificate Distinguished Name Links 2. Click on the new button. <p>The user certificate distinguished name link – new screen is displayed.</p> <ol style="list-style-type: none"> 3. Enter all mandatory information in the 'User Certificate Distinguished Name Links' frame. 4. Click on the <i>submit</i> button
<i>Expected results</i>	The Certificate Distinguished Name is now linked to the user so it can access to the system via the interface.
<i>References</i>	<p>T2S UHB 2.5.6.23 User Certificate Distinguished Name Link - New Screen</p> <p>T2S UHB 3.2.4.3 Create a New User Certificate Distinguished Name Link</p> <p>T2S UDFS 1.3.2 Authentication and authorisation</p>

Test ID	AUTH-T2S-RIGMN-0100¹
<i>Function</i>	Delete Certificate DN
<i>Test category</i>	MAND
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/Night Time
<i>Pre-conditions</i>	The user performing the action has the following privileges: ARM_DeleteCertificateDN ARQ_CertificateDNQuery
Description	In the T2S GUI Screen: <ol style="list-style-type: none"> 1. Go to the User Certificate Distinguished Names Static Data >> Access Rights >> Certificate Distinguished Names 2. Filter with the relevant parameters and click on Search 3. Select the relevant certificate DN 4. Click delete
<i>Expected results</i>	The certificate DN is deleted
<i>References</i>	T2S UHB 2.5.6.1 Certificate Distinguished Names - Search/List Screen T2S UDFS 1.3.2 Authentication and authorization

¹ Testable from T2S release 1.2 (16 September 2016 in the Community testing environment)

Test ID	AUTH-T2S-RIGMN-0110
<i>Function</i>	Delete User
<i>Test category</i>	MAND
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/Night Time
<i>Pre-conditions</i>	The user to be deleted must not be linked to a certificate DN. The user performing the action has the following privileges: ARQ_T2SSysUserQueryT2SActorQuery ARQ_RoleListQuery
Description	In the T2S GUI Screen: <ol style="list-style-type: none"> 1.Go to: <ul style="list-style-type: none"> <i>Static Data >> Access Rights >> Users</i> 2.Filter with the relevant parameters and click on Search 3. Select the relevant user 4- Click on delete and confirm
<i>Expected results</i>	The user is deleted
<i>References</i>	T2S UHB 2.5.6.14 Roles - Search/List Screen T2S UDFS 1.3.3.2.3 Configuration of roles

Test ID	AUTH-T2S-RIGMN-0120
<i>Function</i>	Delete User Certificate DN Link
<i>Test category</i>	MAND
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/Night Time
<i>Pre-conditions</i>	The user performing the action has the following privileges: ARM_DeleteUserCertificDNLink ARQ_CertificateDteD-NQuery
Description	<p>In the T2S GUI Screen:</p> <p>Go to User Certificate Distinguished Name Links</p> <ol style="list-style-type: none"> 1. Static Data >> Access Rights >> User Certificate Distinguished Name Links 2. Filter with the relevant parameters and click on Search 3. Select the relevant user and certificate 4- Click on delete and confirm
<i>Expected results</i>	The link user-certificate DN is deleted
<i>References</i>	T2S UHB 2.5.6.22 User Certificate Distinguished Name Links - Search/List Screen T2S UDFS 1.3.2 Authentication and authorisation

Test ID	AUTH-T2S-RIGMN-0130
<i>Function</i>	Update User
<i>Test category</i>	MAND
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/Night Time
<i>Pre-conditions</i>	The user performing the action has the following privileges: -T2S system user query -Update user
<i>Description</i>	In the T2S GUI Screen: <ol style="list-style-type: none"> 1) In the T2S GUI screen Static Data >> Access Rights >> Users >> Users – search/list screen >> Click on the new or edit button 2) Static Data >> Access Rights >> Users >> Users – search/list screen >> Click on the search and/or details button >> User - details screen >> Click on the edit button 3) Select the user to be updated and click on the edit button 4) Modify the relevant data and click on submit.
<i>Expected results</i>	The user is updated with the new features.
<i>References</i>	T2S UHB 2.5.6.21 User - New/Edit Screen T2S-UDFS 1.3.3.2.1 Configuration of users

Test ID	AUTH-T2S-RIGMN-0140
<i>Function</i>	Grant privileges to a third party
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	All phases
<i>Pre-conditions</i>	<ul style="list-style-type: none"> • The user performing the action has the following privileges: <ul style="list-style-type: none"> - ARQ_GrantedSysPrivilegesListQuery - ARQ_GrantObjectPrivilegesListQuery - ARM_GrantPrivilege • Administer party is “true” granted to the party administrator of the PB
Description	<p>In the T2S GUI Screen:</p> <ol style="list-style-type: none"> 1. Go to the <i>grant/revoke privileges – search</i> screen: Static Data >> Access Rights >> Grant/Revoke Privileges 2. Select ‘Party’ in the ‘Search Criteria – Privileges’ frame 3. Select the BIC of the party you would like to grant the privilege to from the drop-down menu. 4. Click on the search button. <p>The <i>grant/revoke system privilege – new/edit</i> screen is displayed.</p> <ol style="list-style-type: none"> 5. Click on the grant icon. The <i>input additional data</i> prompt is displayed 6. Select one or more of the available options (Deny, 4-Eyes, Administration) in the prompt. 7. Click on the ok button. <ol style="list-style-type: none"> 8. Click on the arrow icon in the ‘Object’ column and The <i>grant/revoke object privilege – new/edit</i> screen will be displayed. 9. Select the single static data object or the secured group the privilege has to be granted to and enter all mandatory information in the ‘Object Privileges’ frame and click on the add and submit button.

<i>Expected results</i>	The Privilege/s is/are granted to the party
<i>References</i>	T2S UHB 2.5.6.3 Grant/Revoke Privileges T2S- UHB 3.2.2.1 Grant a Privilege to a Party T2S- UDFS 1.3.3.1.2 Privileges

Test ID	AUTH-T2S-RIGMN-0150
<i>Function</i>	Revoke privileges from a third party
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	All phases
<i>Pre-conditions</i>	Successful execution of AUTH-T2S- RIGMN-0140 -
Description	<p>In the T2S GUI Screen:</p> <ol style="list-style-type: none"> 1. Go to the <i>grant/revoke privileges – search</i> screen: Static Data >> Access Rights >> Grant/Revoke Privileges 2. Select 'Party' in the 'Search Criteria – Privileges' frame 3. Select the BIC of the party you would like to grant the privilege to from the drop-down menu. 4. Click on the search button. 5. The <i>grant/revoke system privilege – new/edit</i> screen is displayed. 6. Click on the revoke icon. 7. Click on the <i>ok</i> button. 8. Click on the arrow icon in the 'Object' column (the privilege will appear in yellow on the list) and The <i>grant/revoke object privilege – new/edit</i> screen will be displayed. 9. Select the relevant object to be revoked from the data scope 10. Select the deny option for the relevant object and click on OK
<i>Expected results</i>	The Privilege/s is/are revoked from the party
<i>References</i>	T2S UHB 2.5.6.3 Grant/Revoke Privileges T2S- UDFS 1.3.3.1.2 Privileges

Liquidity Management

Test ID AUTH-T2S-LIQUM-0010

Function Create limit(s) in the frame of client collateralisation

Test category COUS

Apply to Directly Connected Account Holders

Phase of the business day Day trade/Night time

Pre-conditions

- Owning the following privileges:
Create limit
Limit query
- A DCA is open for the participant, with a CMB already in place. The DCP has at least one payment bank registered in the CMB as Authorized BIC

Description In the screen Cash >> Cash Account >> Limits
Press the button “New” in the bottom frame
Fill in the following fields and push the button “Submit” for each type of limits:

Field	Description
<i>Valid from*</i>	Date and time for the start of validity of the limit (not prior to the current date/time).
<i>Authorised BIC*</i>	BIC of the client bank
<i>Amount*</i>	Amount of the limit
<i>Limit Type*</i>	Select a suitable limit type (e.g. “Auto-collateralisation”, external guarantee, unsecured limit)
<i>T2S Dedicated Cash Account Number*</i>	Select the T2S dedicated cash account related to the CMB the limit is linked to, from the drop-down menu.

Expected results A new limit is created. All inserted data are accessible through the search screen Cash >> Cash account >>Limits.

References T2S UDFS 1.6.2.2
T2S UHB 2.5.4.7 – 2.5.4.8



Test ID AUTH-T2S-LIQUM-0020

Function Update limit(s) in the frame of client collateralisation

Test category COUS

Apply to Directly Connected Account Holders

Phase of the business day Day trade/Night Time

- Pre-conditions*
- Owning the following privileges
Limit query
Update limit
 - A DCA is open for the participant, with a CMB already in place. The DCP has at least one payment bank registered in the CMB as authorized BIC, and a limit for that BIC is already set up.

Description In the screen Cash >> Cash Account >> Limits
Select the existing limit to be modified and click on “Edit” button
Modify the editable field *Amount* and push the button “Submit”

<i>Field</i>	<i>Description</i>
<i>Amount</i>	Amount of the limit

Expected results The limit is updated according to the modification made. All new data are accessible through the search screen Cash >> Cash account >>Limits.

References T2S UDFS 1.6.2.2
T2S UHB 2.5.4.7 – 2.5.4.8

Test ID	AUTH-T2S-LIQUM-0030
<i>Function</i>	Delete limit(s) in the frame of client collateralisation
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/Night Time
<i>Pre-conditions</i>	<ul style="list-style-type: none"> • Owning the following privileges: Limit query Delete limit • A DCA is open for the participant, with a CMB already in place. The DCP has at least one payment bank registered in the CMB as authorized BIC, and a limit for that BIC is already set up.
Description	<p>In the screen Cash >> Cash Account >> Limits</p> <p>Select the existing limit to be deleted and click on the “Delete” button.</p>
<i>Expected results</i>	The limit is deleted. The corresponding record is no longer shown in the list of the “Active” records in the screen Cash >> Cash account >>Limits.
<i>References</i>	<p>T2S UDFS 1.6.2.2</p> <p>T2S UHB 2.5.4.7 – 2.5.4.8</p>

Test ID AUTH-T2S-LIQUM-0040

Function Multiple Liquidity Providers Functionality

Test category COUS

Apply to Directly Connected Account Holders

Phase of the business day Night-time.

- Pre-conditions**
- Owning the following privilege:
Create liquidity transfer order link set
Liquidity transfer order link set query
 - A DCA is open for the participant
 - At least two standing LTOs are in place from the same DCA to at least two external RTGS accounts. The standing orders have to be linked to the Event Type Code C2PY (Start of Sequence Y for the reimbursement of the “multiple liquidity providers”). One standing order must have the All Cash flag selected (main liquidity provider), the other ones must have the Dedicated Amount flag selected.

Description In the screen CASH >> LIQUIDITY >> Multiple Liquidity Provider Sequence click on the button “New” in the bottom frame

Fill in the following fields:

Field	Description
<i>Parent BIC*</i>	The parent BIC of the party owning the T2S dedicated cash account.
<i>Party BIC*</i>	The BIC of the party owning the T2S dedicated cash account (i.e the participant BIC).
<i>Valid from</i>	First Business date for the validity of the liquidity transfer link set.
<i>Valid to</i>	Last Business date for the validity of the liquidity transfer link set. If left blank defaults to 9999-12-31 (no end date)
<i>T2S Dedicated Cash Account Number*</i>	The T2S dedicated cash account number related to the liquidity transfer order link set.

After clicking on the New Row Button, enter the following fields for (at least) the two existing LTOs:

Field	Description
<i>Order Sequence*</i>	The position of the liquidity transfer order in the sequence of orders
<i>Liquidity Transfer Order Reference*</i>	Shows the liquidity transfer order references related to the T2S dedicated cash account.

Finally, click on the button "Submit"

Expected results A new standing LTO Link set is created. All inserted data are accessible through the search screen Static Data >> T2S Dedicated Cash Account >> Liquidity Transfer Order Link Sets >> Standing/predefined liquidity transfer order Link sets.

At the end of Sequence Y, the standing orders have to be executed to refund the liquidity providers according to the multiple liquidity provider algorithm described in the UDFS.

References T2S UDFS 1.6.2.6
T2S UHB 2.5.4.12, 2.5.4.13 and 2.5.4.14

Liquidity transfers

Test ID AUTH-T2S-LIQTF-0010

Function Create Liquidity Transfer Order Link Set

Test category COUS

Apply to Directly Connected Account Holders

Phase of the business day Day trade/ night-time.

Pre-conditions

- Owning the following privilege:
Create liquidity transfer order link set
Liquidity transfer order link set query
- A DCA is open for the participant
- At least two standing LTOs are in place from the same DCA to one or more external RTGS accounts

Description In the screen
Static Data >> T2S Dedicated Cash Account >> Liquidity Transfer Order Link Sets >> click on the button “New” in the bottom frame
Fill in the following fields:

Field	Description
<i>Parent BIC*</i>	The parent BIC of the party owning the T2S dedicated cash account.
<i>Party BIC*</i>	The BIC of the party owning the T2S dedicated cash account (i.e the participant BIC).
<i>Valid from*</i>	First Business date for the validity of the liquidity transfer link set.
<i>Valid to</i>	Last Business date for the validity of the liquidity transfer link set. If left blank defaults to 9999-12-31 (no end date)
<i>T2S Dedicated Cash Account Number*</i>	The T2S dedicated cash account number related to the liquidity transfer order link set (if only one is available, the field is automatically filled by T2S).

After selecting all the information, click on the “+” (add Row) button and enter

the following fields for (at least) the two existing LTOs:

Field	Description
<i>Order Sequence*</i>	The position of the liquidity transfer order in the sequence of orders
<i>Liquidity Transfer Order Reference*</i>	Shows the liquidity transfer order references related to the T2S dedicated cash account.

(Each entry should be validated by clicking on the ✓ button)

Finally, click on the button "Submit"

Expected results A new standing LTO Link set is created. All inserted data are accessible through the search screen Static Data >> T2S Dedicated Cash Account >> Liquidity Transfer Order Link Sets >> Standing/predefined liquidity transfer order link sets. The User is able to handle the two LTOs executed in the defined order on all business days in the specified interval.

References T2S UDFS 1.6.2.6
T2S UHB 2.5.4.14, 3.5.2.2

Test ID AUTH-T2S-LIQTf-0020

Function Update Liquidity Transfer Order Link Set

Test category COUS

Apply to Directly Connected Account Holders

Phase of the business day Day trade/ night-time.

- Pre-conditions**
- Owning the following privilege:
Update liquidity transfer order link set
Liquidity transfer order link set query
 - A DCA is open for the participant
 - At least one LTO link set is in place from the participant's DCA.

Description In the screen
Static Data >> T2S Dedicated Cash Account >> Liquidity Transfer Order Link Sets, insert the participant's parent and party BIC. From the resulting list, select one existing LTO Link set and click on the button "Details" in the bottom frame
In the resulting screen, modify one of the editable fields", e.g "Valid From" in the upper table.

Field	Description
<i>Valid from*</i>	First Business date for the validity of the liquidity transfer link set.
<i>Valid to</i>	Last Business date for the validity of the liquidity transfer link set. If left blank defaults to 9999-12-31 (no end date)

Click then on the Edit Row Button in the Liquidity Transfer Order Links table, and modify one of the editable fields in the available LTO e.g. *Order Sequence* (you can swap the order sequence numbers in two different rows):

Field	Description
<i>Order Sequence*</i>	The position of the liquidity transfer order in the sequence of orders
<i>Liquidity Transfer Order Reference*</i>	Shows the liquidity transfer order references related to the T2S dedicated cash account.

Finally push the button “Submit”

Expected results The LTO Link set is updated. All updates data are accessible through the search screen Static Data >> T2S Dedicated Cash Account >> Liquidity Transfer Order Link Sets >> Standing/predefined liquidity transfer order link sets. The two LTOs are executed according to modifications made.

References T2S UDFS 1.6.2.6.
T2S UHB 2.5.4.14, 3.5.2.2

Test ID	AUTH-T2S-LIQTF-0030
<i>Function</i>	Delete Liquidity Transfer Order Link Set
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected DCA Holder
<i>Phase of the business day</i>	Day trade/ night-time.
<i>Pre-conditions</i>	<ul style="list-style-type: none"> • Owning the following privilege: <i>Update liquidity transfer order link set</i> <i>Liquidity transfer order link set query</i> • A DCA is open for the participant • At least one LTO link set is in place from the participant's DCA.
Description	<p>In the screen Static Data >> T2S Dedicated Cash Account >> Liquidity Transfer Order Link Sets, insert the participant's parent and party BIC.</p> <p>From the resulting list select one existing LTO Link set and click on the button "Edit".</p> <p>In the following screen, edit the field <i>Valid to</i> and set it to the business day. <i>Optionally</i>, on the next business day, select the Link set and click on the "Delete" in the bottom frame</p> <p>Confirm deletion in the popup window.</p>
<i>Expected results</i>	The LTO Link set is not active from the first business day following the <i>Valid to</i> date. After the deletion, the link set appears in the list with status "Deleted".
<i>References</i>	<p>T2S UDFS 1.6.2.6</p> <p>T2S UHB 2.5.4.14, 3.5.2.2</p>

Test ID AUTH-T2S-LIQTf-0040

Function Create Liquidity Transfer Order

Test category COUS

Apply to Directly Connected DCA Holder

Phase of the business day Day trade/During night-time.

Pre-conditions

- Owning the following privilege:
Liquidity transfer order list query
Liquidity transfer order detail query

Create liquidity transfer order

- A DCA is open for the participant

Description In the screen
Cash >> Liquidity >> Standing / Predefined Liq. Transfers
Press the button “New” in the bottom frame
Fill in the following fields and push the button “Submit”

Field	Description
<i>Order reference*</i>	A text identifier for the liquidity transfer
<i>Valid from*</i>	First Business date for the execution of the liquidity transfer. For the purpose of this test, the next Business day should be specified
<i>Valid to</i>	Last Business date for the execution of the liquidity transfer. If left blank defaults to 9999-12-31 (no end date)
<i>Amount*</i>	Amount of the liquidity transfer (not higher than actual liquidity on DCA)
<i>Execution Time</i>	Time of the business day the LT is executed (e.g. 11.00)
<i>Order Type*</i>	Select “Standing Order”

<i>Credited External RTGS Account*</i>	A reachable RTGS account from T2S. For the purpose of the test, the RTGS account should belong to the same participant.
<i>Debited T2S Dedicated Cash Account Number*</i>	Select the number of the T2S dedicated cash account from the drop-down menu. The content of the drop-down menu depends on your access rights and privileges. If there is only one possible account, this field is read-only.

Expected results A new standing order is created. All inserted data are accessible through the search screen Cash >> Liquidity >> Liquidity Transfer Orders. User able to handle the execution on all business days in the specified interval at the specified time.

References T2S UDFS 1.6.2.1
T2S UHB 2.5.4.9, 2.5.4.10 and 2.5.4.11



Test ID AUTH-T2S-LIQTF-0050

Function Update Liquidity Transfer Order

Test category COUS

Apply to Directly Connected DCA Holder

Phase of the business day Day trade/During night-time.

Pre-conditions

- Owning the following privilege:
Liquidity transfer order list query
Liquidity transfer order detail query
Update liquidity transfer order
- A DCA is open for the participant and has sufficient liquidity
- A LTO is already in place for the participant

Description In the screen
Cash >> Liquidity >> Standing / Predefined Liq. Transfers, enter Parent BIC and BIC of the participant and click on the “Search” button at the bottom of the search box.
All existing LTOs for the participant will be displayed. Select one of them by clicking on the corresponding row and click on the “Edit” button on the bottom frame.
Details of the selected LTO will be displayed.
Modify one or more of the editable fields (*Amount, Execution Time, Order Type, Dedicated Amount, All Cash, Event Type Code*), e.g. *Amount* and *Execution Time* and click on the “Submit” button on the bottom frame.
Note that the *Amount* field is only editable if neither *Dedicated Amount* nor *All Cash* boxes are checked..

Expected results The selected transfer order is updated. All modified data are accessible through the search screen Cash >> Liquidity >> Liquidity Transfer Orders.

References T2S UDFS 1.6.2.1
T2S UHB 2.5.4.9, 2.5.4.10, 2.5.4.11



Test ID AUTH-T2S-LIQTF-0060

Function Delete Liquidity Transfer Order

Test category COUS

Apply to Directly Connected DCA Holder

Phase of the business day Day trade/night-time.

Pre-conditions

- Owning the following privilege:
Liquidity transfer order list query
Liquidity transfer order detail query
Delete liquidity transfer order
- A DCA is open for the participant and has sufficient liquidity
- A LTO is already in place for the participant

Description In the screen
Cash >> Liquidity >> Standing / Predefined Liq. Transfers, enter Parent BIC and BIC of the participant and click on the “Search” button at the bottom of the search box.
All existing LTOs for the participant will be displayed. Select one of them by clicking on the corresponding row and click on the “Delete” button on the bottom frame.
A pop-up confirmation window is displayed. Click on the “OK” button.

Expected results The selected transfer order is deleted and is no longer shown among the “Active” LT in the list in the search screen Cash >> Liquidity >> Liquidity Transfer Orders.

References T2S UDFS 1.6.2.1
T2S UHB 2.5.4.9, 2.5.4.10 and 2.5.4.11

Test ID AUTH-T2SI- LTF0070

Function Enter via U2A an immediate liquidity transfer from one DCA to a linked RTGS account in T2.

Test category MAND

Apply to Directly Connected DCA Holder

Phase of the business day Day trade

- Pre-conditions**
- Privilege Code for a sending an immediate liquidity transfer : CAM_Send New Liquidity Transfer
 - Sufficient liquidity on DCA account

Description The User generates a new liquidity transfer via T2S GUI. Therefore the user has to navigate to the screen

Cash>>Liquidity>>Immediate liquidity Transfer>> Immediate liquidity Transfer Details>> New Immediate Liquidity Transfer

Fill in the following fields and push the button “submit”

Field	Description
<i>Account Number Debit Cash Account</i>	Cash Account number that has to be debited; if the user has only the privilege for one (1) DCA the field will be already filled
<i>User Reference</i>	Enter the identification of the immediate liquidity transfer max. 35 characters
<i>amount</i>	Amount that should be transfered
<i>Outbound liquidity transfer</i>	Select the button to choose an outbound liquidity transfer
<i>Account number</i>	T2 RTGS account number from the same payment bank that has to be credited.

Expected results

- Immediate Liquidity transfer Data input successfully created

Comment:

References T2S-UHB 3.5.1.1
T2S-UDFS 3.3.3.13

Test ID AUTH-T2S-LIQTf-0080

Function Enter via U2A a standing order liquidity transfer from a DCA to a PM account based on an event

Test category COUS

Apply to Directly Connected Account Holders

Phase of the business day Day/Night trade

- Pre-conditions**
- Owning the following privilege:
DCA_CreateLiquidityTransferOrder
 - Sufficient liquidity on DCA account

Description The User generates a new liquidity transfer via T2S GUI. Therefore the user has to go to the screen

Static Data >> T2S Dedicated Cash Accounts >> Liquidity Transfer Orders.

Click on the new button,

fill in the following fields and push the button "Submit"

Field	Description
<i>Order Reference*</i>	Shows the unique identification of the liquidity transfer order.
<i>Valid From*</i>	Enter the date from which the liquidity transfer order is valid or use the calendar icon. The valid from date must be equal to or later than the current date.
<i>Valid To</i>	Enter the date until which the liquidity transfer order is valid or use the calendar icon. The valid to date must be later than the current date and the valid from date.
<i>Amount*</i>	Enter the amount to be credited or debited by the liquidity transfer order.
<i>Order Type*</i>	Select the type of order : Standing order
<i>Event Type Code</i>	Select the type of event that triggers the liquidity transfer order from the drop-down menu.
<i>External RTGS Account Number Credit*</i>	You can choose to either enter the external RTGS account number credit or search via the magnifier icon.
<i>Debited T2S Dedicated Cash Account Number*</i>	You can choose to either enter the debited T2S Dedicated Cash Account number or to select it from the suggested items in the drop-down menu.

Expected results Standing order data input successfully created.

References T2S UDFS 1.6.2.1, 4.2.2
T2S UHB 2.5.4.11

Test ID	AUTH-T2S-LIQTF-0090
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Function Enter via U2A a standing order liquidity transfer from a DCA to a PM account based on time

Test category COUS

Apply to Directly Connected Account Holders

Phase of the business day Day/Night trade

Pre-conditions

- Owning the following privilege:
DCA_CreateLiquidityTransferOrder
- Sufficient liquidity on DCA account

Description The User generates a new liquidity transfer via T2S GUI. Therefore the user has to go to the screen
Static Data >> T2S Dedicated Cash Accounts >> Liquidity Transfer Orders >> Click on the new button,
fill in the following fields and push the button "Submit"

Field	Description
<i>Order Reference*</i>	Shows the unique identification of the liquidity transfer order.
<i>Valid From*</i>	Enter the date from which the liquidity transfer order is valid or use the calendar icon. The valid from date must be equal to or later than the current date.
<i>Valid To</i>	Enter the date until which the liquidity transfer order is valid or use the calendar icon. The valid to date must be later than the current date and the valid from date.
<i>Amount*</i>	Enter the amount to be credited or debited by the liquidity transfer order.
<i>Liquidity Transfer Order Type*</i>	Select the type of order : Standing order
<i>Execution Time</i>	Enter the execution time of the liquidity transfer order: e.g. :15.25
<i>External RTGS Account Number Credit*</i>	You can choose to either enter the external RTGS account number credit or search via the magnifier icon.

<i>Debited T2S Dedicated Cash Account Number*</i>	You can choose to either enter the debited T2S Dedicated Cash Account number or to select it from the suggested items in the drop-down menu.
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Expected results Standing order data input successfully created.

References T2S UDFS 1.6.2.1
T2S UHB 2.5.4.11

Test ID AUTH-T2S-LIQTf-0100

Function Enter via U2A a predefined liquidity transfer from a DCA to a PM account based on an event

Test category COUS

Apply to Directly Connected Account Holders

Phase of the business day Day/Night trade

- Pre-conditions**
- Owning the following privilege:
DCA_CreateLiquidityTransferOrder
 - Sufficient liquidity on DCA account

Description The User generates a new liquidity transfer via T2S GUI. Therefore the user has to go to the screen

Static Data >> T2S Dedicated Cash Accounts >> Liquidity Transfer Orders >> Click on the new button,

fill in the following fields and push the button "Submit"

Field	Description
<i>Order Reference*</i>	Shows the unique identification of the liquidity transfer order.
<i>Valid From*</i>	Enter the date from which the liquidity transfer order is valid or use the calendar icon. The valid from date must be equal to or later than the current date.
<i>Valid To</i>	Enter the date until which the liquidity transfer order is valid or use the calendar icon. The valid to date must be later than the current date and the valid from date.
<i>Amount*</i>	Enter the amount to be credited or debited by the liquidity transfer order.
<i>Liquidity Transfer Order Type*</i>	Select the type of order : Predefined

<i>Event Type Code</i>	Select the type of event that triggers the liquidity transfer order from the drop-down menu.
<i>External RTGS Account Number Credit*</i>	You can choose to either enter the external RTGS account number credit or search via the magnifier icon.
<i>Debited T2S Dedicated Cash Account Number*</i>	You can choose to either enter the debited T2S Dedicated Cash Account number or to select it from the suggested items in the drop-down menu.

Expected results Pre-defined liquidity order successfully created.

References T2S UDFS 1.6.2.1, 4.2.2
T2S UHB 2.5.4.11

Test ID	AUTH-T2S-LIQTF-0110
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<i>Function</i>	Enter via U2A a predefined liquidity transfer from a DCA to a PM account based on time
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day/Night trade
<i>Pre-conditions</i>	<ul style="list-style-type: none"> Owning the following privilege: DCA_CreateLiquidityTransferOrder Sufficient liquidity on DCA account

Description The User generates a new liquidity transfer via T2S GUI. Therefore the user has to go to the screen
 Static Data >> T2S Dedicated Cash Accounts >> Liquidity Transfer Orders >>
 Click on the new button,
 fill in the following fields and push the button "Submit"

Field	Description
<i>Order Reference*</i>	Shows the unique identification of the liquidity transfer order.
<i>Valid From*</i>	Enter the date from which the liquidity transfer order is valid or use the calendar icon. The valid from date must be equal to or later than the current date.
<i>Valid To</i>	Enter the date until which the liquidity transfer order is valid or use the calendar icon. The valid to date must be later than the current date and the valid from date.
<i>Amount*</i>	Enter the amount to be credited or debited by the liquidity transfer order.
<i>Liquidity Transfer Order Type*</i>	Select the type of order : Predefined
<i>Execution Time</i>	Enter the execution time of the liquidity transfer order: e.g. :15.25
<i>External RTGS Account Number Credit*</i>	You can choose to either enter the external RTGS account number credit or search via the magnifier icon.

<i>Debited T2S Dedicated Cash Account Number*</i>	You can choose to either enter the debited T2S Dedicated Cash Account number or to select it from the suggested items in the drop-down menu.
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Expected results Pre-defined liquidity order successfully created.

References T2S UDFS 1.6.2.1
T2S UHB 2.5.4.11

Test ID	AUTH-T2S-LIQTF-0120
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Function Enter via U2A a liquidity transfer from a DCA to a PM account based on the settlement of Corporate Actions

Test category COUS

Apply to Directly Connected Account Holders

Phase of the business day Day/Night trade

Pre-conditions

- Owning the following privilege:
DCA_CreateLiquidityTransferOrder
- Sufficient liquidity on DCA account

Description The User generates a new liquidity transfer via T2S GUI. Therefore the user has to go to the screen
Static Data >> T2S Dedicated Cash Accounts >> Liquidity Transfer Orders >> Click on the new button,
fill in the following fields and push the button "Submit"

Field	Description
<i>Order Reference*</i>	Shows the unique identification of the liquidity transfer order.
<i>Valid From*</i>	Enter the date from which the liquidity transfer order is valid or use the calendar icon. The valid from date must be equal to or later than the current date.
<i>Valid To</i>	Enter the date until which the liquidity transfer order is valid or use the calendar icon. The valid to date must be later than the current date and the valid from date.
<i>Dedicated Amount*</i>	Select whether the liquidity transfer order transfers a dedicated amount as a result of a specific business event which triggers the liquidity transfer order.
<i>Liquidity Transfer Order Type*</i>	Select the type of order : Standing order
<i>Event Type Code</i>	Select the type of event that triggers the liquidity transfer order from the drop-down menu : code CARL
<i>External RTGS Account</i>	You can choose to either enter the external RTGS account number credit or search via the magnifier

<i>Number Credit*</i>	icon.
<i>Debited T2S Dedicated Cash Account Number*</i>	You can choose to either enter the debited T2S Dedicated Cash Account number or to select it from the suggested items in the drop-down menu.

Expected results Pre-defined liquidity order successfully created.

References T2S UDFS 1.6.2.4, 4.2.2
T2S UHB 2.5.4.11



Test ID AUTH-T2S-LIQTf-0130

Function Cash Settlement Notifications during RTS

Test category COUS

Apply to Directly Connected DCA Holder

Phase of the business day Real Time Settlement

Pre-conditions

- Privilege Code:
NCQ_DisplayTechAddressNetSerLink
NCQ_RoutingListQuery
NCO_CreateRouting

- Party has the right technical address in his static data.

Description In the screen:
SD >> NETWORK CONFIGURATION >> ROUTINGS

1. Click on the new button
2. Describe the routing, e.g. "Cash Settlement Notifications during RTS"
3. Choose the network service (Swift.msgsnf)
4. Enter both needed BICs
5. The technical address should appear in the scrolling list.
6. Do not click Default Routing and choose a compression flag if needed.
7. Choose a Routing Sequence Number that is not already used.
8. Check the Positive box.
9. Choose the currency.
10. Choose the message type (here : camt.054)
11. Click on submit.

Expected results

- The routing successfully created.
- User able to handle camt054 messages

Test ID	AUTH-T2S-LIQTf-0140
<i>Function</i>	Cash Settlement Notifications during NTS
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected DCA Holder
<i>Phase of the business day</i>	Night Time Settlement
<i>Pre-conditions</i>	<ul style="list-style-type: none"> Privilege Code: <ul style="list-style-type: none"> NCQ_DisplayTechAddressNetSerLink NCQ_RoutingListQuery NCQ_CreateRouting Party should have the right technical address in his static data.
Description	<p>Go to the screen: SD >> NETWORK CONFIGURATION >> ROUTINGS</p> <ol style="list-style-type: none"> Click on the new button Describe the routing, e.g. "Cash Settlement Notifications during NTS" Choose the network service (Swift.msgsnf) Enter both needed BICs The technical address should appear in the scrolling list. Do not click Default Routing and choose a compression flag if needed. Choose a Routing Sequence Number that is not already used. Check the Positive box. Choose the currency. Choose the message type (here : camt.054) Click on submit.
<i>Expected results</i>	<ul style="list-style-type: none"> The routing successfully created. User able to handle camt054 messages.

Test ID AUTH-T2S-LIQTF-0150

Function Liquidity Transfer from DCA to PM Account GoA (VA)

Test category COUS

Apply to Directly Connected DCA Holder

Phase of the business day Day trade/ night-time.

Pre-conditions

- Owning the following privilege:
Liquidity transfer order list query
Liquidity transfer order detail query
Create liquidity transfer order

- A DCA is open for the participant and has sufficient liquidity
- A GoA (VA) is open for the participant

Description In the screen
Cash >> Liquidity >> Immediate Liquidity Transfers
Press the button “New” in the bottom frame
Fill in the following fields and push the button “Submit”

Field	Description
<i>T2S Dedicated Cash Account Number*</i>	Insert or select the number of the T2S dedicated cash account from the drop-down menu. The content of the drop-down menu depends on your access rights and privileges. If there is only one possible account, this field is read-only.
<i>Users reference*</i>	An alphanumeric identifier for the liquidity transfer
<i>Amount*</i>	Amount of the liquidity transfer (not higher than actual liquidity on DCA)
<i>External RTGS Account number</i>	A reachable RTGS account from T2S. For the purpose of the test, the RTGS account number should correspond to a Group of Accounts (Virtual Account)

Expected Liquidity Transfer created. The LT is executed. The DCA is debited and the

results corresponding Virtual Account (master account) is credited with the specified amount.

References T2S UDFS 1.6.2.1 - 2.13
T2S UHB 2.3.2.5

Test ID AUTH-T2S-LIQTF-0160

Function Partial execution of Liquidity Transfer from DCA to PM Account GoA (VA)

Test category COUS

Apply to Directly Connected DCA Holder

Phase of the business day Day trade/ night-time.

Pre-conditions

- Owning the following privilege:
Create liquidity transfer order
- A DCA is open for a different participant, and sufficient privileges are owned to execute a LT from that account. Balance of the DCA is positive

Description In the screen
Cash >> Liquidity >> Immediate Liquidity Transfers
Press the button “New” in the bottom frame
Fill in the following fields and push the button “Submit”

Field	Description
<i>T2S Dedicated Cash Account Number*</i>	Insert or select the number of the T2S dedicated cash account from the drop-down menu. The content of the drop-down menu depends on your access rights and privileges. If there is only one possible account, this field is read-only.
<i>Users reference*</i>	An alphanumeric identifier for the liquidity transfer
<i>Amount*</i>	Amount of the liquidity transfer (higher than current liquidity on DCA)
<i>External RTGS Account number</i>	A reachable RTGS account from T2S.

Expected results Liquidity transfer order created. User able to handle the partial debit.

References T2S UDFS 2.13- T2S UHB 2.3.2.5

Test ID AUTH-T2S-LIQTf-0180

Function Enter via U2A an immediate liquidity transfer from one DCA to another DCA of the same payment bank in T2S

Test category COUS

Apply to DP, MAP

Phase of the business day Day trade

- Pre-conditions**
- Privilege Code for a sending an immediate liquidity transfer : CAM_Send New Liquidity Transfer
 - Sufficient liquidity on DCA account

Description The User generates a new liquidity transfer via T2S GUI. Therefore the user have to go to the screen
Cash>>Liquidity>>Immediate liquidity Transfer>> Immediate liquidity Transfer Details>> New Immediate Liquidity Transfer
,fill in the following fields and push the button "submit"

Field	Description
<i>Account Number Debit Cash Account</i>	Cash Account number that has to be debited, if the user have only the privilege for 1 DCA the field will be already filled.
<i>User Reference</i>	Enter the identification of the immediate liquidity transfer max 35 characters
<i>amount</i>	Amount that should be transfered
<i>Internal liquidity transfer</i>	Select the button to choose an internal liquidity transfer
<i>T2S Dedicated Cash account</i>	T2S DCA account number from the same payment bank that has to be credited.

Expected results

- Participant's account debited and other DCA account credited

Comment:

References T2S UDFS 2.13.
T2S-UHB 2.3.2.5

Test ID AUTH-T2S-LIQTf-0190

Function Enter via U2A an immediate liquidity transfer from one DCA to another DCA of another payment bank in T2S

Test category COUS

Apply to DP, MAP

Phase of the business day Day trade

- Pre-conditions**
- Privilege Code for a sending an immediate liquidity transfer : CAM_Send New Liquidity Transfer
 - Sufficient liquidity on DCA account

Description The User generates a new liquidity transfer via T2S GUI. Therefore the user have to go to the screen
Cash>>Liquidity>>Immediate liquidity Transfer>> Immediate liquidity Transfer Details>> New Immediate Liquidity Transfer
,fill in the following fields and push the button "submit"

Field	Description
<i>Account Number Debit Cash Account</i>	Cash Account number that has to be debited, if the user have only the privilege for 1 DCA the field will be already filled.
<i>User Reference</i>	Enter the identification of the immediate liquidity transfer max 35 characters
<i>amount</i>	Amount that should be transfered
<i>Internal liquidity transfer</i>	Select the button to choose an internal liquidity transfer
<i>T2S Dedicated Cash account</i>	T2S DCA account number from another payment bank that has to be credited.

Expected results

- The liquidity transfer will be rejected with error code LLCI008

Comment:

References T2S UDFS 2.13.
T2S-UHB 2.3.2.5

Secondary CMB Management by DCA Holders

Test ID	AUTH-T2S-CMBMG-0010
<i>Function</i>	Creation secondary CMB
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Real Time Settlement
<i>Pre-conditions</i>	<ul style="list-style-type: none">• Privilege Code : DCA_CreateCMB DCQ_CMBDetailsQuery DCQ_CMListQuery • DCA and Receiving Sac of the PB should already be created• Primary CMB should already be created
Description	<p>Go to the screen: SD >> T2S DCA >> CMBs</p> <ol style="list-style-type: none">1. Click on the new button2. Select relevant DCA3. Make sure "Primary CMB" is NOT ticked4. Add a Wildcard Pattern by clicking on "+" >> enter client BIC5. Click "Inclusion"6. Click on ✓ to save7. Go on Receiving Securities Account >> Enter relevant SAC number8. Set Start Validity Date at least D +19. Set End Validity Date if relevant10. Press "Submit"
<i>Expected results</i>	<ul style="list-style-type: none">• New secondary CMB created

Test ID	AUTH-T2S-CMBMG-0020
<i>Function</i>	Update secondary CMB
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Real Time Settlement
<i>Pre-conditions</i>	<ul style="list-style-type: none"> • Privilege Code : DCA_UpdateCMB DCQ_CMBDetailsQuery DCQ_CMListQuery • Secondary CMB should already be created
Description	<p>Go to the screen: SD >> T2S DCA >> CMBs</p> <ol style="list-style-type: none"> 1. Enter all know information about the CMB to be updated 2. Select relevant CMB 3. Click “edit” 4. It is possible to: <ol style="list-style-type: none"> a. Edit the Authorized BIC Rules table by adding, modifying or deleting a row b. Edit the Receiving SAC’s number or valid to date field. 5. Click “submit”
<i>Expected results</i>	<ul style="list-style-type: none"> • Secondary CMB updated.

Test ID	AUTH-T2S-CMBMG-0030
<i>Function</i>	Delete secondary CMB
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Real Time Settlement
<i>Pre-conditions</i>	<ul style="list-style-type: none"> ● Privilege Code : DCQ_DeleteCMB DCQ_CMBDetailsQuery DCQ_CMListQuery ● Secondary CMB should already be in place
Description	<p>Go to the screen: SD >> T2S DCA >> CMBs</p> <ol style="list-style-type: none"> 1. Enter all known information about the CMB to be deleted (e.g. Authorized BIC) and click on the “Search” button 2. Select relevant CBM 3. Click “delete”
<i>Expected results</i>	<ul style="list-style-type: none"> ● Secondary CMB deleted.

Test ID	AUTH-T2S-CMBMG-0040
<i>Function</i>	List secondary CMB changes
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Real Time Settlement
<i>Pre-conditions</i>	<ul style="list-style-type: none"> ● Privilege Code : DCQ_T2SDCAudTrailQuery DCQ_CMBDetailsQuery DCQ_CMListQuery ● Secondary CMB should already be created
Description	<p>Go to the screen: SD >> T2S DCA >> CMBs</p> <ol style="list-style-type: none"> 1. Enter all known information about the CMB (e.g. Authorized BIC) and click on the "Search" button 2. Select relevant CMB 3. Click "revisions" 4. The screen shows a table containing a list of changes. 5. If needed, it is possible to view the details of a change by selecting the relevant line in the table and clicking "details"
<i>Expected results</i>	<ul style="list-style-type: none"> ● Secondary CMB changes listed.

Restrictions test cases

Test ID	AUTH-T2S-RESTR-0010
<i>Function</i>	Enter settlement restriction on cash blocking
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Real Time Settlement
<i>Pre-conditions</i>	<ul style="list-style-type: none">• Privilege Code for enter settlement restriction DDQ_IntraBalanceMovQuery CAM_SNDRC CAM_UCBBI SIG_LIPRP SIG_SIUIP
Description	<p>The User enters settlement restriction on cash blocking with the screen: Cash >> Settlement >> Intra-balance movements</p> <ol style="list-style-type: none">1. Click on the new button2. Enter all mandatory information in the 'Intra-Balance Movement' frame3. For this test select a blocking restriction type as "Restriction Type Balance to"4. Optionally, the user enters additional information about the settlement restriction on cash into the optional fields5. To link the settlement restriction on cash to another instruction, click on the add row icon to add a new link6. If point 5 is executed: Select and add all the requested information to identify the instruction that should be linked to the settlement restriction on cash. Once all the information are introduced click on the submit changes icon in the 'Options' column7. Click on the submit button
<i>Expected results</i>	<ul style="list-style-type: none">• New settlement restriction on cash created
<i>References</i>	T2S UDFS 2.5.1 T2S-UHB 2.3.3.7., 3.16.2.1

Test ID	AUTH-T2S-RESTR-0020
<i>Function</i>	Enter settlement restriction on cash reservation
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Real Time Settlement
<i>Pre-conditions</i>	<ul style="list-style-type: none"> • Privilege Code for enter settlement restriction DDQ_IntraBalanceMovQuery CAM_SNDRC CAM_UCBBI SIG_LIPRP SIG_SIUIP
Description	<p>The User enters settlement restriction on cash reservation with the following screen:</p> <p>Cash >> Settlement >> Intra-balance movements</p> <ol style="list-style-type: none"> 1. Click on the new button 2. Enter all mandatory information in the 'Intra-Balance Movement' frame 3. For this test select a reservation restriction type as "Restriction Type Balance to" 4. Optionally, the user enters additional information about the settlement restriction on cash into the optional fields 5. To link the user settlement restriction on cash to another instruction, click on the add row icon to add a new link (not mandatory) 6. If point 5 is executed: Select and add all the requested information to identify the instruction that should be linked to the settlement restriction on cash. Once all the information are introduced click on the submit changes icon in the 'Options' column 7. Click on the submit button
<i>Expected results</i>	<ul style="list-style-type: none"> • The new settlement restriction on cash created
<i>References</i>	T2S UDFS 2.5.1 T2S-UHB 2.3.3.7, 3.16.2.1

Test ID AUTH-T2S-RESTR-0040

Function Copy of settlement restriction on cash blocking

Test category COUS

Apply to Directly Connected Account Holders

Phase of the business day Real Time Settlement

Pre-conditions

- Privilege Code for enter settlement restriction
 - CAM_SNDRC
 - CAM_UCBBI
 - SIG_LIPRP
 - DDQ_IntraBalanceMovQuery
 - SIG_SIUIP
- Settlement restriction already exist

Description The User copies settlement restriction on cash blocking.

Privileges

Reference

1. Go to the *intra-balance movements – search/list* screen: Cash >> Settlement >> Intra-Balance Movements

Instructions

2. Enter all search criteria known to you about the settlement restriction on cash you want to copy.
3. Click on the *search* button.
 - ⇒ A list containing the search results is displayed on the screen.
 - ⇒ If the search retrieves only one settlement restriction on cash, the *intra-balance movement - details* screen is displayed directly. Proceed with step 6.
4. Select the settlement restriction on cash you want to copy by clicking on an entry in the list.
5. Click on the *details* button.
 - ⇒ The *intra-balance movement - details* screen is displayed.
6. Click on the *copy* button.
 - ⇒ The *intra-balance movement - new* screen is displayed taking by default values of the following fields from the original settlement restriction on cash: instructing party BIC, instructing party parent BIC, actor reference, intended settlement date, dedicated cash account, amount, balance from and balance to, restriction reference.
7. Check if the default values are correct or edit them if needed.
8. You can enter additional information about the settlement restriction on cash into the optional fields.
9. To link your settlement restriction on cash to another instruction, click on the *add row* icon to add a new link.
10. Select and add all the requested information (reference type, reference, reference owner) to identify the instruction you want your settlement restriction on cash to be linked with.
11. Click on the *submit changes* icon in the 'Options' column.
12. Click on *submit*

12

⇒ The link has been added to the list.

12. If you want to add your settlement restriction on securities to a pool, enter the 'Pool Identification' field, 'Pool Instruction Counter' field and the 'Pool Reference Owner BIC' field instead.

Expected results

- Restriction successfully copied

References T2S UDFS 2.5
 T2S-UHB 3.16.2.2

Test ID	AUTH-T2S-RESTR-0050
<i>Function</i>	Copy of Settlement Restriction on Cash Reservation
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Real Time Settlement
<i>Pre-conditions</i>	<ul style="list-style-type: none"> • Privilege Code for copy settlement restriction on cash CAM_SNDRC CAM_UCBBI SIG_LIPRP DDQ_IntraBalan-ceMo-vQuery SIG_SIUIP
Description	

*Expected
results*

1. Go to the *intra-balance movements – search/list* screen: Cash >> Settlement >> Intra-Balance Movements

Instructions

2. Enter all search criteria known to you about the settlement restriction on cash you want to copy.

3. Click on the *search* button.

⇒ A list containing the search results is displayed on the screen.

⇒ If the search retrieves only one settlement restriction on cash, the *intra-balance movement - details* screen is displayed directly. Proceed with step 6.

4. Select the settlement restriction on cash you want to copy by clicking on an entry in the list.

5. Click on the *details* button.

⇒ The *intra-balance movement - details* screen is displayed.

6. Click on the *copy* button.

⇒ The *intra-balance movement - new* screen is displayed taking by default values of the following fields from the original settlement restriction on cash: instructing party BIC, instructing party parent BIC, actor reference, intended settlement date, dedicated cash account, amount, balance from and balance to, restriction reference.

7. Check if the default values are correct or edit them if needed.

8. You can enter additional information about the settlement restriction on cash into the optional fields.

9. To link your settlement restriction on cash to another instruction, click on the *add row* icon to add a new link.

10. Select and add all the requested information (reference type, reference, reference owner) to identify the instruction you want your settlement restriction on cash to be linked with.

11. Click on the *submit changes* icon in the 'Options' column.

12. Click on *submit*

References T2S UDFS 1.2.1.8

T2S-UHB 3.16.2.2

Test ID	AUTH-T2S-RESTR-0070
<i>Function</i>	View on Settlement Restriction on Cash Blocking
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Real Time Settlement
<i>Pre-conditions</i>	<ul style="list-style-type: none"> • Privilege Code for view settlement restriction on cash DDQ_IntraBalanceMovQuery
Description	<ol style="list-style-type: none"> 1. The user selects the screen: <i>Cash>>Settlement>>Intra-Balance Movements</i> 2. User fills in the known fields and push the button “search” 3. If there are more than one result fitting to the search criteria the list screen comes up. 4. Than the user has to click on the raw representing the restriction one has a look for. 5. Click on “Details” •
<i>Expected results</i>	<ul style="list-style-type: none"> • The intra-balance movement – details screen is displayed (settlement restriction on cash details)
<i>References</i>	<p>T2S UDFS 1.2.1.8</p> <p>T2S-UHB 3.16.2.3</p>

Test ID	AUTH-T2S-RESTR-0080
<i>Function</i>	View on Settlement Restriction on Cash Reservation
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Real Time Settlement
<i>Pre-conditions</i>	<ul style="list-style-type: none"> • Privilege Code for view settlement restriction on cash DDQ_IntraBalanceMovQuery
Description	<ol style="list-style-type: none"> 1. The user selects the screen: <i>Cash>>Settlement>>Intra-Balance Movements</i> 2. User fills in the known fields and push the button “search” 3. If there are more than one result fitting to the search criteria the list screen comes up. 4. Than the user has to click on the raw representing the restriction one has a look for. 5. Click on “Details”
<i>Expected results</i>	<ul style="list-style-type: none"> • The intra-balance movement – details screen is displayed (settlement restriction on cash details)
<i>References</i>	<p>T2S UDFS 1.2.1.8</p> <p>T2S-UHB 3.16.2.3</p>



Test ID **AUTH-T2S-RESTR-0100**

Function Create link for settlement restriction to cash blocking

Test category COUS

Apply to Directly Connected Account Holders

Phase of the business day Real Time Settlement

- Pre-conditions*
- Privilege Code for enter settlement restriction
 CAM_ASRCA
 SIG_LIPRP
 DDQ_IntraBalan-ceMo-vQuery
 DDQ_AmdIn-strForIn-traBal-Mov-AudTr-LisQ
 SIG_SIUIP
 - Settlement restriction on cash blocking already exist

Description The User creates link for settlement restriction on cash blocking with the screen:

Cash>>Settlement>> Intra-Balance Movements >>Enter search criteria >> click on search

Field	Description
Restriction table	Select a restriction for create the link, push button Details
	In the next screen push button "Amendment Instruction" Enter all mandatory information
New Amendment Instruction Screen appears	
	Click on the <i>linkage information</i> radio button (lower centre side of the screen)
Link Section	Select Radio button "link"
	Click on the <i>add row</i> button "+"
	Enter Link type of the reference type and/or reference Owner
	Click on the <i>submit changes</i> icon in the 'Options' column
	Push submit

Expected results

- Link successfully created

References T2S UDFS 1.2.1.8
T2S-UHB 3.16.4.1; 3.16.2.2

Test ID **AUTH-T2S-RESTR-0110**

Function Create link for settlement restriction on cash Reservation

Test category COUS

Apply to Directly Connected Account Holders

Phase of the business day Real Time Settlement

- Pre-conditions*
- Privilege Code for copy settlement restriction:
 - CAM_ASRCA
 - SIG_LIPRP
 - DDQ_IntraBalan-ceMo-vQuery
 - SIG_SIUIP
 - DDQ_AmdInstrForIntraBal-Mov-AudTr-LisQ
 - Settlement Restriction already exist

Description This business scenario describes how to add a link for a settlement restriction on cash (intra-balance movement). The User can link a settlement restriction on cash in case he/she want to settle it at the same time, after or before another settlement restriction or settlement instruction.

Therefore the User has to go to the screen:
Cash>>Settlement>>Intra-Balance Movement

- Enter all search criteria known to you about the settlement restriction on cash to link
- Click on the “*search*” button.

A list containing the search results is displayed on the screen

- If the search retrieves only 1 intra-balance movement, the intra-balance movement - details screen is displayed directly
- Select the settlement restriction on cash you want to amend by clicking on an entry in the list
- Click on the “*details*” button

The intra-balance movement - details screen is displayed.

- Click on the “*amendment instruction*” button(bottom of the screen)

The amendment cash instruction - new screen is displayed.

- Enter all mandatory information in the ‘General’ frame
- Click on the “*linkage information*” radio button (lower centre side of the screen)

The ‘Linkage Information’ and ‘Link’ frames are displayed

- Select the “*link*” radio button to add a link
- Click on the “*add row*” icon in the ‘Link’ frame to display the links related enter fields
- Enter the relevant information to identify the instruction that the user wants his/her instruction to be linked with in the ‘Link’ frame and click on the “*submit changes*” icon in the ‘Options’ column

Expected results A link for a settlement restriction is added to the list.

References T2S UDFS 1.2.1.8 Restriction Types
T2S-UHB 3.16.4.1 Add a Link for a Settlement Restriction on Cash,

SECURITIES	CASH	SERVICES	STATIC DATA	MONITORING
Cash » Settlement » Intra-Balance Movements » Intra-Balance Movement Details				
2014-01-09 12:58:15.000 Actual Settlement Date and Time 2014-01-09 13:18:28.692 Priority Normal		2014-01-09 Corporate Action Event Identification ---		2014-01-09 13:18:28.692
Balance and Cash Details				
T2S Dedicated Cash Account Owner BIC PMBKNLFF001		T2S Dedicated Cash Account Number CSHANONLEUR0001		
Original Settlement Amount 30,000.00 EUR		Settled Settlement Amount 30,000.00 EUR		
Balance from		Restriction Processing Type		
Restriction Type DLVR - Deliverable		Deliverable		
Balance to		Restriction Processing Type		
Restriction Type RES1 - Cash Reservation		Reservation		
Restriction Reference 1400041867702000				
Status Information				
Status Information				
Cancellation Status Not cancelled		Settlement Status Settled		
Link				
Link Type ▾	New Amendment Cash Instruction	Reference ▾	Reference Owner ▾	
Amendment Instruction	Cancellation Instruction	Revisions	Related Outbound Messages	Related Inbound Messages
			Copy	Status History
				Balance Details

SECURITIES	CASH	SERVICES	STATIC DATA	MONITORING
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Cash » Settlement » Intra-Balance Movements » Intra-Balance Movement Details » New Amendment Instruction

Amendment Instruction

Referred Instruction

Instruction Type
Intra-Balance Movement

Actor Reference TXQU4024301IBMe **T2S Reference** 0214000418677000

T2S Dedicated Cash Account Number
CSHAN ONLEU R0001

General

Instructing Party Parent BIC TCS0TCS0XXX **Instructing Party BIC** NCBKATFF401

Amendment Type

Priority Linkage Information

Linkage Information

LINK UNLINK

Link

Please select the links you want to unlink. Hold 'Ctrl' to unselect.

Link Type	Reference Type	Reference	Reference Owner
No links found			

s2b0webiat1.tssp.sif.net:8200/ICMWeb/pages/lcr

Test ID	AUTH-T2S-RESTR-0140
<i>Function</i>	Change of priority of a settlement restriction on cash blocking
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Real Time Settlement
<i>Pre-conditions</i>	<ul style="list-style-type: none"> Privilege Code for enter settlement restriction CAM_ASRCA DDQ_IntraBalan-ceMo-vQuery SIG_SIUIP Settlement restriction already exist and is pending
Description	<p>Go to the screen: Cash>>Settlement>>Intra-Balance Movements</p> <ul style="list-style-type: none"> Enter all search criteria about the settlement restriction on cash for which the Users want to amend the priority In the “Restriction Type Balance to” a blocking position has to be selected! Click on the “<i>search</i>” button <p>A list containing the search results is displayed on the screen</p> <ul style="list-style-type: none"> Select the settlement restriction on cash the User wants to amend by clicking on an entry in the list Click on the “<i>details</i>” button Click on the “<i>amendment instruction</i>” button Enter the Parent and Party-BIC and click on the “<i>priority</i>” radio button Select the new priority from the drop-down menu and confirm by clicking on the “<i>submit</i>” button
<i>Expected results</i>	<ul style="list-style-type: none"> Priority successfully changed
References	<p>T2S UDFS 1.6.1.4 Instruction Amendment T2S-UHB 3.16.4.2 Amend the Priority for a Settlement Restriction on Cash</p>

Test ID	AUTH-T2S-RESTR-0150
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Function Change of priority of a settlement restriction on cash Reservation

Test category COUS

Apply to Directly Connected Account Holders

Phase of the business day Real Time Settlement

Pre-conditions

- Privilege Code for copy settlement restriction:
CAM_ASRCA
DDQ_IntraBalanceMovQuery
SIG_SIUIP

- Settlement restriction already exist and is pending

Description Amending the priority for a settlement restriction on cash is 1 option for the creation of an amendment instruction for a settlement restriction on cash. Before the User amends the priority for your settlement restriction on cash, he/she checks whether it is neither cancelled nor settled.

Go to the intra-balance movements search/list screen:

Cash >> Settlement >> Intra-Balance Movements

- Enter all search criteria known to you about the settlement restriction on cash for which you want to amend the priority.
- Click on the “search” button

A list containing the search results is displayed on the screen

If the search retrieves only one intra-balance movement, the intra-balance movement - details screen is displayed directly

- Select the settlement restriction on cash the User wants to amend by clicking on an entry in the list.
- Click on the “details” button

The intra-balance movement details screen is displayed

- Check the current priority value and click on the “amendment instruction” button

The amendment cash instruction new screen is displayed

- Click on the “priority” radio button, (lower center side of the screen)
- Select the new priority from the drop-down menu – (values are “High”, “Normal” and “Reserved”)
- Click on the “submit” button

Expected results A new amendment instruction for a settlement restriction on cash is created

References T2S UDFS 1.6.1.4 Instruction Amendment
T2S-UHB 3.16.4.2 Amend the Priority for a Settlement Restriction on Cash

Test ID	AUTH-T2S-RESTR-0170
<i>Function</i>	Query details of amendment instruction for settlement restriction on cash – Blocking
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Real Time Settlement
<i>Pre-conditions</i>	<ul style="list-style-type: none"> • Privilege Code: DDQ_MaintInstrForIn-traBalanMovQuer DDQ_AmendInstrQueryForIntraBalanMo • Sent Settlement Instruction for settlement restriction on cash - blocking
Description	<p>The user selects the screen: Cash >> Settlement >> Maintenance Cash Instructions</p> <ul style="list-style-type: none"> • Enter all search criteria about the amendment instruction for a settlement restriction on cash for which the User wants to view the details. • Check that the value selected in the 'Maintenance Instruction Type' field is 'Amendment Instruction' • Click on the "search" button
<i>Expected results</i>	<ul style="list-style-type: none"> • A list containing the search results is displayed on the screen
<i>References</i>	<p>T2S UDFS 3.3.3.27, 1.6.4.3 T2S-UHB 3.16.4.4</p>

Test ID	AUTH-T2S-RESTR-0180
<i>Function</i>	Query details of amendment instruction for settlement restriction on cash - Reservation
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Real Time Settlement
<i>Pre-conditions</i>	<ul style="list-style-type: none"> • Privilege Code: DDQ_MaintInstrForIn-traBalanMovQuer DDQ_AmendInstrQueryForIntraBalanMo Sent Settlement Instruction for settlement restriction on cash - reservation
Description	<p>The user selects the screen: Cash >> Settlement >> Maintenance Cash Instructions</p> <ul style="list-style-type: none"> • Enter all search criteria about the amendment instruction for a settlement restriction on cash for which the User wants to view the details. • Check that the value selected in the 'Maintenance Instruction Type' field is 'Amendment Instruction' • Click on the "search" button
<i>Expected results</i>	<ul style="list-style-type: none"> • A list containing the search results is displayed on the screen
<i>References</i>	<p>T2S UDFS 3.3.3.27, 1.6.4.3 T2S-UHB 3.16.4.4</p>



Test ID **AUTH-T2S-RESTR-0190**

<i>Function</i>	Query details of cancellation instruction for settlement restriction on cash – blocking
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Real Time Settlement
<i>Pre-conditions</i>	Privilege Code: <ul style="list-style-type: none">• DDQ_CanclInstrIn-traBal-anMov-AudTr-DetQ

Description The user select the screen:

- Cash >> Settlement >> Maintenance Cash Instructions >> Maintenance cash instructions – search/list screen >> Click on the search button >> Maintenance cash instructions – search/list screen
- Click on the details button

Expected results

- A list containing the search results is displayed on the screen

References T2S UDFS 2.12, 1.6.4.3
T2S-UHB 2.3.3.3



Test ID **AUTH-T2S-RESTR-0200**

Function Query details of cancellation instruction for settlement restriction on cash - reservation

Test category COUS

Apply to Directly Connected Account Holders

Phase of the business day Real Time Settlement

Pre-conditions Privilege Code:

- DDQ_CanclInstrIn-traBal-anMov-AudTr-DetQ

Description The user selects the screen:

- Cash >> Settlement >> Maintenance Cash Instructions >> Maintenance cash instructions – search/list screen >> Click on the search button >> Maintenance cash instructions – search/list screen
- Click on the details button

Expected results • A list containing the search results is displayed on the screen

References T2S UDFS 2.12, 1.6.4.3
T2S-UHB 2.3.3.3

Auto-collateralisation/Client collateralisation related test cases

Auto-collateralisation test cases applicable to DCA holders and ICPs.

Test ID	AUTH-T2S-AUTCOL0010
<i>Function</i>	Receiving credit via auto-collateralisation on flow
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders , ICP
<i>Phase of the business day</i>	All phases
<i>Pre-conditions</i>	<ul style="list-style-type: none">• The DCAH fulfils the conditions to receive auto collateralisation from a CB.• Identification of securities positions eligible for collateral <p>To secure the intraday credit, T2S resorts firstly to collateral on flow complemented, if necessary, by collateral on stock. Collateral on flow is provided by securities delivered to a securities position earmarked for auto-collateralisation.</p> <p>Within securities accounts, for which a link for collateral supply with a T2S dedicated cash account has been set-up</p>

<p><i>Description</i></p>	<p>T2S attempts auto-collateralisation (first on flow) during the provision check if all the following conditions are met, in relation with the intraday credit limits</p> <ul style="list-style-type: none"> • Existence of a missing resource • Sufficient limit headroom capacity The auto-collateralisation limit associated to the credit memorandum balance is sufficient to settle the Settlement Instruction of the client. • The Settlement Instruction leading to auto-collateralisation on flow <ul style="list-style-type: none"> - Has a receiving security movement type; - decreases the available cash balance in the DCA with an insufficiency. • Securities account identified for collateral supply The securities account involved in the receiving Settlement Instruction has a link through a Credit Memorandum Balance for collateral supply with the credit. The securities account for collateral supply is not subject to an intraday restriction. • The ISIN involved in the receiving Settlement Instruction is eligible collateral for the credit provider (the relevant NCB) • The ISIN involved in the receiving Settlement Instruction is eligible for settlement in the CSD holding the securities account where the collateral is moved. • The ISIN involved in the receiving Settlement Instruction has no close link identified in T2S with the credit consumer • The ISIN involved in the receiving Settlement Instruction is not subject to an intraday restriction. • Potential collateral Settlement Instruction/Settlement Restriction not subjected to CSD rejection, CSD Validation hold or CoSD rules . <p>The T2S generated collateral Settlement Instruction resulting from the selection of this collateral on flow is not subject to any CSD rejection, CSD validation hold or CoSD rules.</p>
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<p><i>Expected results</i></p>	<p>Set up for Configuration of collateralisation on flow established. If the calculated intraday credit capacity covers the lack of cash or the insufficient headroom, T2S selects the securities to take in guarantee, among the available collateral: Collateral on flow is selected first, complemented, if necessary, by collateral on stock;</p> <p>The DCAH must be able to monitor the auto-collateralisation credit received through the relevant T2S GUI or A2A messages as all the credit received has to be reimbursed at 16:30 (at the latest). Failing to reimburse the credit received would trigger the relocation process.</p> <p>The overall amount of auto-collateralisation credit received and not reimbursed by the DCAH can be, for instance, monitored in:</p> <ul style="list-style-type: none"> • Outstanding Auto-Collateralisation Credits
<p><i>References</i></p>	<p>T2S UHB 3.13.4 Configuration for Central Bank Collateralisation</p> <p>T2S- UDFS 1.6.1.9.4 Auto-collateralisation</p>

<i>Test ID</i>	AUTH-T2S-AUTCOL0020
<i>Function</i>	Receiving credit via auto-collateralisation on stock
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders , ICP
<i>Phase of the business day</i>	All phases
<i>Pre-conditions</i>	<ul style="list-style-type: none"> • The DCAH fulfils the conditions to receive auto collateralisation • Identification of securities positions eligible for collateral <p>The credit consumer of an intraday credit through auto-collateralisation the DCAH will receive credit only if the securities available in the linked securities accounts are segregated as earmarked for auto-collateralisation:</p> <p>In securities position "Earmarking for auto-collateralisation" for the considered currency or for all currencies (See section 1.2.1.8 "Restriction types" and "Securities Blocking/Reservation/Earmarking");</p> <p>Within securities accounts, for which a link for collateral supply with a T2S dedicated cash account has been set-up</p>

<p><i>Description</i></p>	<p>Once the configuration is set, T2S automatically provides credit through auto-collateralisation on stock, when necessary, to settle the Settlement Instructions. These are the required conditions that should be met.</p> <p>Existence of a missing resource The available cash balance in the DCA is insufficient to settle the Settlement Instruction(s)</p> <p>Sufficient limit headroom capacity The auto-collateralisation limit associated to the credit memorandum balance is sufficient to settle the Settlement Instruction of the client</p> <p>Securities account identified for collateral supply The securities account involved in the receiving Settlement Instruction has a link through a Credit Memorandum Balance for collateral supply with the credit.</p> <p>The securities account for collateral supply is not subject to an intraday restriction.</p> <p>The Securities position is earmarked for auto-collateralisation</p> <ul style="list-style-type: none"> • The ISIN of the securities position for collateral supply is eligible as collateral is eligible collateral for the credit provider (the relevant NCB) (the relevant NCB) . • The ISIN of the securities position for collateral supply is eligible for settlement in the CSD holding the securities account where the collateral is moved. • The ISIN of the securities position for collateral supply has no close link identified in T2S with the credit consumer. • The ISIN of the securities position for collateral supply is not subject to an intraday restriction. • Potential collateral Settlement Instruction/Settlement Restriction not subjected to CSD rejection, CSD Validation hold or CoSD rules. • The T2S generated collateral Settlement Instruction resulting from the selection of this collateral on stock is not subject to any CSD rejection, CSD validation hold or CoSD rules.
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<p><i>Expected results</i></p>	<p>Set up for Configuration of collateralisation on stock established. If the calculated intraday credit capacity covers the lack of cash or the insufficient headroom, T2S selects the securities to take in guarantee, among the available collateral: Collateral on stock is selected only if collateral on flow is not sufficient.</p> <p>The DCAH must be able to monitor the auto-collateralisation balances received through the relevant T2S GUI or A2A messages. All the credit received has to be reimbursed at 16:30 (at the latest). Failing to reimburse the credit received would trigger the relocation process.</p> <p>The overall amount of auto-collateralisation credit received and not reimbursed by the DCAH can be, for instance, monitored in:</p> <ul style="list-style-type: none"> • Outstanding Auto-Collateralisation Credits
<p><i>References</i></p>	<p>T2S UHB 3.13.4 Configuration for Central Bank Collateralisation</p> <p>T2S- UDFS 1.6.1.9.4 Auto-collateralisation</p>

Test ID	AUTH-T2S-AUTCOL0030
<i>Function</i>	Optional cash sweep (to RTGS) after the automatic reimbursement (collateral relocation) in U2A
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders , ICP
<i>Phase of the business day</i>	All phases

Pre-conditions *Owning the following privilege:*

- *DCA_CreateLiquidityTransferOrder*

-*Liquidity has to be transferred on the DCA*

Description

In order to automatically transfer the liquidity in the DCA to the relevant RTGS after the automatic reimbursement (and potentially the collateral relocation process) (16:30 in the production schedule) the User has to generate a new liquidity transfer order via T2S GUI. Therefore the user has to go to the screen Static Data >> T2S Dedicated Cash Accounts >> Liquidity Transfer Orders >> Click on the new button, fill in the following fields and push the button "Submit"

<i>Field</i>	<i>Description</i>
<i>Order Reference*</i>	<i>Shows the unique identification of the liquidity transfer order.</i>
<i>Valid From*</i>	<i>Enter the date from which the liquidity transfer order is valid or use the calendar icon. The valid from date must be equal to or later than the current date.</i>
<i>Valid To</i>	<i>Enter the date until which the liquidity transfer order is valid or use the calendar icon. The valid to date must be later than the current date and the valid from date.</i>
<i>All Cash</i>	<i>Select the all cash flag</i>
<i>Liquidity Transfer Order</i>	<i>Select the type of order : Standing order</i>

<i>Type*</i>	
<i>Event Type Code</i>	<i>Select the type of event that triggers the liquidity transfer order from the drop-down menu : code = OCSW</i>
<i>External RTGS Account Number Credit*</i>	<i>You can choose to either enter the external RTGS account number credit or search via the magnifier icon.</i>
<i>Debited T2S Dedicated Cash Account Number*</i>	<i>You can choose to either enter the debited T2S Dedicated Cash Account number or to select it from the suggested items in the drop-down menu.</i>

Expected results

Once the liquidity order is successfully created. The optional cash sweep will occur at 16:30 as of the valid from date entered in the Liquidity transfer order.

The user can check the cash balance that has been swept (once the event is closed) in the cash postings and in the immediate liquidity transfer screen.

References

T2S UDFS 1.6.2.4, 4.2.2

T2S UHB 2.5.4.11

Client collateralisation test cases applicable to DCA holders

Client collateralisation test cases applicable to DCA holders	
Test ID	AUTH-T2S-CLCOL0010 (subject to specification changes)
<i>Function</i>	Upload the information about eligible securities in A2A
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	All phases. The changes are only taken into account by the application processes as of the next business day.
<i>Pre-conditions</i>	<ul style="list-style-type: none"> - A2A connection. - A valid user in A2A with the following privileges: SDM Create auto-collateralisation eligibility link
<i>Description</i>	<p>DCA holders are responsible for defining the eligibility for client collateralisation purpose of the relevant securities and for providing prices for the valuation of securities positions for client collateralisation.</p> <p>The EligibleSecuritiesCreationRequestV01 (reda.025.001.01), is sent by DCA holders or any party authorised by them to T2S.</p> <p>It is used for defining a security as eligible for client-collateralisation by providing details about the security to be defined as eligible. The message EligibleSecuritiesCreationRequestV01 is composed of the following message building blocks:</p> <ul style="list-style-type: none"> - MessageIdentification - EligibleSecurity <p>In the response (<i>please refer to Message subscription configuration UDFS 1.3.4 Message subscription</i>), T2S sends reda.028.001.01 (CollateralDataStatusAdviceV01), when the definition of the securities as eligible has been successfully processed, queued or has been rejected.</p>
<i>Expected results</i>	The information about eligible securities is uploaded and it is taken into account by the T2S processes as of the next business day.
<i>References</i>	<p>T2S – UDFS Chapters 1.2.3 and 2.26.</p> <p>T2S – UDFS 1.6.3.3.3 Validity of static data objects</p> <p>T2S – UDFS3.3.6.19 EligibleSecuritiesCreationRequestV01 (reda.025.001.01)</p> <p>MyStandards: http://www.swift.com/mystandards/T2S/reda.025.001.01_T2S</p>

Test ID	AUTH-T2S-CLCOL0020
<i>Function</i>	Upload the information about eligible securities In U2A
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	All phases
<i>Pre-conditions</i>	<p>The user has the following privileges:</p> <ul style="list-style-type: none"> • Auto-collateralisation eligibility links query • Create auto-collateralisation eligibility link
<i>Description</i>	<p>In the T2S GUI relevant screen: Static Data >> Securities >> Auto-Collateralisation Eligibility Links >> Auto-collateralisation eligibility links – search/list screen >> Click on the new button</p> <p>The User fills the fields with the relevant information of the party and ISIN eligibility link.</p>
<i>Expected results</i>	The information about eligible securities is uploaded and it is taken into account by the T2S processes as of the next business day.
<i>References</i>	<p>T2S – UDFS Chapters 1.2.3 and 2.26. T2S – UDFS 1.6.3.3.3 Validity of static data objects T2S UHB 2.5.2.2 Auto-Collateralisation Eligibility Link - New Screen</p>

Test ID	AUTH-T2S-CLCOL0030
<i>Function</i>	Remove security from eligible securities list in U2A
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	All phases
<i>Pre-conditions</i>	The user has the following privileges: <ul style="list-style-type: none"> - Auto-collateralisation eligibility links query - Delete auto-collateralisation eligibility link
<i>Description</i>	In the T2S GUI screen, the User : <ol style="list-style-type: none"> 1. Select Static Data >> Securities >> Auto-Collateralisation Eligibility Links 2. Apply the relevant filters and click on search. 3. Select the ISIN to be removed and click on delete 4. Confirm the deletion
<i>Expected results</i>	The eligibility link is deleted and it is taken into account by the T2S processes as of the next day.
<i>References</i>	T2S UHB 2.5.2.1 Auto-Collateralisation Eligibility Links - Search/List Screen

Test ID	AUTH-T2S-CLCOL0040
<i>Function</i>	Upload the information about eligible securities valuation in A2A
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Until 19:00 at the very latest
<i>Pre-conditions</i>	<ul style="list-style-type: none"> - A2A communication enabled. - A valid user in A2A. - Inclusion in the technical senders white list - Privilege required: Create Securities Valuation.

<p><i>Description</i></p>	<p>DCA Holders are responsible for defining the eligibility for client collateralisation purpose of the relevant securities and for providing prices for the valuation of securities positions for client collateralisation</p> <p>The following is the XML schema used to embed the file into a “store and forward” message:</p> <pre> <?xml version="1.0" ?> <xs:schema xmlns="urn:T2S:SecuritiesValuationBulkFile" xmlns:xs="http://www.w3.org/2001/XMLSchema" targetNamespace="urn:T2S:SecuritiesValuationBulkFile" 7 elementFormDefault="qualified"> <xs:simpleType name="RestrictedFileType"> <xs:restriction base="xs:string"> <xs:pattern value="{.183,183}+"/> </xs:restriction> </xs:simpleType> <xs:element name="File" type="File"/> <xs:complexType name="File"> <xs:simpleContent> <xs:extension base="RestrictedFileType"> <xs:attribute name="fileId" type="xs:string" default="" /> </xs:extension> </xs:simpleContent> </xs:complexType> </xs:schema> </pre> <p>In the Response File, T2S will provide the same fileId value input by the T2S</p> <pre> <?xml version="1.0" encoding="UTF-8"?> <File fileId = "T2SSVAFile20150630" xmlns="urn:T2S:SecuritiesValuationBulkFile">Record1 Record Recordn </File> </pre> <p>The Response File sent from T2S to the T2S Actor will contain the File tag along with a variable number of rows depending on the number of errors triggered. If no records have been rejected, the embedded file is empty:</p> <pre> <?xml version="1.0" encoding="UTF-8"?> <File fileId = "T2SSVAFile20150630" xmlns="urn:T2S:SecuritiesValuationBulkFile"></File> </pre>
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<i>Expected results</i>	Information about eligible securities valuation is uploaded once the relevant event is triggered in T2S.
<i>References</i>	T2S – UDFS Chapters 1.2.3 and 2.26.

Test ID	AUTH-T2S-CLCOL0050
<i>Function</i>	Upload the information about eligible securities valuation in U2A
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	All phases
<i>Pre-conditions</i>	The user has the following privileges: <i>Securities valuations – search/list</i> screen <i>Securities valuation – new/edit</i> screen
<i>Description</i>	In the T2S GUI screen 1. Go to the securities valuations – search/list screen: Static Data >> Securities >> Securities Valuations 2. Click on the new button. The securities valuation – new screen is displayed. 3. Enter all mandatory information in the ‘Securities Valuation’ frame. You have to enter an existing ISIN and the parent BIC and BIC of an active party. The combination of security, party and valuation date must be unique. The ‘Price’ field has to be compliant with the security settlement type defined for that ISIN. 4. Click on the submit button
<i>Expected results</i>	A new securities valuation has been created.
<i>References</i>	T2S UHB- 3.14.1.3 Create a New Securities Valuation 2.5.2.9 Securities Valuation - New Screen T2S UDFS 1.2.3 Auto-collateralisation eligibility, securities valuation and close links

Test ID	AUTH-T2S-CLCOL0060
<i>Function</i>	Change the information about eligible securities valuation in A2A
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	All phases However, 7:00 p.m., final deadline to accept data feeds, effective for the current business date, from collateral management systems and payment/settlement banks.
<i>Pre-conditions</i>	A2A communication enabled. A valid user in A2A. Privilege required: Create Securities Valuation.
<i>Description</i>	This bussines case does not differ from “Upload the information about eligible securities valuation in A2A”. The only difference being that in this case a former valuation was already given to the ISIN by the DCA holder. DCA holders are responsible for defining the eligibility for client collateralisation purpose of the relevant securities and for providing prices for the valuation of securities positions for client collateralisation
<i>Expected results</i>	Information about eligible securities valuation is modified once the relevant event is triggered in T2S..

<i>References</i>	T2S – UDFS Chapters 1.2.3 and 2.26. T2S – UDFS 3.3.6.18 CollateralValueCreationRequestV01 (reda.024.001.01) http://www.swift.com/mystandards/T2S/reda.024.001.01 T2S
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Test ID	AUTH-T2S-CLCOL0070
<i>Function</i>	Change the information about eligible securities valuation in U2A
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	All phases
<i>Pre-conditions</i>	The user has the following privileges: <i>Securities valuations – search/list</i> screen <i>Securities valuation – new/edit</i> screen
<i>Description</i>	<p>This business case does not differ from “Upload the information about eligible securities valuation in U2A”. The only difference being that in this case a former valuation was already given to the ISIN by the DCA holder.</p> <p>In the T2S GUI screen</p> <ol style="list-style-type: none"> 1. Go to the securities valuations – search/list screen: Static Data >> Securities >> Securities Valuations 2. Click on the new button. <p>The securities valuation – new screen is displayed.</p> <ol style="list-style-type: none"> 3. Enter all mandatory information in the ‘Securities Valuation’ frame. The User has to enter an existing ISIN and the parent BIC and BIC of an active party. The combination of security, party and valuation date must be unique. The ‘Price’ field has to be compliant with the security settlement type defined for that ISIN. 4. Click on the submit button
<i>Expected results</i>	The relevant securities valuation is changed

<i>References</i>	T2S UHB 2.5.2.8 Securities Valuations - Search/List Screen 3.14.1.3 Create a New Securities Valuation T2S UDFS 1.2.3 Auto-collateralisation eligibility, securities valuation and close links
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<i>Test ID</i>	AUTH-T2S-CLCOL0080
<i>Function</i>	Provide credit (to a client) via collateralisation on flow
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	All phases
<i>Pre-conditions</i>	<p>Configuration of parameters in the static data; applies to the DCA Holder:</p> <ol style="list-style-type: none"> 1. Static data <ul style="list-style-type: none"> • Collateral management procedure No specific configuration is required since REPO procedure applies to all client-collateralisation operations. • Securities accounts for collateral management in REPO procedure Payment/settlement banks are required to determine for each of their client allowed to use its T2S dedicated cash account (i.e. for which a Credit Memorandum Balance exists), the securities account where the selected collateral has to be stored • Eligible collateral and collateral prices Payment/settlement are required to provide to T2S the list of securities accepted as collateral and, each settlement day, the associated prices . • Maximum amount which can be provided per credit consumer Banks are required to set in the static data the maximum amount of intraday credit which can be provided through client-collateralisation to each of their clients allowed to use its T2S dedicated cash account. 2. Identification of available collateral by the credit consumer <ul style="list-style-type: none"> • Links between securities account for collateral supply Through a Credit Memorandum Balance the CSD of the credit consumer of a credit through client collateralisation must set links between T2S dedicated cash account and the securities account. • Identification of securities positions eligible for collateral

<p><i>Description</i></p>	<p>T2S attempts client collateralisation (first on flow) during the provision check if all the following conditions are met, in relation with the intraday credit limits</p> <ul style="list-style-type: none"> • Existence of a missing resource The headroom of the external guarantee limit is insufficient to settle the Settlement Instruction(s) of a payment/settlement bank's client. • Sufficient limit headroom capacity The sum of the headrooms for all limit types associated to the credit memorandum balance is sufficient to settle the Settlement Instruction of the client. • The Settlement Instruction leading to client collateralisation on flow <ul style="list-style-type: none"> - Has a receiving security movement type; - decreases the external guarantee headroom with an insufficiency. • Securities account identified for collateral supply The securities account involved in the receiving Settlement Instruction has a link through a Credit Memorandum Balance for collateral supply with the credit memorandum balance having the external guarantee limit with an insufficient headroom (client collateralisation). The securities account for collateral supply is not subject to an intraday restriction. • The ISIN involved in the receiving Settlement Instruction is eligible collateral for the credit provider • The ISIN involved in the receiving Settlement Instruction is eligible for settlement in the CSD holding the securities account where the collateral is moved. • The ISIN involved in the receiving Settlement Instruction has no close link identified in T2S with the credit consumer • The ISIN involved in the receiving Settlement Instruction is not subject to an intraday restriction. • Potential collateral Settlement Instruction/Settlement Restriction not subjected to CSD rejection, CSD Validation hold or CoSD rules . <p>The T2S generated collateral Settlement Instruction resulting from the selection of this collateral on flow is not subject to any CSD rejection, CSD validation hold or CoSD rules.</p>
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<i>Expected results</i>	<p>Set up for Configuration of collateralisation on flow established.</p> <p>If the calculated intraday credit capacity covers the lack of cash or the insufficient headroom, T2S selects the securities to take in guarantee, among the available collateral:</p> <p style="padding-left: 40px;">Collateral on flow is selected first, complemented, if necessary, by collateral on stock;</p>
<i>References</i>	<p>T2S UHB 3.13.5 Configuration for Client Collateralisation</p> <p>T2S- UDFS 1.6.1.9.4 Auto-collateralisation</p>

Test ID	AUTH-T2S-CLCOL0090
<i>Function</i>	Provide credit (to a client) via collateralisation on stock
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	All phases

<p><i>Pre-conditions</i></p>	<p>Configuration of parameters in the static data; applies to the DCA Holder:</p> <ol style="list-style-type: none"> 1. Static data <ul style="list-style-type: none"> • Collateral management procedure No specific configuration is required since REPO procedure applies to all client-collateralisation operations. • Securities accounts for collateral management in REPO procedure Payment/settlement banks are required to determine for each of their client allowed to use its T2S dedicated cash account (i.e. for which a Credit Memorandum Balance exists), the securities account where the selected collateral has to be stored • Eligible collateral and collateral prices Payment/settlement are required to provide to T2S the list of securities accepted as collateral and, each settlement day, the associated prices . • Maximum amount which can be provided per credit consumer Banks are required to set in the static data the maximum amount of intraday credit which can be provided through client-collateralisation to each of their clients allowed to use its T2S dedicated cash account. 2. Identification of available collateral by the credit consumer <ul style="list-style-type: none"> • Links between securities account for collateral supply Through a Credit Memorandum Balance the CSD of the credit consumer of a credit through client-collateralisation must set links between T2S dedicated cash account and the securities account. • Identification of securities positions eligible for collateral The credit consumer of an intraday credit through credit-collateralisation must segregate the securities available as collateral: In securities position "Earmarking for auto-collateralisation" for the considered currency or for all currencies¹⁵⁸ (See section 1.2.1.8 "Restriction types" and "Securities Blocking/Reservation/Earmarking"); Within securities accounts, for which a link for collateral supply with a T2S dedicated cash account has been set-up
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<p><i>Description</i></p>	<p>Once the configuration is set, T2S automatically provides credit through client collateralisation on stock, when necessary, to settle the Settlement Instructions. These are the required conditions that should be met.</p> <p>Existence of a missing resource The headroom of the external guarantee limit is insufficient to settle the Settlement Instruction(s)</p> <p>Sufficient limit headroom capacity The sum of the headrooms for all limit types associated to the credit memorandum balance should be sufficient</p> <p>Securities account identified for collateral supply</p> <p>The securities account for collateral supply has a link through a Credit Memorandum Balance for collateral supply the associated credit memorandum balance in case of insufficient headroom in an external guarantee limit (client collateralisation).</p> <p>The securities account for collateral supply is not subject to an intraday restriction.</p> <p>The Securities position is earmarked for client-collateralisation</p> <ul style="list-style-type: none"> • The ISIN of the securities position for collateral supply is eligible as collateral is eligible collateral for the credit provider . • The ISIN of the securities position for collateral supply is eligible for settlement in the CSD holding the securities account where the collateral is moved. • The ISIN of the securities position for collateral supply has no close link identified in T2S with the credit consumer. • The ISIN of the securities position for collateral supply is not subject to an intraday restriction. • Potential collateral Settlement Instruction/Settlement Restriction not subjected to CSD rejection, CSD Validation hold or CoSD rules. • The T2S generated collateral Settlement Instruction resulting from the selection of this collateral on stock is not subject to any CSD rejection, CSD validation hold or CoSD rules.
<p><i>Expected results</i></p>	<p>Set up for Configuration of collateralisation on stock established. If the calculated intraday credit capacity covers the lack of cash or the insufficient headroom, T2S selects the securities to take in guarantee, among the available collateral: Collateral on stock is selected only if collateral on flow is not sufficient.</p>

<i>References</i>	T2S UHB 3.13.5 Configuration for Client Collateralisation T2S- UDFS 1.6.1.9.4 Auto-collateralisation
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Reports

Reports	
Test ID	AUTH-T2S-RPRT-0010
<i>Function</i>	Reports Configuration
<i>Test category</i>	MAND
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade
<i>Pre-conditions</i>	<p>The user has the following privileges:</p> <ul style="list-style-type: none"> - Report configuration list query (RCO_ReportConfigListQuery) - Report configuration details query (RCO_ReportConfigDetailQuery) - Create report configuration (RCO_CreateReportConfiguration)
<i>Description</i>	<p>In the T2S GUI screen “Report configurations – search/list screen: Static Data >> Messages and Reports >> Report Configurations”:</p> <ol style="list-style-type: none"> 1. Click on the new button. The “Report configuration – new screen” will be displayed. 2. Enter all mandatory information about the report configuration to be created in the ‘Report Configuration’ frame. 3. Click on the “x changes left” icon. 4. Enter all mandatory information about the addressee of the report and the execution mode in the “Report Configuration Party Links” frame. 5. Click on the submit changes icon in the ‘Options’ column. This will add the “report configuration party link” to the list. To add more report configuration party links to the list, repeat the steps 3 and 4. 6. Click on the submit button.
<i>Expected results</i>	<p>A new report configuration is created.</p> <p>The report is received according with the configuration defined.</p>
<i>References</i>	<p>T2S-UHB 3.9.1.1, 6.3.3.132 and 6.3.3.133</p> <p>T2S-UDFS 1.3.3.1.2</p>

Test ID	AUTH-T2S- RPRT-0020
<i>Function</i>	Receive Statement of Accounts
<i>Test category</i>	MAND
<i>Apply to</i>	Directly Connected Account Holders
<i>Phase of the business day</i>	Day trade/End-of-Day
<i>Pre-conditions</i>	<p>The user has the following privileges:</p> <ul style="list-style-type: none"> - Report Details Query (RCO_ReportDetailsQuery) - Report list query (RCO_ReportListQuery) <p>Configuration of Statement of Accounts Report</p>
Description	<p>1. The reception of the Statement of Accounts Report has been configured.</p> <p>2. The user checks that the report has been generated via the following screens:</p> <ul style="list-style-type: none"> - Services >> Additional Services >> Reports >> <i>Available reports – search/list</i> screen >> Select the report >> Click on the <i>details</i> button , or - Services >> Additional Services >> Reports >> <i>Available reports – search/list</i> screen >> Fill in the Search criteria >> Click on the <i>search</i> button >> Select the report >> Click on the <i>details</i> button , or - Static Data >> Messages and Reports >> Report Configuration >> <i>Report configurations – search/list</i> screen >> Fill in the Search criteria >> Click on the <i>search</i> button >> Select the report >> <i>Report configuration – details</i> screen >> Click on the <i>display generated report</i> button.
<i>Expected results</i>	The Statement of Accounts Report is received according to the configured specifications.
<i>References</i>	<p>T2S-UHB 3.9.1.2, 2.4.1.4 and 6.3.3.17</p> <p>T2S-UDFS 1.3.3.1.2 and 1.6.4.2</p>

Retrieval of other reports

All other reports can be requested in the same way. These are:

- Receive Current Settlement Day Cash Information Report
- Receive Following Settlement Day Cash Forecast Report
- Receive Statement of executed amendment instructions for Intra-Balance Movements

- Receive Statement of pending amendment instructions for Intra-Balance Movements
- Receive Statement of executed cancellation instructions for Intra-Balance Movements
- Receive Statement of pending cancellation instructions for Intra-Balance Movements
- Receive Statement of pending intra-balance movements
- Receive Statement of settled intra-balance movements
- Receive Statement of static data for party Report
- Receive Statement of static data for DCA Report

Queries

Test ID	AUTH-T2S-QUERY-0010
<i>Function</i>	Execute DCA Balance Query in U2A mode
<i>Test category</i>	MAND
<i>Apply to</i>	Directly Connected Dedicated Cash Account Holders
<i>Phase of the business day</i>	All phases, interrupted (U2A not possible) by T2S maintenance window from 03:00 to 05:00 and (for balance queries) during sequences processing of the night-time cycles
<i>Pre-conditions</i>	<ul style="list-style-type: none">• A valid U2A user, owning the following privilege: T2S Dedicated Cash Account Balance Query (DDQ_T2SDedicatedCashAccBalanceQuery)
Description	<p>The user checks T2S dedicated cash account balance by navigating to the T2S DCA Balances - Search/List Screen:</p> <ul style="list-style-type: none">- either via "Cash >> Cash Account >> Cash Account Balances >>- or alternatively via Monitoring >> Monitoring >> Cash Account Balances >> <p>The user enters all search criteria known to him/her about the relevant cash balances he/she wants to view (also selects whether Nil cash Balance (when the T2S dedicated cash balance is equal to zero) option is included) >> Clicks on the Search button >> A list containing the search results is displayed on the screen.</p> <p>Additionally, to see T2S DCA Balance - Details Screen, the user can navigate either:</p> <ul style="list-style-type: none">- via Cash >> Cash Account >> Cash Account Balances >> T2S DCA balances – search/list screen >> Clicks on the Search button (If more than one entry a list containing the search results is displayed on the screen >>clicks on an entry in the list >> Clicks on the Details button);- via Monitoring >> Monitoring >> Cash Account Balances >> T2S DCA balances – search/list screen >> Clicks on the Search button (If more than one entry a list containing the search results is displayed on the screen >>clicks on an entry in the list >> Clicks on the Details button);- or via Cash >> Settlement >> Intra-Balance Movements >> Intra-balance movements – search/list screen >> Enters data for at least one of the obligatory fields >> Clicks on the Search and/or Details button >> Intra-balance movement – details screen >>Clicks on the Cash balance details button.

Expected results The T2S dedicated cash account balance search results will be displayed in a list, which is sorted by the value of the 'T2S Dedicated Cash Account Number' column in ascending order (default setting).
Additionally, in the T2S DCA Balance - Details Screen the user can see also Cash Balance per Restriction Type details.

References T2S UHB: 2.3.1.10/2.3.1.11 (3.7.1.1/3.7.1.2)

Test ID	AUTH-T2S-QUERY-0020
<i>Function</i>	Execute DCA Balance Query in A2A mode
<i>Test category</i>	COUS
<i>Apply to</i>	Directly Connected Dedicated Cash Account Holders
<i>Phase of the business day</i>	All phases, interrupted (A2A queries queued) by T2S maintenance window from 03:00 to 05:00 and (for balance queries) during sequences processing of the night-time cycles
<i>Pre-conditions</i>	<ul style="list-style-type: none"> • A2A connection established • A valid user in A2A mode, owning the following privilege: T2S Dedicated Cash Account Balance Query (DDQ_T2SDedicatedCashAccBalanceQuery)
Description	<p>DCA holder or any party authorised by it sends to T2S a GetAccountV05 (camt.003.001.05, Query Type: T2S Dedicated Cash Account Balance Query) message, with field RequestType filled with the “CASB” code to receive information on the balances of the DCA(s) linked to their RTGS account.</p> <p>The following attributes can be used to restrict the query (if a field is not specified the user query returns all information consistent with access rights): T2S Dedicated Cash Account Number, T2S Settlement Currency, BIC of the party, Parent (CB) BIC.</p>
<i>Expected results</i>	<p>T2S sends ReturnAccountV05 (camt.004.001.05, Message usage: T2S Dedicated Cash Account Balance Query Response) message as response.</p> <p>This message informs the sender on the current balance of one or more T2S Dedicated Cash Account(s). The response is sent in real time (except for the above mentioned phases of the business day), based on the latest cash balance(s) available on the account(s).</p>
<i>References</i>	T2S UDFS: 3.3.3.1 / 3.3.3.2

Responses to other queries

All other T2S queries can be exchanged with T2S in the same way. These are for T2S cash component e. g.:

Execute DCA Posting Query in U2A mode

Execute Immediate Liquidity Transfer Order List Query in U2A mode

Execute Immediate Liquidity Transfer Order Detail Query in U2A mode

Execute Outstanding Auto-Collateralisation Credit Query in U2A mode

Execute T2S Overall Liquidity Query in U2A mode

Execute Cash Forecast Query in U2A mode

Execute Limit Query in U2A mode

Execute Limit Utilisation Query in U2A mode

Execute Limit Utilisation Journal Query in U2A mode

Execute Total Collateral Value per DCA Query in U2A mode

Execute Collateral Value per DCA Query in U2A mode

Execute Collateral Value of a Security Query in U2A mode

Execute DCA Posting Query in A2A mode

Execute Immediate Liquidity Transfer Order List Query in A2A mode

Execute Immediate Liquidity Transfer Order Detail Query in A2A mode

Execute Outstanding Auto-Collateralisation Credit Query in A2A mode

Execute T2S Overall Liquidity Query in A2A mode

Execute Cash Forecast Query in A2A mode

Execute Limit Query in A2A mode

Execute Limit Utilisation Query in A2A mode

Execute Limit Utilisation Journal Query in A2A mode

Execute Total collateral value per DCA Query in A2A mode

Execute Collateral Value per DCA Query in A2A mode

Execute Collateral Value of a Security Query in A2A mode