T2S GRAPHICAL USER INTERFACE

BUSINESS FUNCTIONALITY

Author:	ECB
Date:	~~11 September 2025~~01 December 2025
Version:	R202~~5.NOV~~6.JUN
Status:	~~Final~~Draft
Classification:	Public

EUROPEAN CENTRAL BANK

EUROSYSTEM

TABLE OF CONTENTS

1 INTRODUCTION 9

1.1 Structure of the Document 11
1.2 References 11

2 USER INTERFACE BUSINESS FUNCTIONS FOR SETTLEMENT SERVICES 11

2.1 Instruction Query and Maintenance 11
2.2 Add Instruction 15
2.3 Allegement Query 17
2.4 Securities Account Positions and Postings 19
2.5 CSDR Penalties – Business functions 22

3 USER INTERFACE BUSINESS FUNCTIONS FOR LIQUIDITY MANAGEMENT SERVICES 23

3.1 Immediate Liquidity Transfer Query and Maintenance 24
3.2 Add Immediate Liquidity Transfer 26
3.3 T2S Dedicated Cash Account Balances and Cash Postings 27
3.4 Cash Management Query 30

4 USER INTERFACE BUSINESS FUNCTIONS FOR STATIC DATA SERVICES 37

4.1 Currency Reference Data 38
4.2 Securities Reference Data 40
4.3 Securities Valuation Data 44
4.4 Securities CSD Link 46
4.5 Party Reference Data 49
4.6 Securities Account Reference Data 52
4.7 Collateralisation Eligibility 57
4.8 T2S Dedicated Cash Account Reference Data 60
4.9 External RTGS Account Reference Data 64
4.10 Intraday Restrictions Reference Data 67
4.11 T2S Dedicated Cash Account – Liquidity Transfer Order 71
4.12 Multiple Liquidity Providers 76
4.13 Limits 80
4.14 Close Links 84
4.15 CSD Account Link 87
4.16 Market Specific Attribute Definition 89
4.17 Eligible Counterpart CSD 92

4.18 Business Date 95
4.19 System Entity Management 96
4.20 Closing Day Calendar 97
4.21 Tolerance Amount 98
4.22 Attribute Domain Management 100
4.23 Roles and Privileges 103
4.24 Restriction Types 113
4.25 Conditional Securities Delivery 119
4.26 SWIFT BIC Directory 123
4.27 Partial Settlement Thresholds 124
4.28 T2S Schedule of Settlement Day 126
4.29 Country 127
4.30 Credit Memorandum Balance 129
4.31 Operating Day Type 132
4.32 Event Type 133
4.33 Securities Subject to Cash Penalties – Business functions 135
4.34 Security Penalty Rate – Business functions 136
4.35 Cash Discount Penalty Rates – Business functions 136
4.36 Euro Foreign Exchange Reference Rate – Business functions 137
4.37 Daily Price – Business functions 137
4.38 SME Growth Market – Business functions 138

5 USER INTERFACE BUSINESS FUNCTIONS FOR OPERATIONS AND SUPPORT SERVICES 138

5.1 Four Eye Principle Management 138
5.2 Reactivation Management 141
5.3 Revision Management 143
5.4 Service Item 144
5.5 Billing Data 145

6 USER INTERFACE BUSINESS FUNCTIONS FOR INFORMATION SERVICES 147

6.1 Message Subscription 147
6.2 Reports Management 150

7 USER INTERFACE BUSINESS FUNCTIONS FOR CONNECTIVITY / COMMUNICATION SERVICES 154

7.1 Message Management 155
7.2 Network Services 156

7.3 Routing 158
7.4 Inbound File 161
7.5 Outbound File 163

8 ANNEX A – MAPPING OF T2S QUERIES LISTED IN UDFS AND GUI BUSINESS FUNCTIONS 164
9 ANNEX B – TECHNICAL ANNEX 172

TABLE OF FIGURES

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

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

Figure 4-42 Tolerance Amount Query and Maintenance user interface framework 99
Figure 4-43 Attribute Domain Query and Maintenance user interface framework 100
Figure 4-44 Add Attribute Domain user interface framework..... 101
Figure 4-45 Privilege Query and Maintenance user interface framework..... 103
Figure 4-47 Secured Data Group Query and Maintenance user interface framework 104
Figure 4-48 Add Secured Data Group user interface framework..... 104
Figure 4-49 Roles Query and Maintenance user interface framework..... 105
Figure 4-50 Add Role user interface framework 105
Figure 4-51 T2S System User Query and Maintenance user interface framework..... 106
Figure 4-52 T2S System User Roles Query user interface framework 106
Figure 4-53 Add T2S System User interface framework 107
Figure 4-54 Restriction Type Query and Maintenance user interface framework 114
Figure 4-55 Add Restriction Type user interface framework..... 115
Figure 4-56 CoSD Query and Maintenance user interface framework 120
Figure 4-57 Add CoSD user interface framework..... 120
Figure 4-58 SWIFT BIC Query user interface framework 124
Figure 4-59 Partial Settlement Threshold Query user interface framework 125
Figure 4-60 T2S Schedule of Settlement Day Query user interface framework..... 126
Figure 4-61 Country Query user interface framework..... 127
Figure 4-62 Credit Memorandum Balance Query and Maintenance user interface framework 129
Figure 4-63 Add Credit Memorandum Balance user interface framework 129
Figure 4-64 Operating Day Type user interface framework..... 132
Figure 4-65 Event Type Query user interface framework 134
Figure 5-1 Four-eye Principle Query and Maintenance user interface framework..... 139
Figure 5-2 Reactivation Management user interface framework 141
Figure 5-3 Revision Management user interface framework 143
Figure 5-4 Service Item user interface framework..... 144
Figure 5-5 Billing Data Query user interface framework..... 146
Figure 6-1 Message Subscription Query and Maintenance user interface framework..... 148
Figure 6-2 Add Message Subscription user interface framework 148
Figure 6-3 Report Configuration Query and Maintenance user interface framework 151
Figure 6-4 Add Report Configuration user interface framework..... 151

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

1 INTRODUCTION

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

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

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

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

- *Neutrality*

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

- *Clarity and Ease of Navigation*

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

- *Comprehensibility*

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

- What to do,

- What to look at,

- When, where and how to do it;

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

- *Consistency*

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

- *Security Aspects*

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

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

- *Support*

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

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

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

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

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

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

- Digital Signature: Non-repudiation of origin

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

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

1.1 Structure of the Document

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

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

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

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

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

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

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

1.2 References

T2S User Requirements Document Version 10.2

General Functional Specifications Version 10.2

2 USER INTERFACE BUSINESS FUNCTIONS FOR SETTLEMENT SERVICES

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

2.1 Instruction Query and Maintenance

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

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

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

2.1.1 User Interface Framework

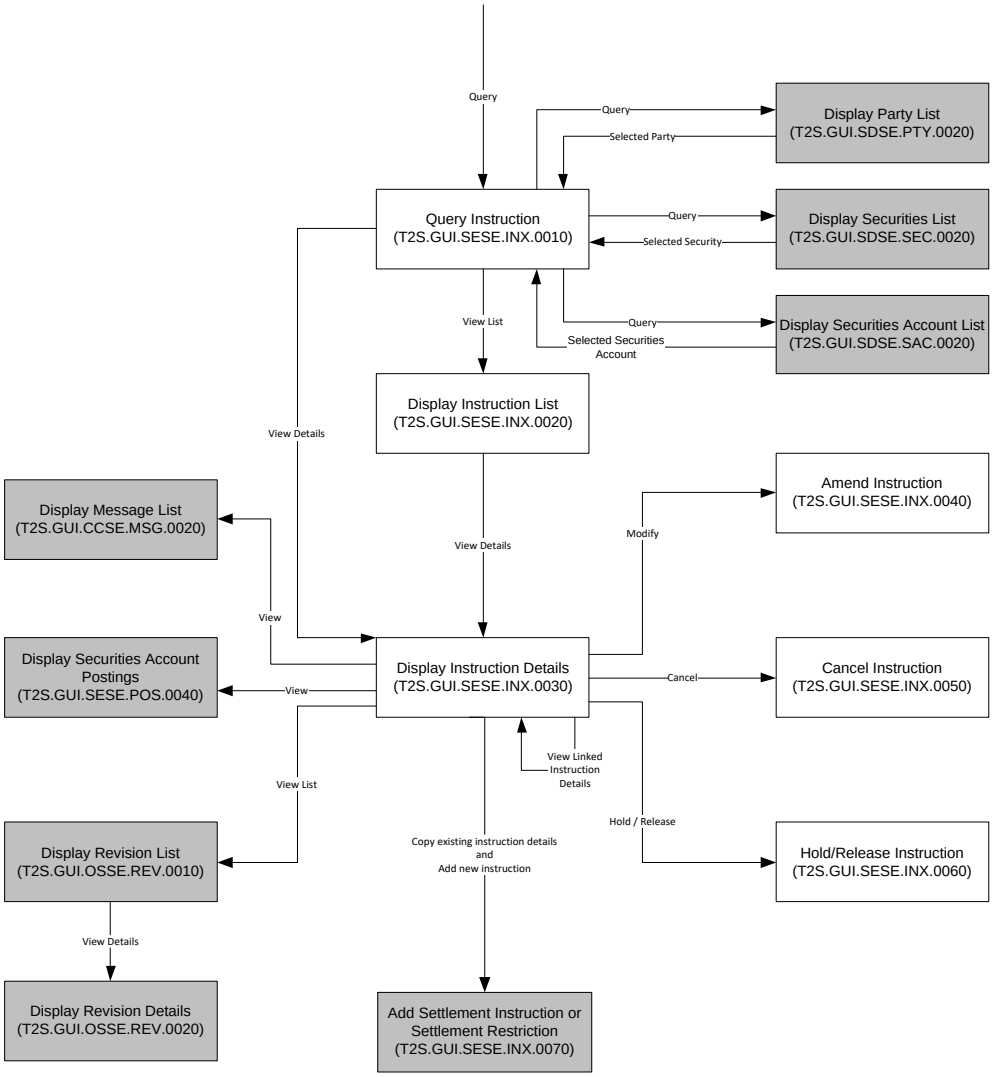

Figure 2-1 Instruction Query and Maintenance user interface framework

2.1.2 Business Functions

2.1.2.1 Query Instruction

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

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

- settlement instruction query;
- settlement instruction current status query;
- and settlement instruction status audit trail query;

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

- settlement instructions
- intra-position or intra-balance movements (settlement restrictions)
- amendment instructions;
- hold/release instructions
- and cancellation instructions

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

2.1.2.2 Display Instruction List

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

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

2.1.2.3 Display Instruction Details

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

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

- settlement instructions
- intra-position or intra-balance movements (settlement restrictions)
- amendment instructions;
- hold/release instructions.
- cancellation instructions

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

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

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

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

2.1.2.4 Amend Instruction

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

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

2.1.2.5 Cancel Instruction

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

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

2.1.2.6 Hold/Release Instruction

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

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

- release for conditional securities delivery;
- a party hold and release,
- a CSD hold and release,
- and a CSD validation release.

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

2.2 Add Instruction

2.2.1 Description

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

2.2.2 User Interface Framework

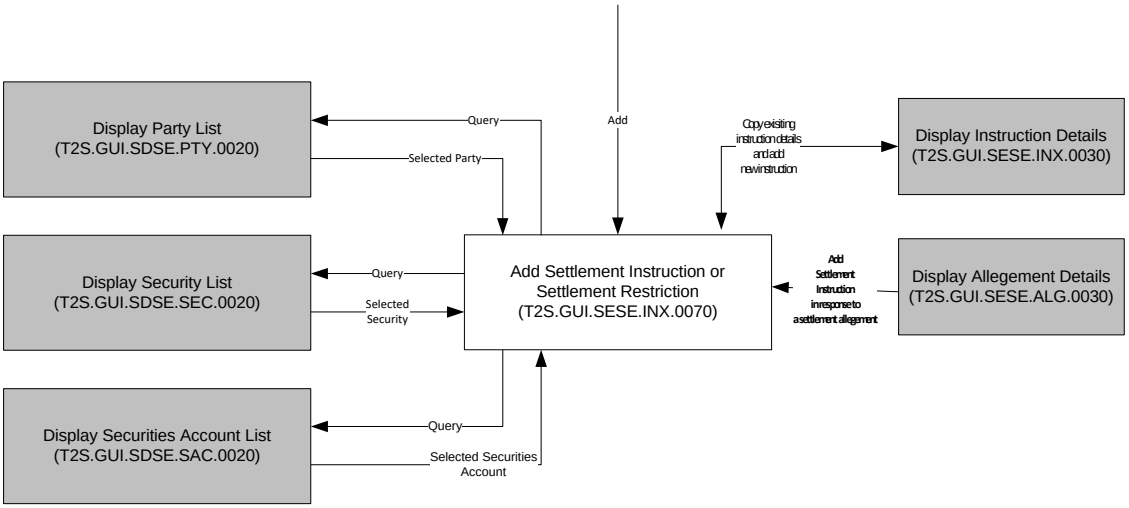

Figure 2-2 Add Instruction user interface framework

2.2.3 Business Functions

2.2.3.1 Add Settlement Instruction or Settlement Restriction

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

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

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

2.3 Allegement Query

2.3.1 Description

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

2.3.2 User Interface Framework

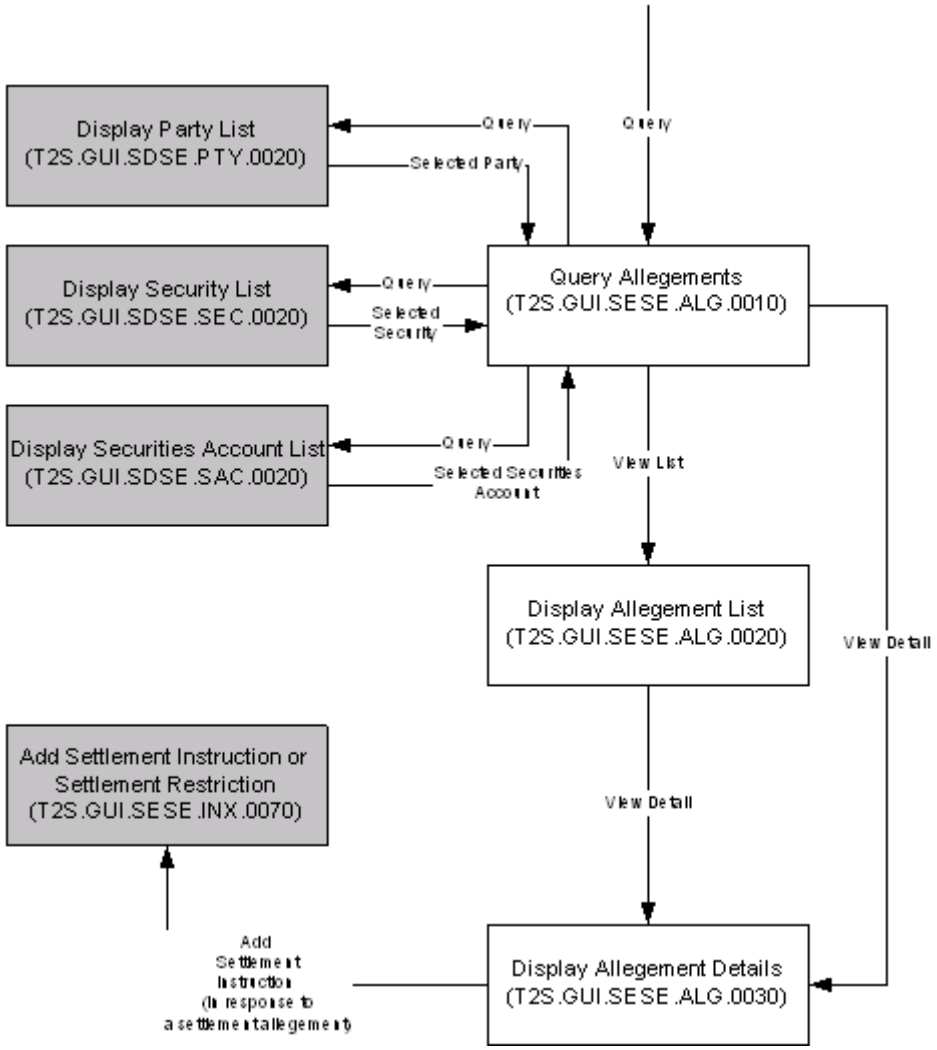

Figure 2-3 Allegement Query user interface framework

2.3.3 Business Functions

2.3.3.1 Query Allegements

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

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

2.3.3.2 Display Allegement List

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

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

2.3.3.3 Display Allegement Details

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

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

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

2.4 Securities Account Positions and Postings

2.4.1 Description

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

2.4.2 User Interface Framework

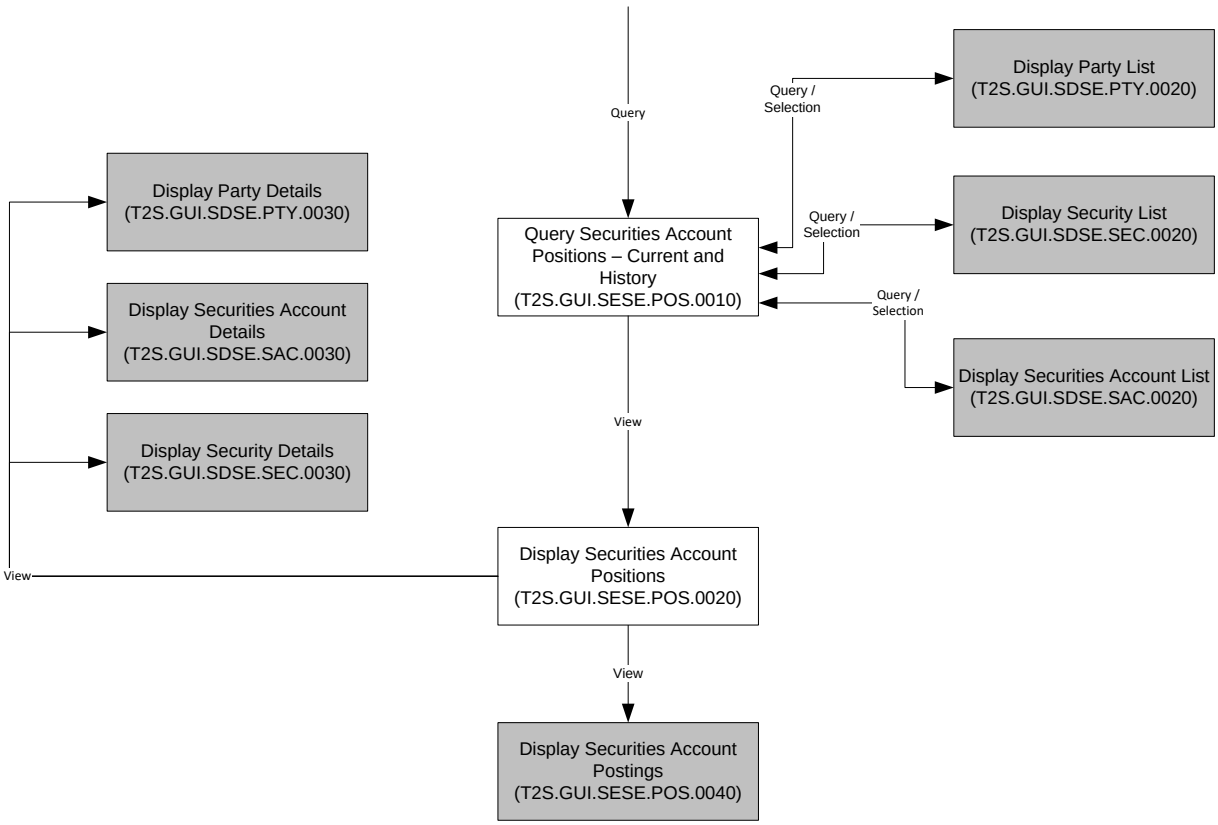

Figure 2-4 Securities Account Positions user interface framework

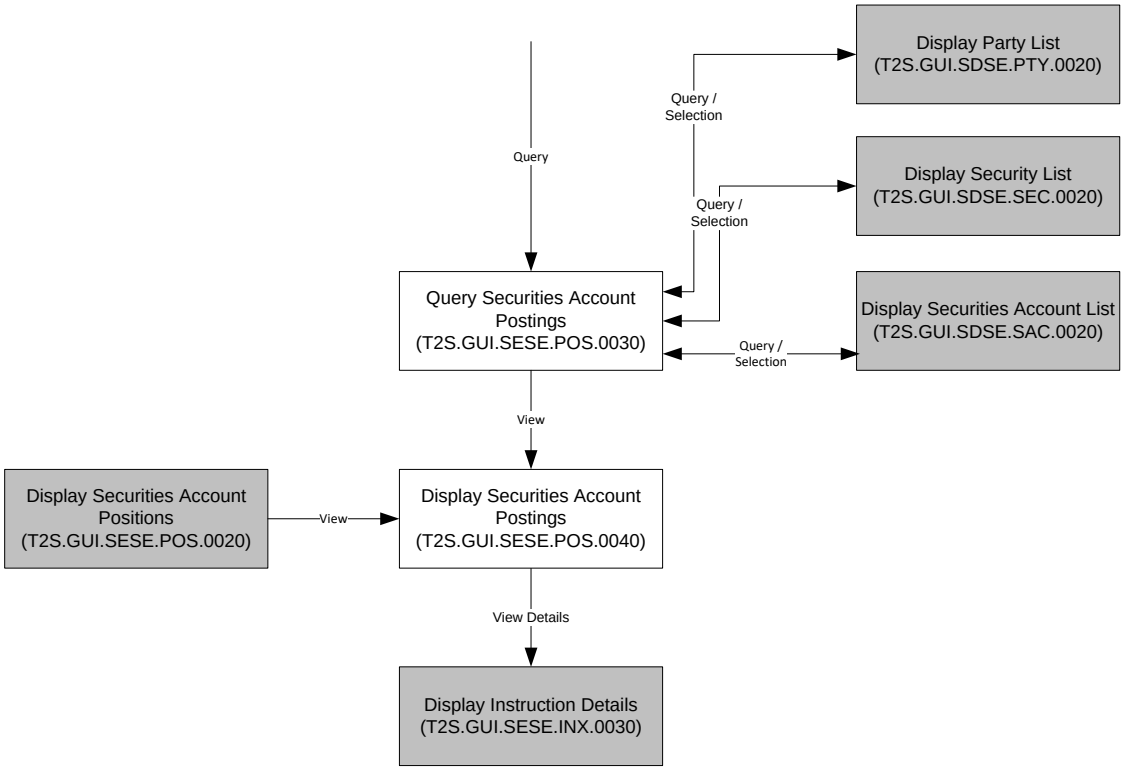

Figure 2-5 Securities Account Postings user interface framework

2.4.3 Business Functions

2.4.3.1 Query Securities Account Positions – Current and History

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

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

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

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

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

2.4.3.2 Display Securities Account Positions

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

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

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

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

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

2.4.3.3 Query Securities Account Postings

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

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

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

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

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

2.4.3.4 Display Securities Account Postings

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

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

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

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

2.5 CSDR Penalties – Business functions

2.5.1 Query penalty

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

2.5.2 Display penalties list

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

2.5.3 Display penalty details

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

- General details
- Calculation details
- Related settlement instruction

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

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

2.5.4 Remove penalty

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

2.5.5 Re-allocate penalty

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

2.5.6 Switch penalty

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

2.5.7 View monthly net amounts of penalties

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

3 USER INTERFACE BUSINESS FUNCTIONS FOR LIQUIDITY MANAGEMENT SERVICES

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

3.1 Immediate Liquidity Transfer Query and Maintenance

3.1.1 Description

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

- Immediate liquidity transfer that includes
  - inbound liquidity transfers (RTGS to T2S);
  - outbound liquidity transfers (T2S to RTGS);
  - internal liquidity transfers (within T2S);
  - and internally generated immediate liquidity transfers based on the pre-defined and standing liquidity transfer orders.

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

3.1.2 User Interface Framework

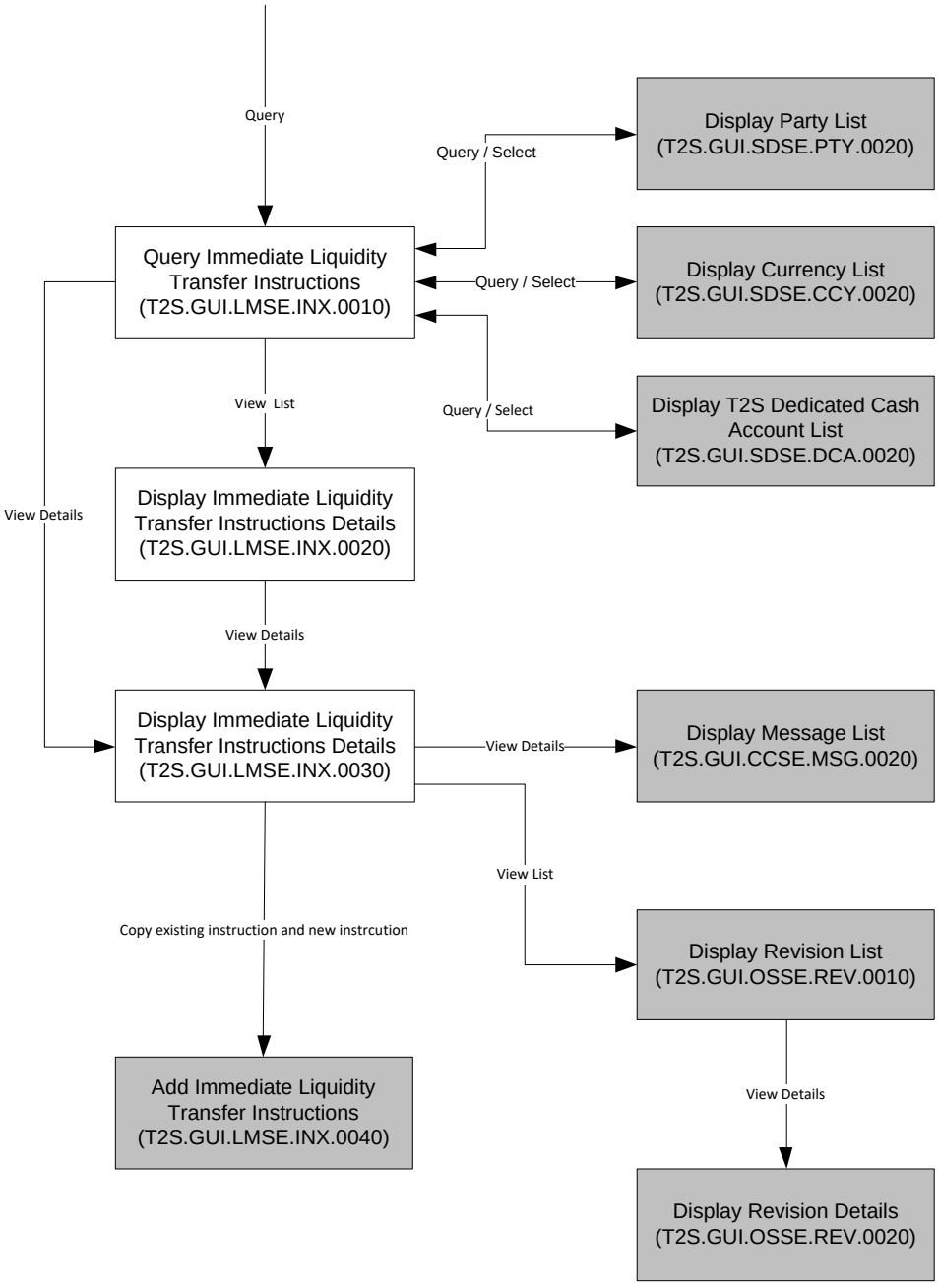

Figure 3-1 Immediate Liquidity Transfer Instructions Query user interface framework

3.1.3 Business Functions

3.1.3.1 Query Immediate Liquidity Transfers Instructions

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

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

3.1.3.2 Display Immediate Liquidity Transfer Instructions List

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

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

3.1.3.3 Display Immediate Liquidity Transfer Instruction Details

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

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

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

3.2 Add Immediate Liquidity Transfer

3.2.1 Description

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

3.2.2 User Interface Description

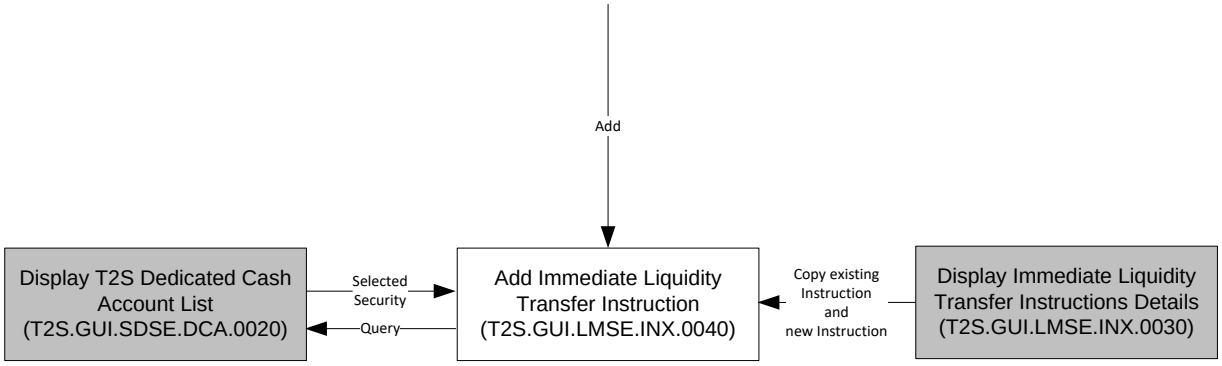

Figure 3-2 Add Immediate Liquidity Transfer user interface framework

3.2.3 Business Functions

3.2.3.1 Add Immediate Liquidity Transfer Instruction

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

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

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

3.3 T2S Dedicated Cash Account Balances and Cash Postings

3.3.1 Description

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

3.3.2 User Interface Framework

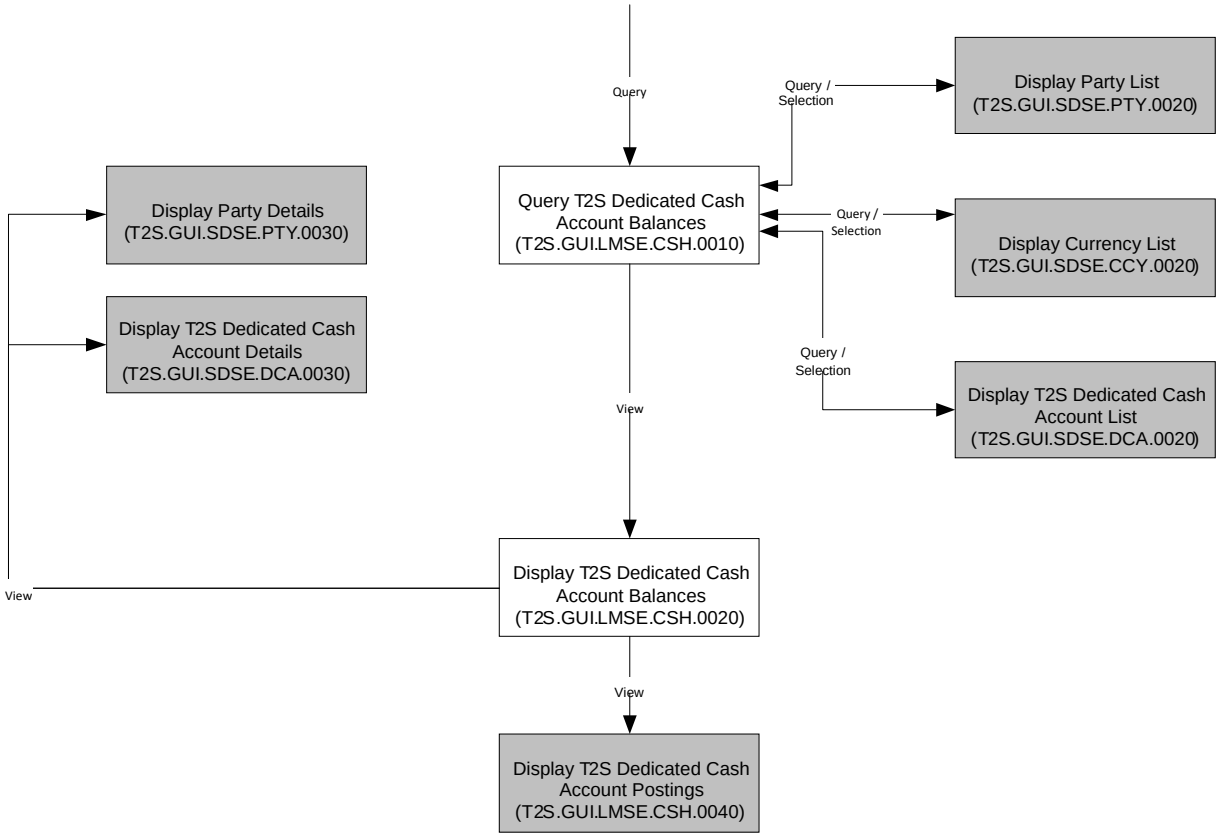

Figure 3-3 Cash Balances Query user interface framework

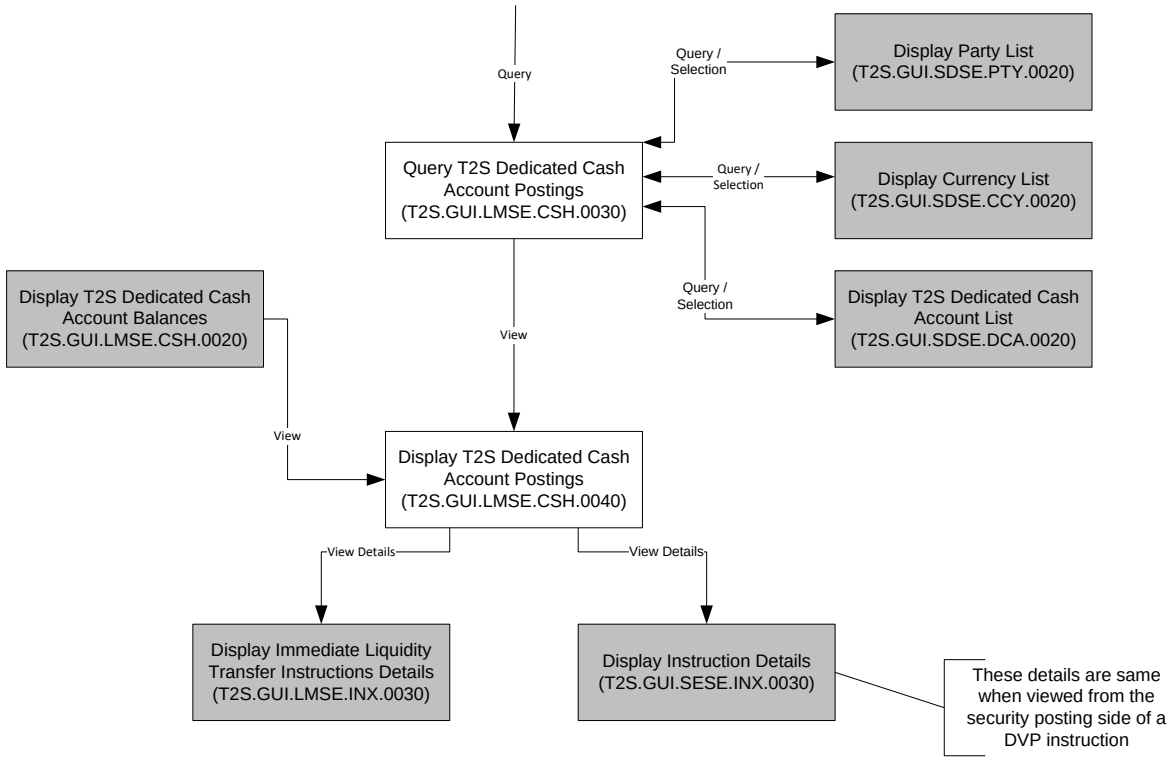

Figure 3-4 Cash Postings Query User interface framework

3.3.3 Business Functions

3.3.3.1 Query T2S Dedicated Cash Account Balances

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

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

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

3.3.3.2 Display T2S Dedicated Cash Account Balances

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

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

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

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

3.3.3.3 Query T2S Dedicated Cash Account Postings

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

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

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

3.3.3.4 Display T2S Dedicated Cash Account Postings

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

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

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

3.4 Cash Management Query

3.4.1 Description

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

3.4.2 User Interface Framework

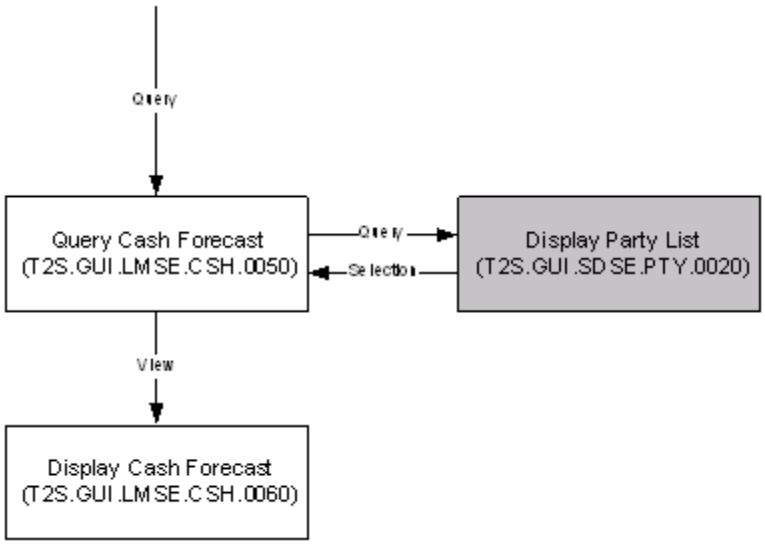

Figure 3-5 Cash Forecast Query user interface framework

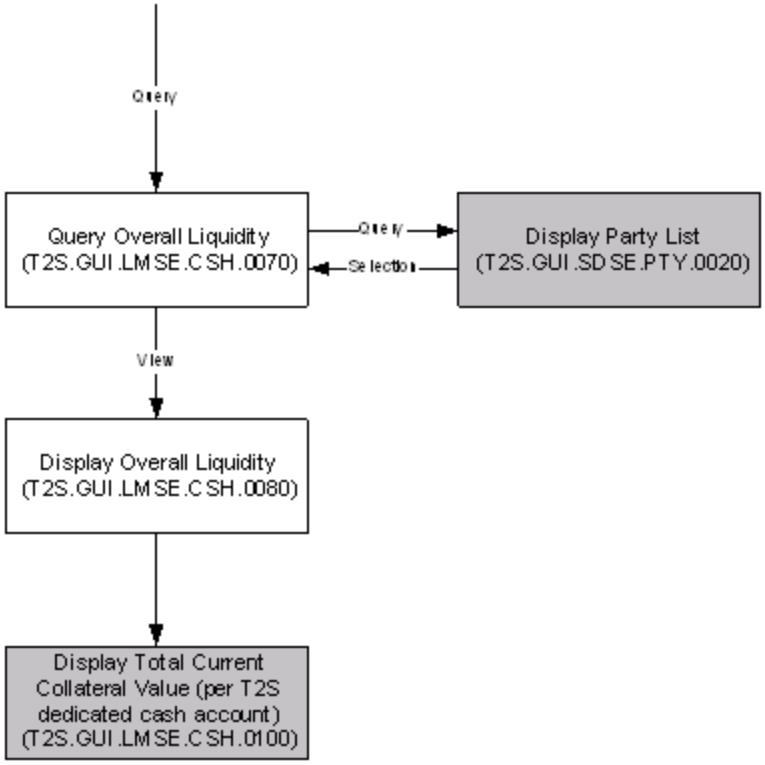

Figure 3-6 Overall Liquidity Query user interface framework

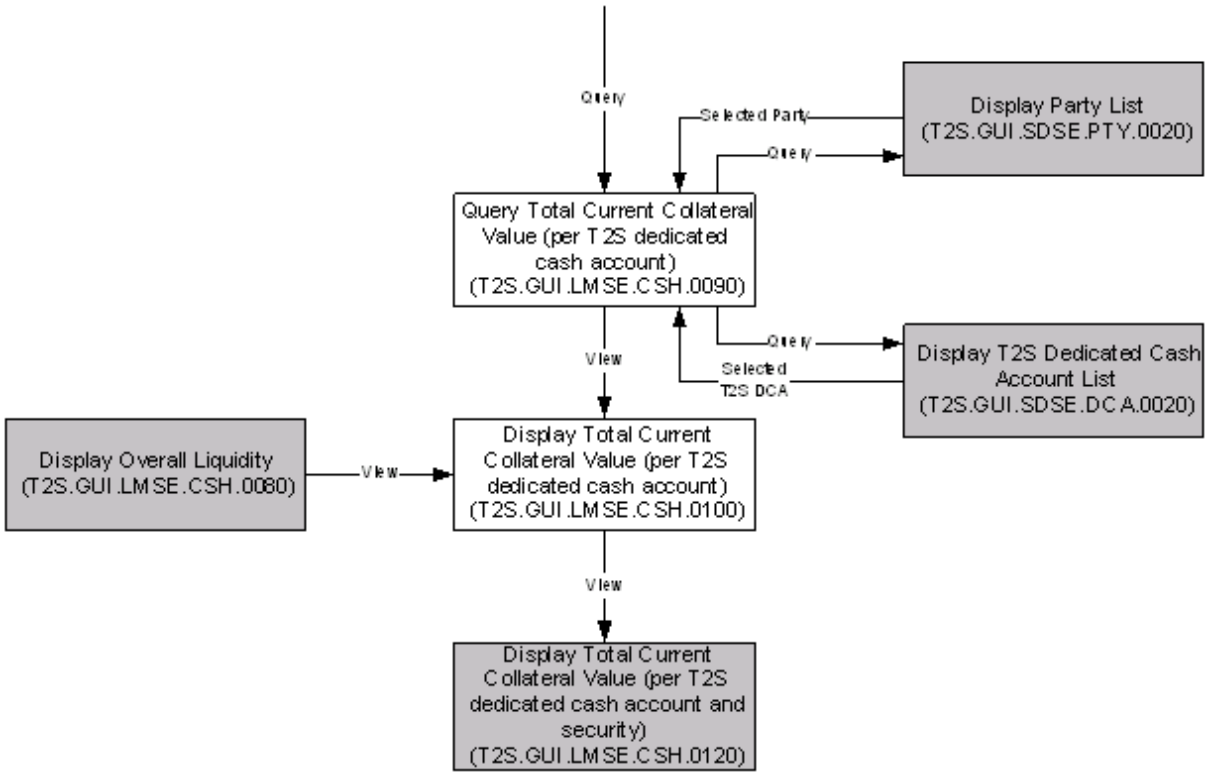

Figure 3-7 Total Current Collateral Value Query (per T2S dedicated cash account) user interface framework

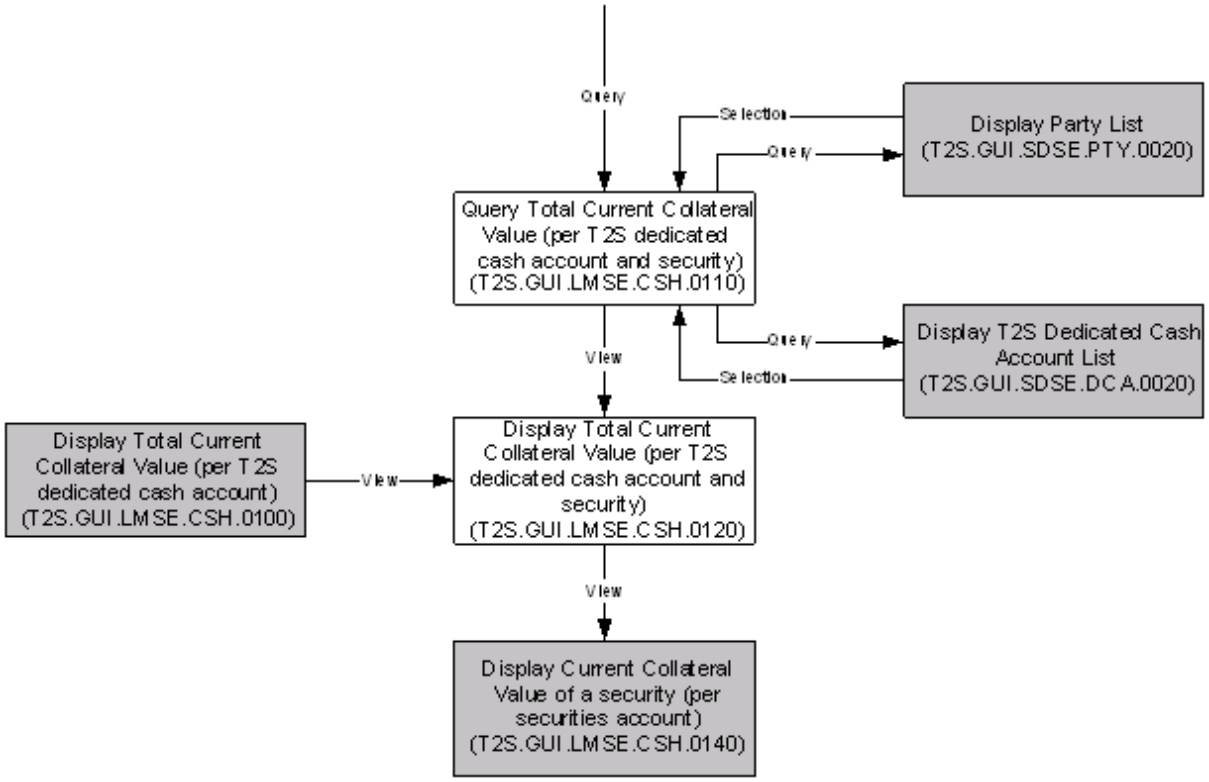

Figure 3-8 Total Current Collateral Value Query (per T2S dedicated cash account and security) user interface framework

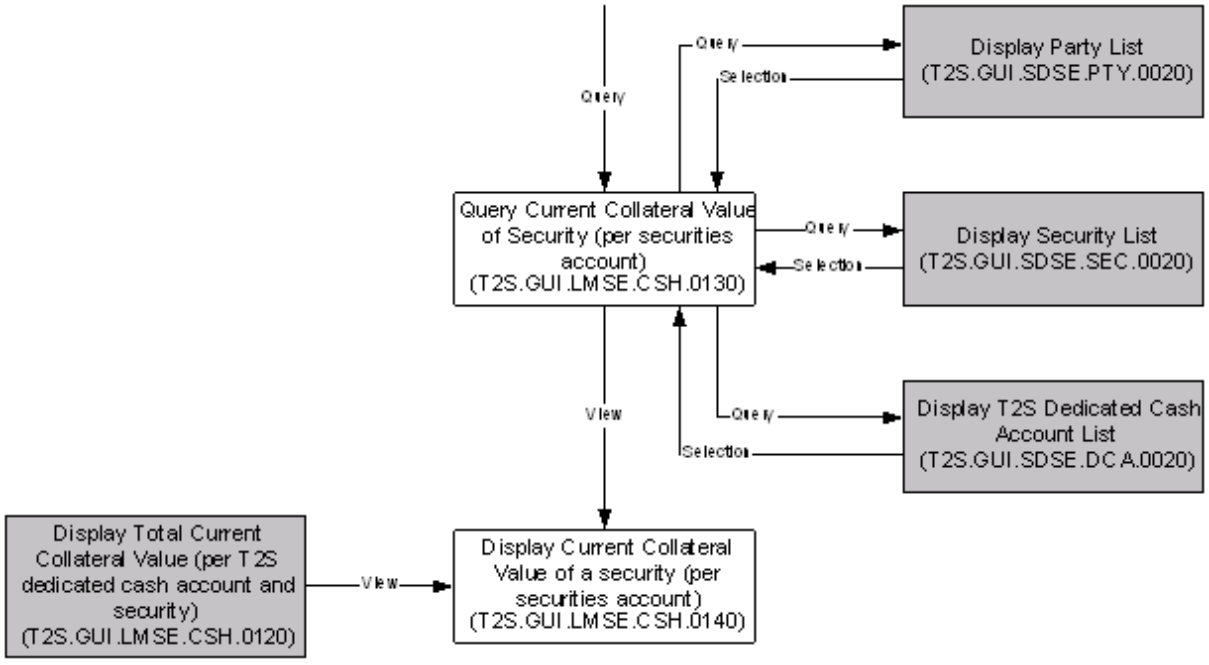

Figure 3-9 Current Collateral Value Query of Security (per securities account) user interface framework

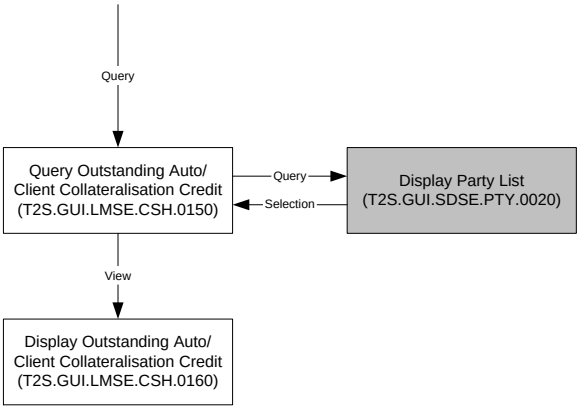

Figure 3-10 Outstanding Auto/Client Collateralisation Query user interface framework

3.4.3 Business Functions

3.4.3.1 Query Cash Forecast

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

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

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

3.4.3.2 Display Cash Forecast

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

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

3.4.3.3 Query Overall Liquidity

Function Name	Query Overall Liquidity

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

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

3.4.3.4 Display Overall Liquidity

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

3.4.3.11 Query Outstanding Auto/ Client Collateralisation Credit

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

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

3.4.3.12 Display Outstanding Auto/ Client Collateralisation Credit

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

User Requirement Reference ID	T2S.14.840

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

4 USER INTERFACE BUSINESS FUNCTIONS FOR STATIC DATA SERVICES

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

- Currency (CCY)
- Security (SEC)
- Securities Subject to Cash Penalties
- Security Penalty Rate
- Cash Discount Penalty Rate
- Euro Foreign Exchange Reference Rate
- Daily Price
- SME Growth Market
- Securities Valuation (SVA)
- Security CSD Link (SCL)
- Party (PTY)
- Securities Account (SAC)
- T2S Dedicated Cash Account (DCA)
- External RTGS Account (RGA)
- Intraday Restrictions (RES)
- Restrictions (RST)
- T2S Dedicated Cash Account – Liquidity Transfer Order (LTO)
- Multiple Liquidity Provider (MLP)
- Limits (LMT)

- Close Links(CLL)
- Cross CSD Settlement (CCS)
- Market Specific Attribute Definition (MSD)
- Market Specific Restriction (MSA)
- Eligible Counterpart CSD (ECC)
- T2S Schedule of Settlement Day (SCH)
- Country (CON)

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

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

4.1 Currency Reference Data

4.1.1 Description

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

4.1.2 User Interface Framework

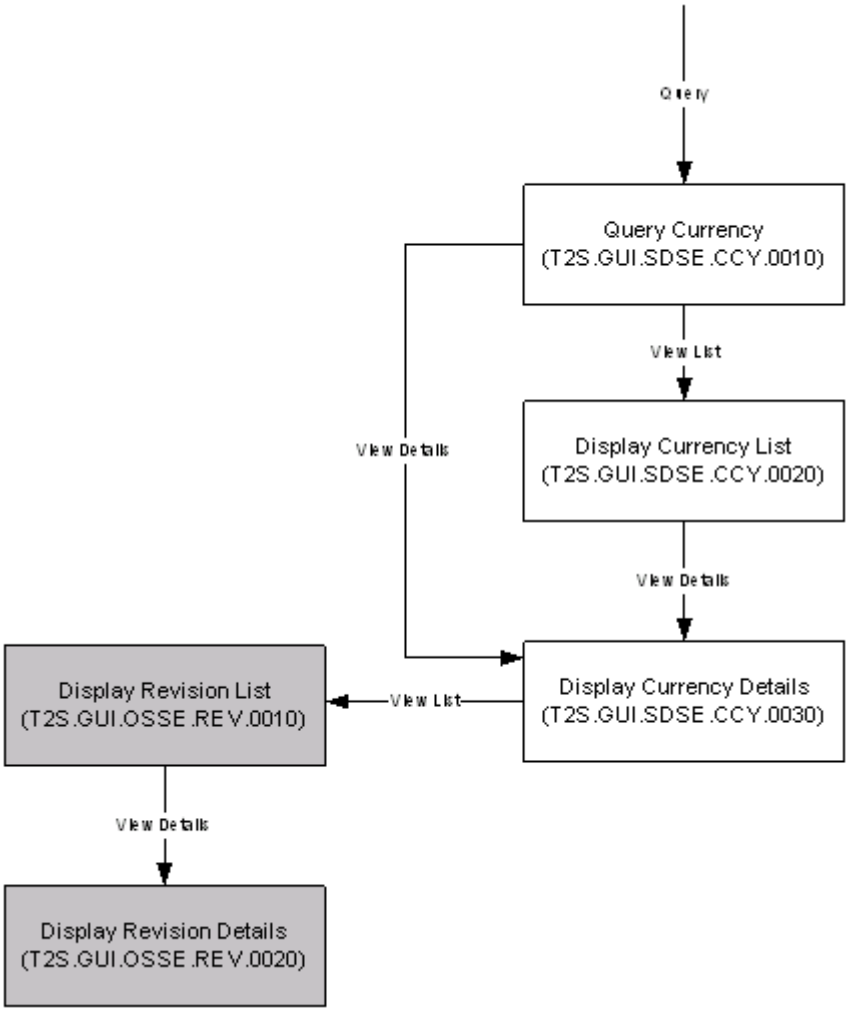

Figure 4-1 Currency Query user interface framework

4.1.3 Business Functions

4.1.3.1 Query Currency

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

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

4.1.3.2 Display Currency List

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

User Requirement Reference ID	T2S.16.330, T2S.12.250

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

4.1.3.3 Display Currency Details

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

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

4.2 Securities Reference Data

4.2.1 Description

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

- Securities
- Securities Name
- Securities Code
- Deviating Settlement Unit

4.2.2 User Interface Framework

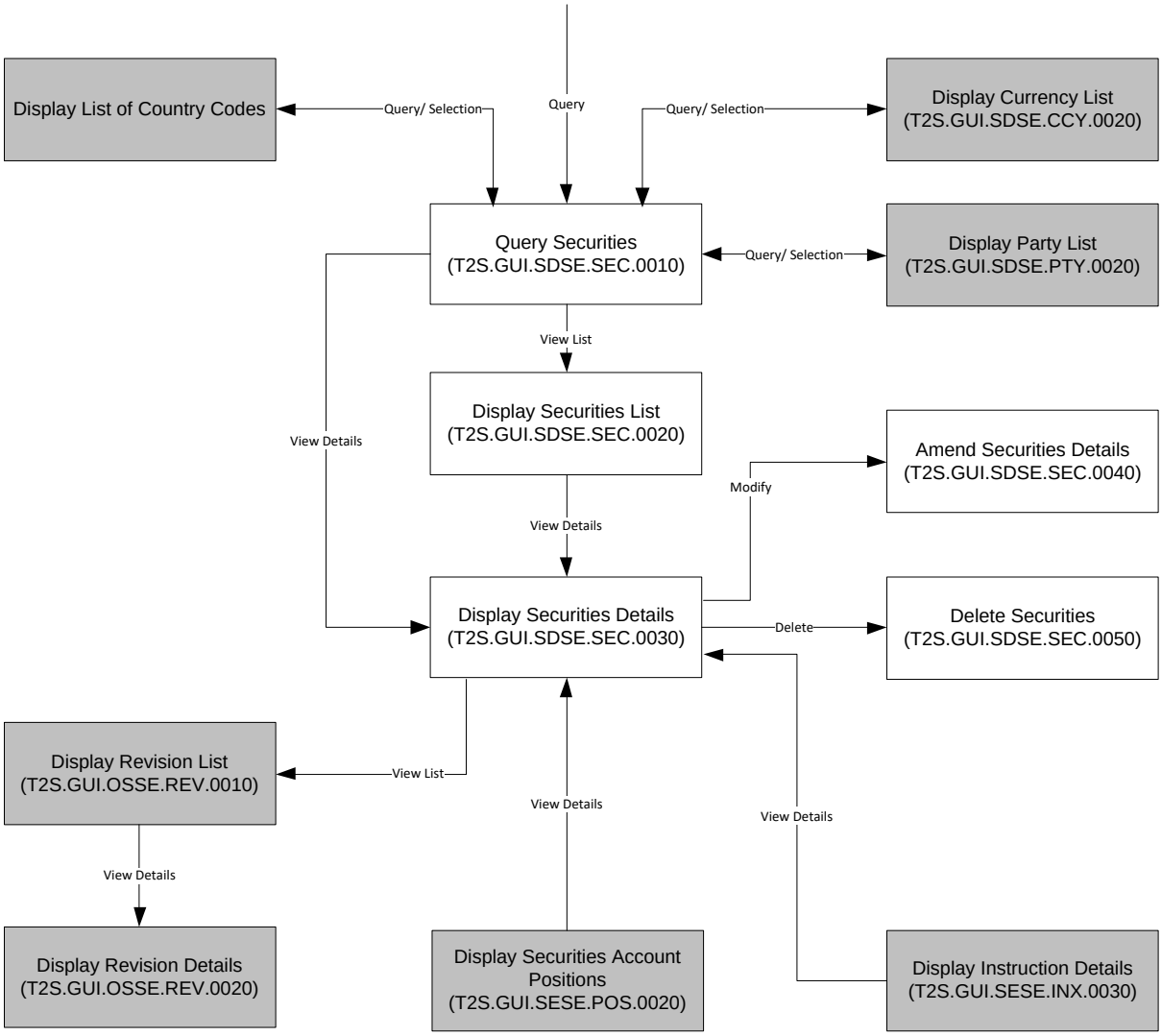

Figure 4-2 Securities Query and Maintenance user interface framework

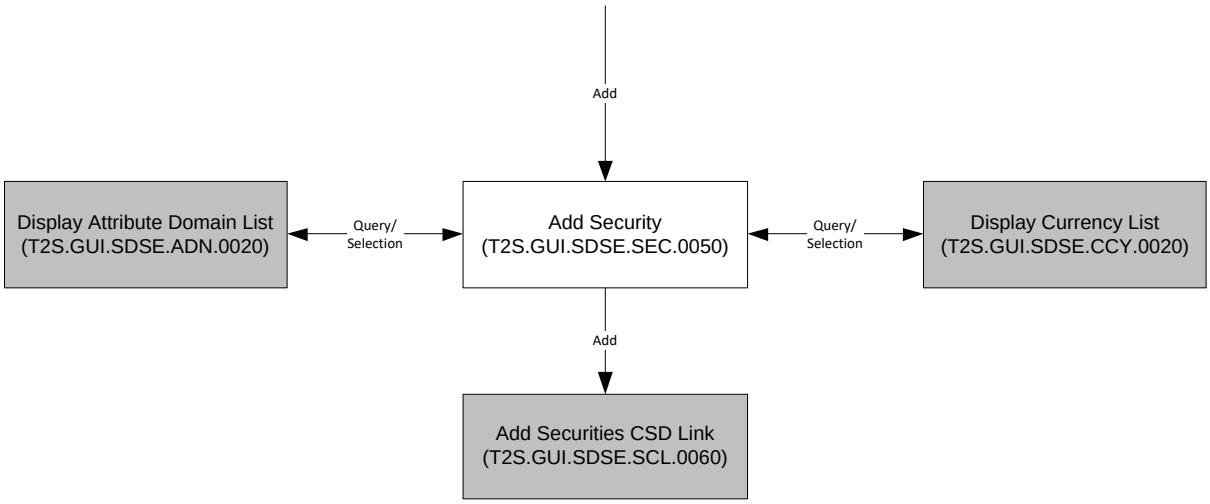

Figure 4-3 Add Security user interface framework

4.2.3 Business Functions

4.2.3.1 Query Securities

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

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

4.2.3.2 Display Securities List

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

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

4.2.3.3 Display Securities Details

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

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

- Securities (includes market specific attribute values)
- Securities Name
- Securities Code
- Deviating Settlement Unit
-

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

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

4.2.3.4 Amend Securities Details

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

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

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

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

4.2.3.5 Delete Securities

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

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

4.2.3.6 Add Securities

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

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

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

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

4.3 Securities Valuation Data

4.3.1 Description

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

4.3.2 User Interface Framework

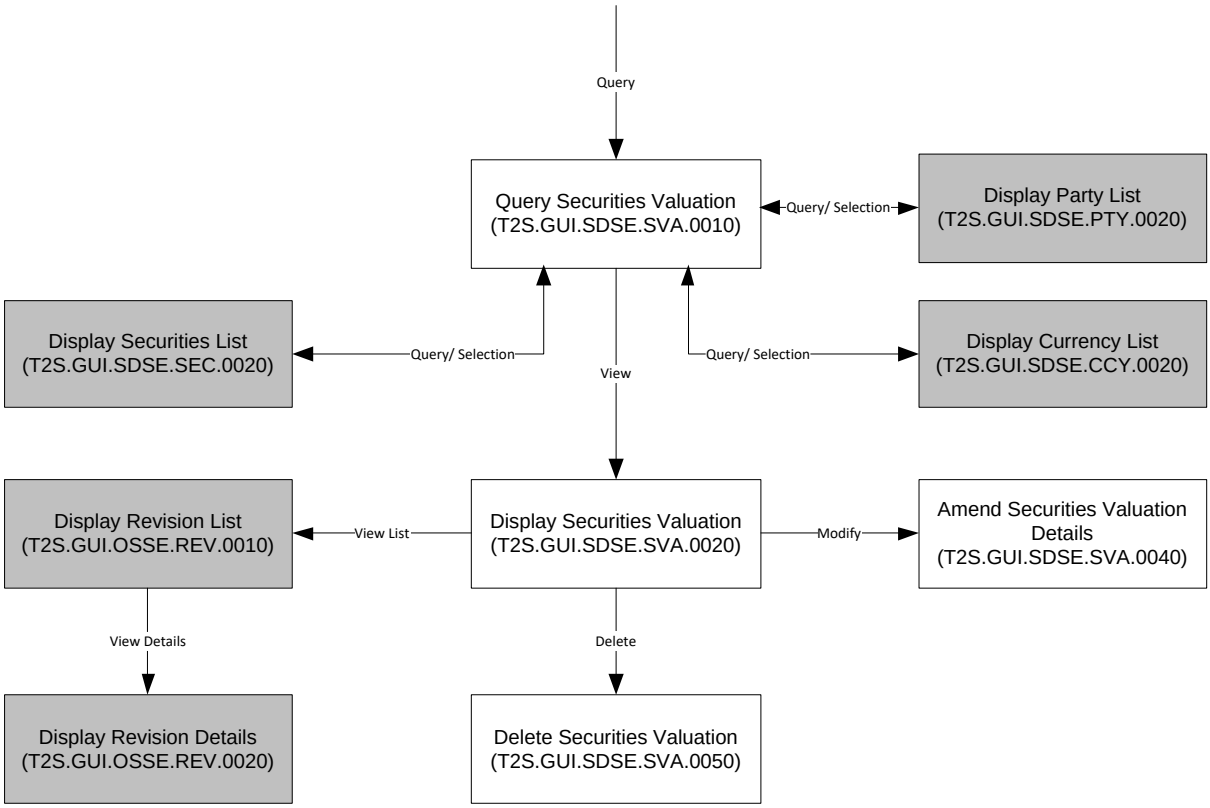

Figure 4-4 Securities Valuation Query and Maintenance user interface framework

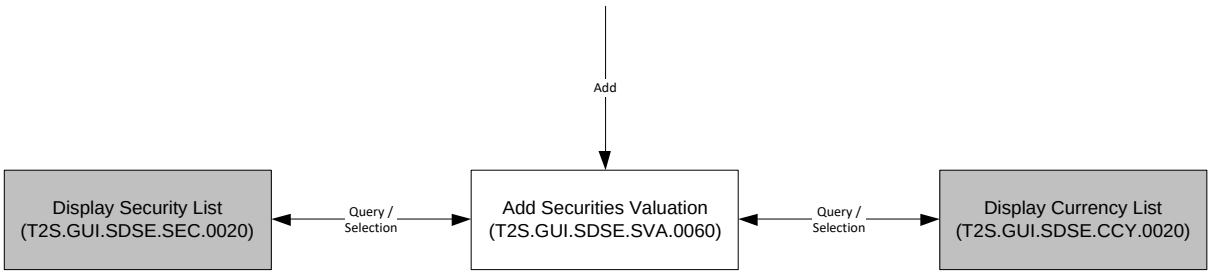

Figure 4-5 Add Securities Valuation user interface framework

4.3.3 Business Function

4.3.3.1 Query Securities Valuation

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

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

4.3.3.2 Display Securities Valuation

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

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

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

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

4.3.3.3 Amend Securities Valuation Details

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

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

4.3.3.4 Delete Securities Valuation

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

User Requirement Reference ID	T2S.12.250

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

4.3.3.5 Add Securities Valuation

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

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

4.4 Securities CSD Link

4.4.1 Description

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

4.4.2 User Interface Framework

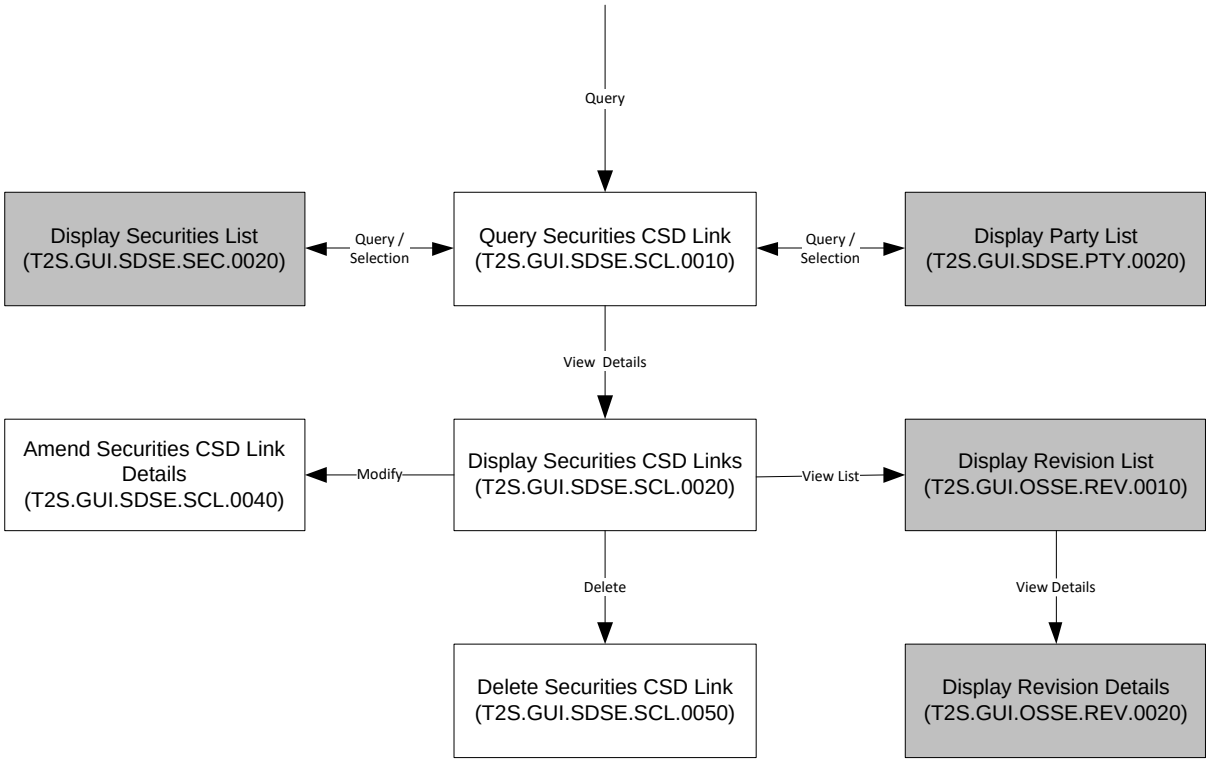

Figure 4-6 Securities CSD Link Query and Maintenance user interface framework

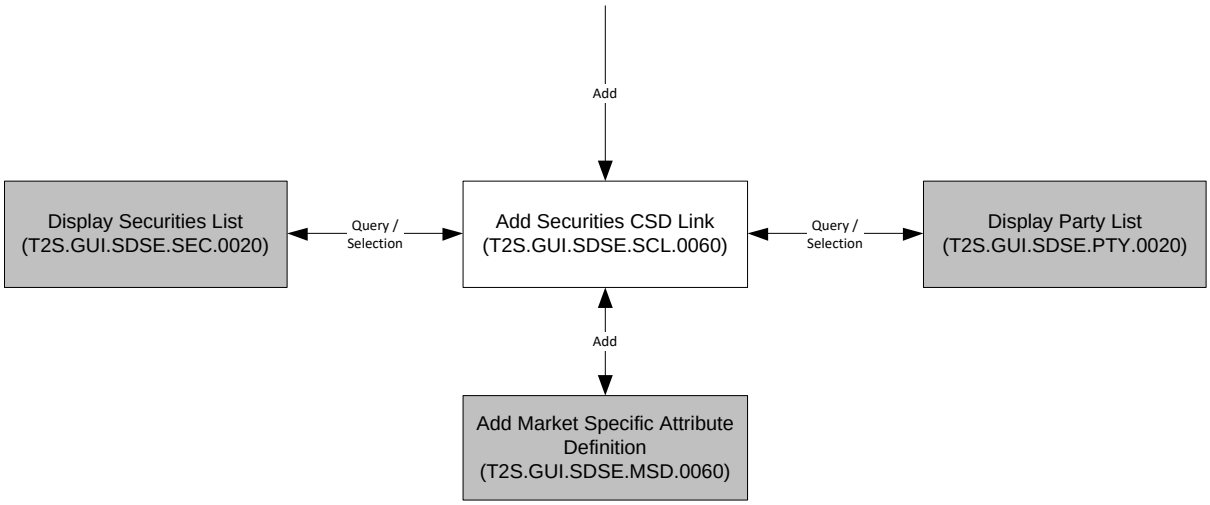

Figure 4-7 Add Securities Valuation user interface framework

4.4.3 Business Function

4.4.3.1 Query Securities CSD Link

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

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

4.4.3.2 Display Securities CSD Links

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

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

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

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

4.4.3.3 Amend Securities CSD Link Details

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

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

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

4.4.3.4 Delete Securities CSD Link

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

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

4.4.3.5 Add Securities CSD Link

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

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

4.5 Party Reference Data

4.5.1 Description

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

- Party
- Party Name
- Party Code
- Party Address
- Party Technical Address
- Auto-collateralisation rules

4.5.2 User Interface Framework

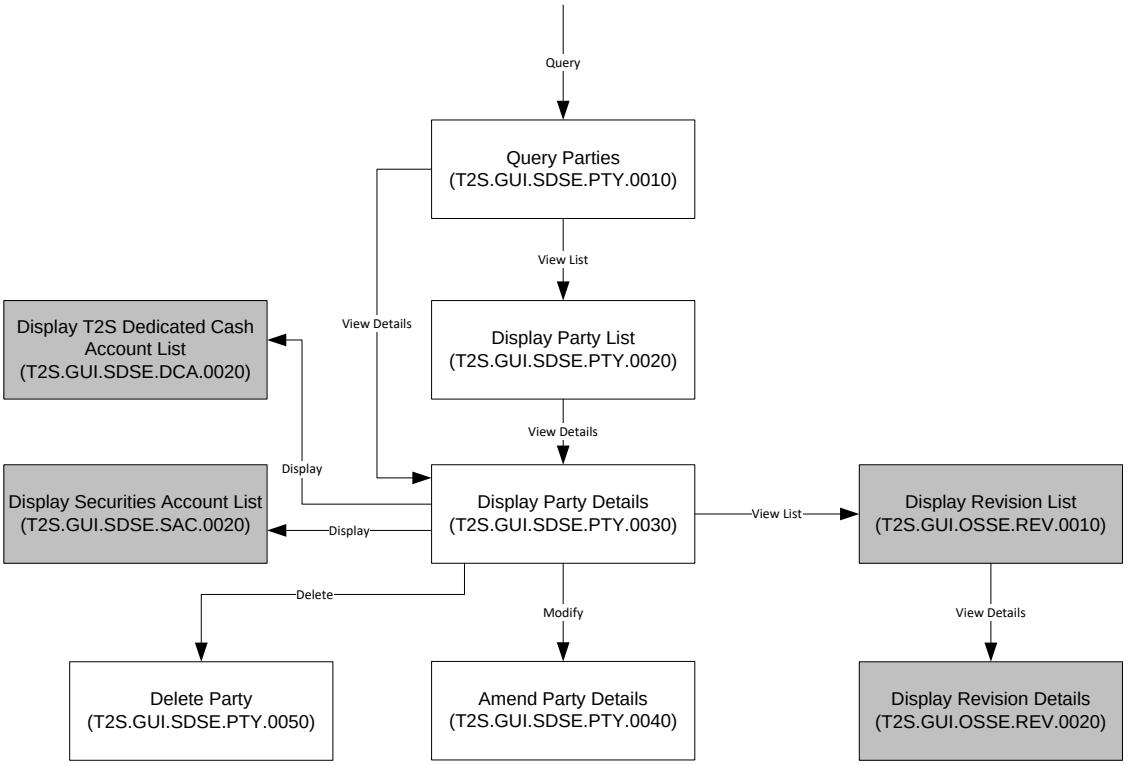

Figure 4-8 Party Query and Maintenance user interface framework

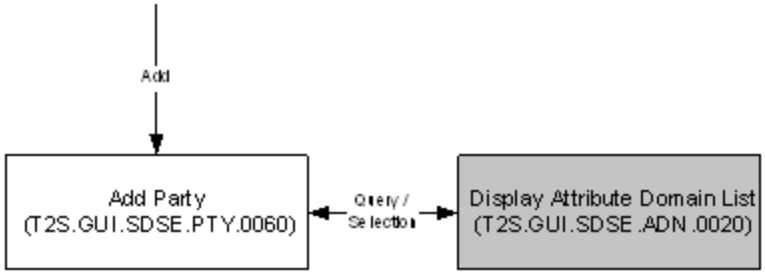

Figure 4-9 Add Party user interface framework

4.5.3 Business Function

4.5.3.1 Query Parties

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

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

4.5.3.2 Display Party List

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

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

4.5.3.3 Display Party Details

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

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

- Party (includes market specific attributes)
- Party Name
- Party Code
- Party Address
- Party Technical Address
- Auto-collateralisation Rules

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

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

4.5.3.4 Amend Party Details

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

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

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

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

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

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

4.5.3.5 Delete Party

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

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

4.5.3.6 Add Party

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

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

4.6 Securities Account Reference Data

4.6.1 Description

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

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

4.6.2 User Interface Framework

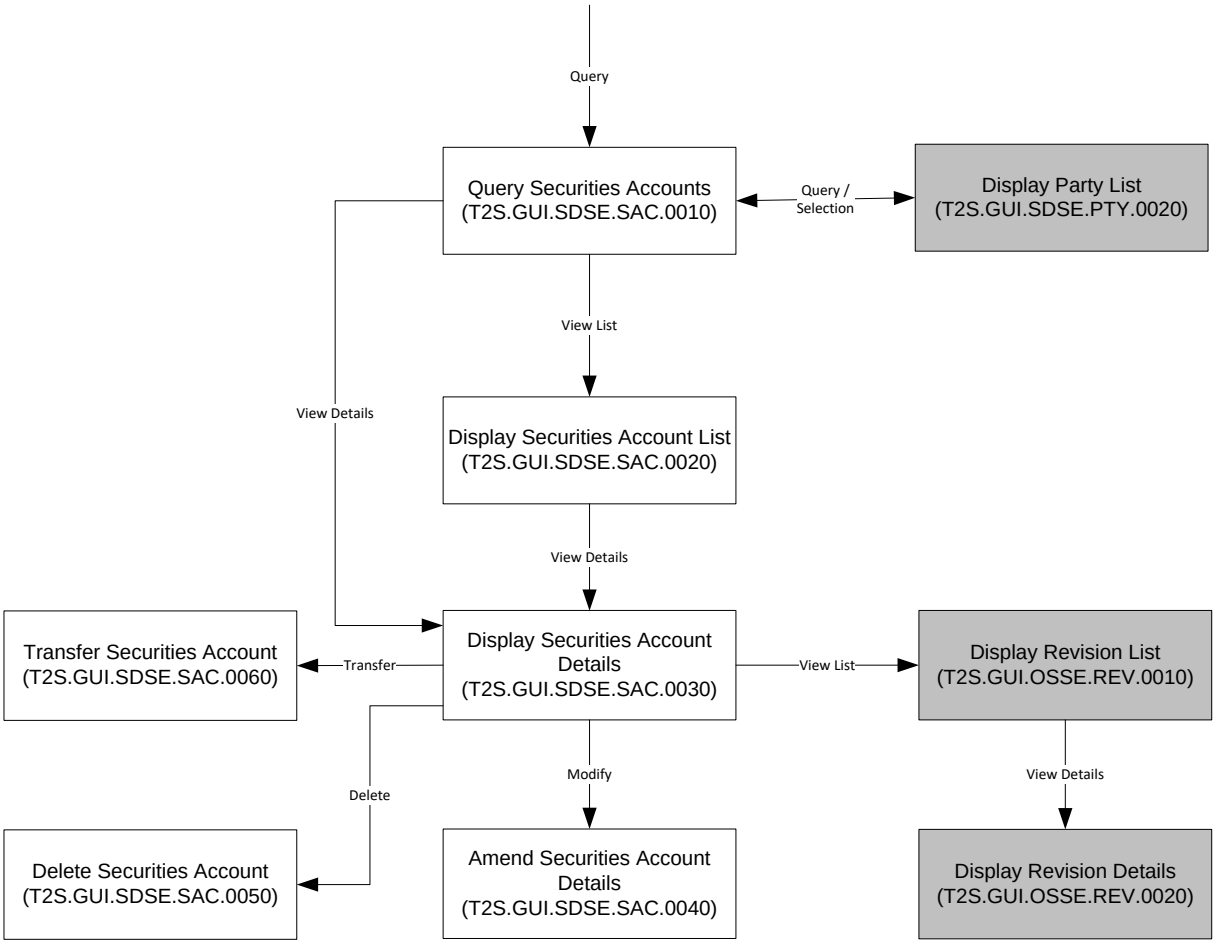

Figure 4-10 Securities Account Query and Maintenance user interface framework

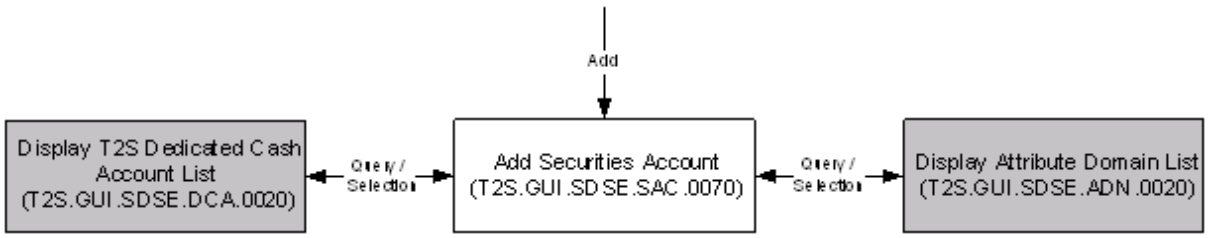

Figure 4-11 Add Securities Account user interface framework

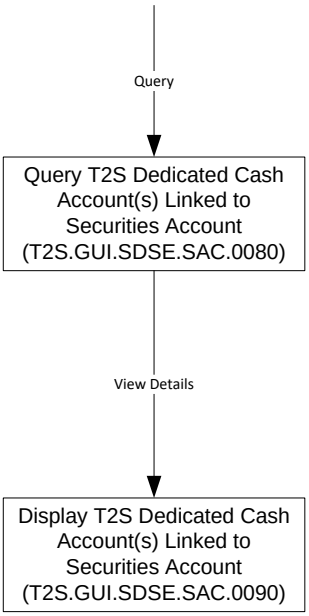

Figure 4-12 T2S dedicated cash account(s) linked to a Securities Account and Party user interface framework

4.6.3 Business Function

4.6.3.1 Query Securities Accounts

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

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

4.6.3.2 Display Securities Account List

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

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

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

4.6.3.3 Display Securities Account Details

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

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

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

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

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

4.6.3.4 Amend Securities Account Details

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

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

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

4.6.3.5 Delete Securities Account

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

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

4.6.3.6 Transfer Securities Account

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

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

4.6.3.7 Add Securities Account

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

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

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

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

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

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

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

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

4.7 Collateralisation Eligibility

4.7.1 Description

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

4.7.2 User Interface Framework

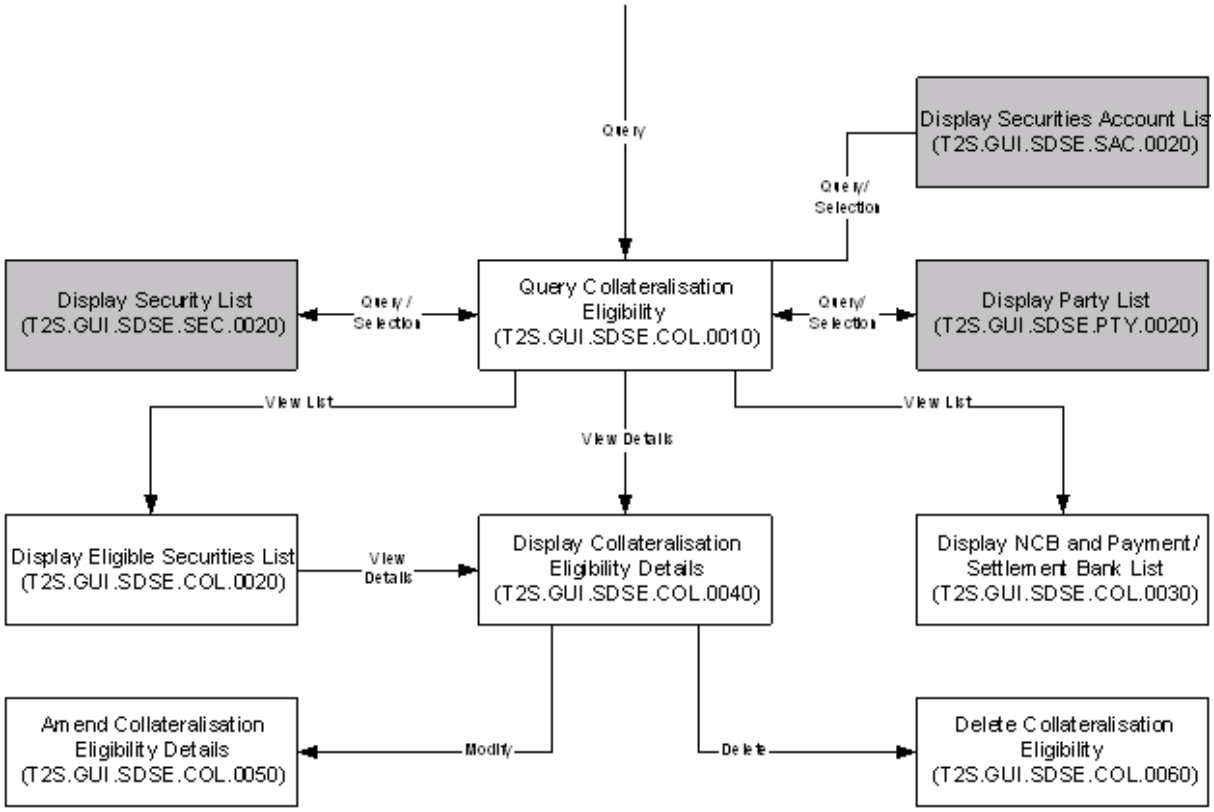

Figure 4-13 Collateralisation Eligibility Query and Maintenance user interface framework

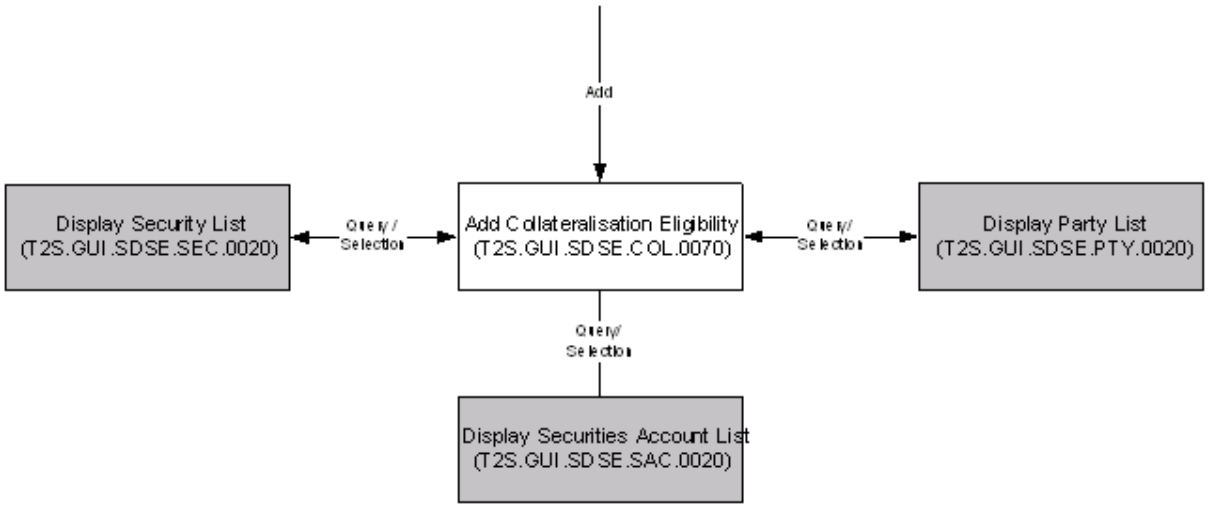

Figure 4-14 Add Collateralisation Eligibility user interface framework

4.7.3 Business Function

4.7.3.1 Query Collateralisation Eligibility

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

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

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

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

4.7.3.2 Display Eligible Securities List

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

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

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

4.7.3.3 Display NCB and Payment/Settlement Bank List

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

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

4.7.3.4 Display Collateralisation Eligibility Details

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

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

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

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

4.7.3.5 Amend Collateralisation Eligibility Details

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

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

4.7.3.6 Delete Collateralisation Eligibility

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

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

4.7.3.7 Add Collateralisation Eligibility

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

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

4.8 T2S Dedicated Cash Account Reference Data

4.8.1 Description

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

4.8.2 User Interface Framework

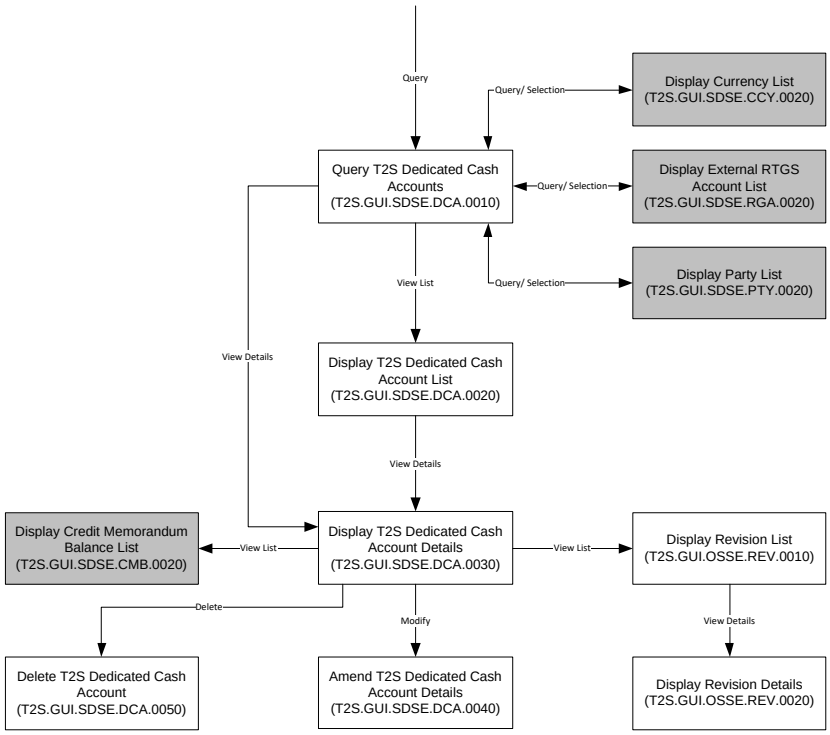

Figure 4-15 T2S Dedicated Cash Account Query and Maintenance user interface framework

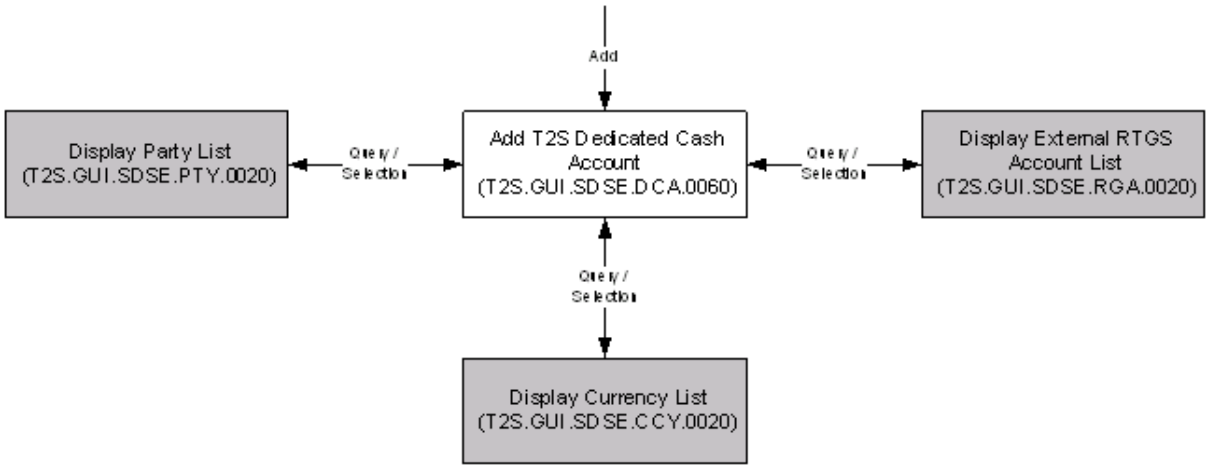

Figure 4-16 Add T2S Dedicated Cash Account user interface framework

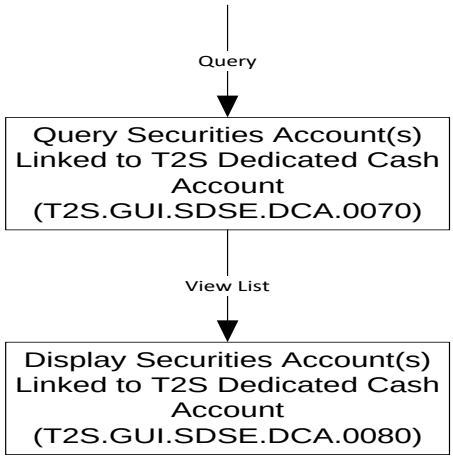

Figure 4-17 Securities Account(s) or Party(ies) linked to a T2S Dedicated Cash Accounts user interface framework.....

4.8.3 Business Function

4.8.3.1 Query T2S Dedicated Cash Accounts

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

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

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

4.8.3.2 Display T2S Dedicated Cash Account List

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

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

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

4.8.3.3 Display T2S Dedicated Cash Account Details

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

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

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

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

4.8.3.4 Amend T2S Dedicated Cash Account Details

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

User Requirement Reference ID	T2S.16.620, T2S.12.250

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

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

4.8.3.5 Delete T2S Dedicated Cash Account

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

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

4.8.3.6 Add T2S Dedicated Cash Account

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

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

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

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

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

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

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

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

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

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

4.9 External RTGS Account Reference Data

4.9.1 Description

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

4.9.2 User Interface Framework

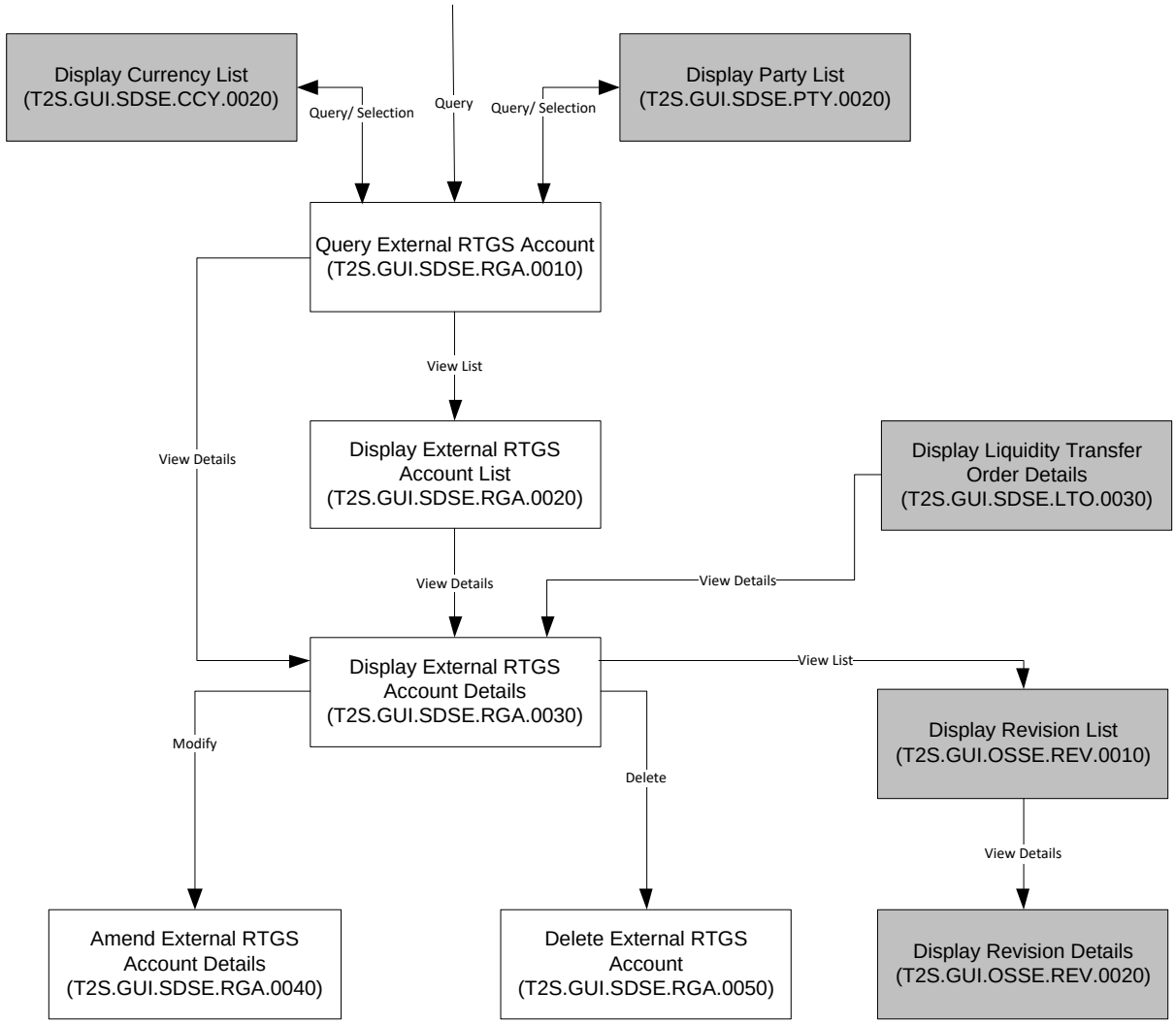

Figure 4-18 External RTGS Account Query and Maintenance user interface framework

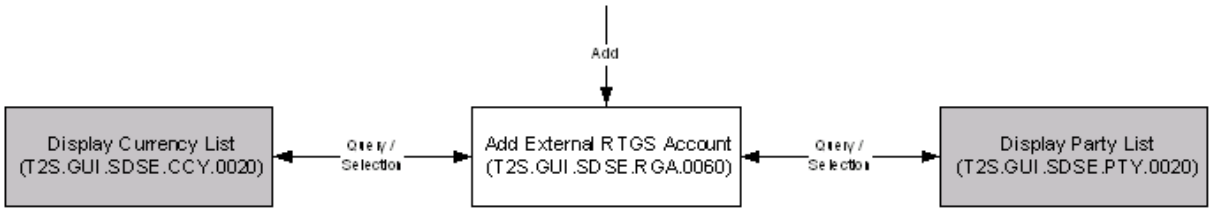

Figure 4-19 Add External RTGS Account user interface framework

4.9.3 Business Function

4.9.3.1 Query External RTGS Account

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

The *Query External RTGS Account* function shall provide the facility to query all the external RTGS accounts defined by the NCBs in T2S based on a set of predefined parameters (e.g., system entity identifier, party identifier of the NCB or payment bank linked to the RTGS account, RTGS system).

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

4.9.3.2 Display External RTGS Account List

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

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

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

4.9.3.3 Display External RTGS Account Details

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

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

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

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

4.9.3.4 Amend External RTGS Account Details

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

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

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

4.9.3.5 Delete External RTGS Account

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

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

4.9.3.6 Add External RTGS Account

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

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

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

4.10 Intraday Restrictions Reference Data

4.10.1 Description

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

4.10.2 User Interface Framework

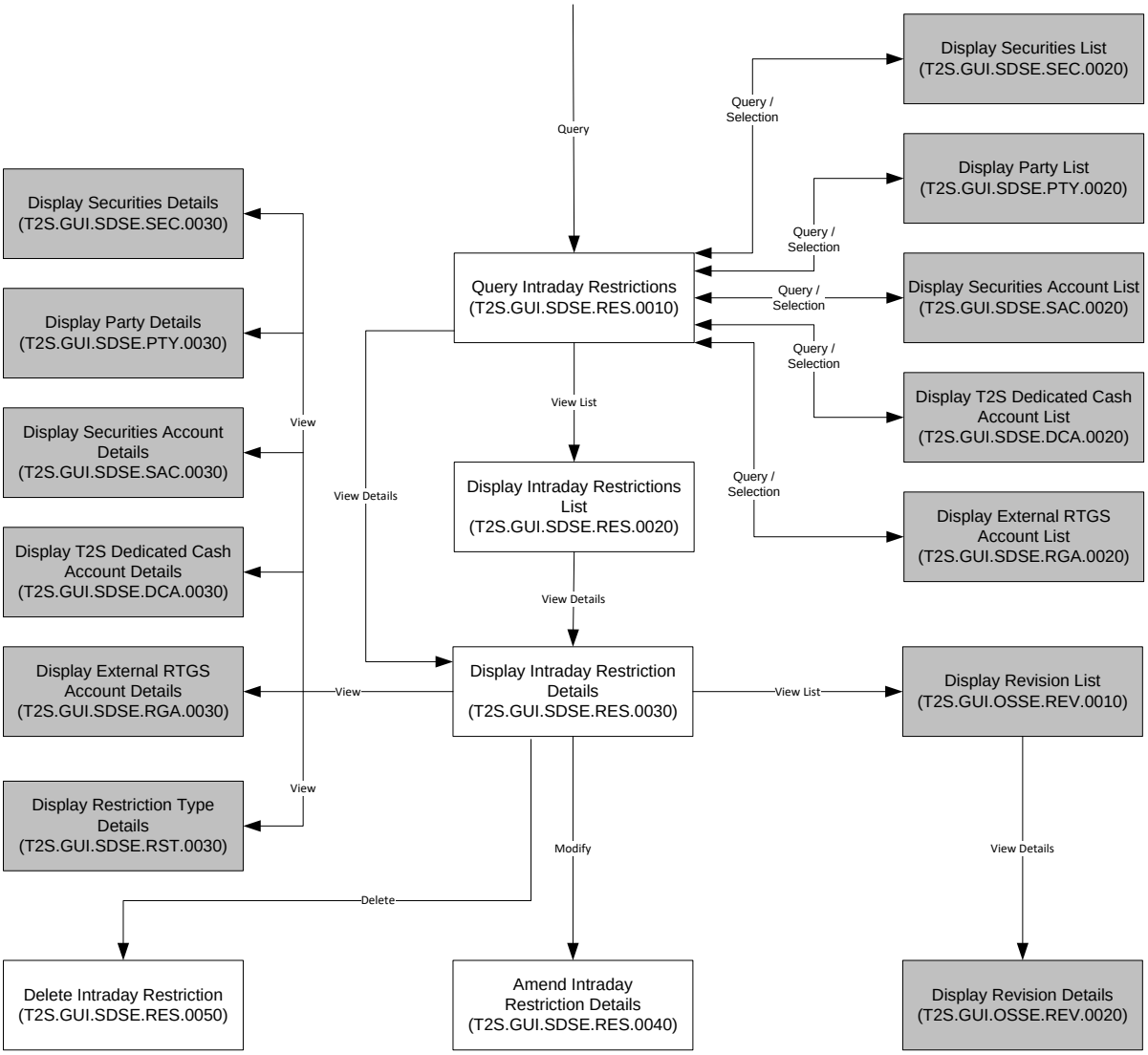

Figure 4-20 Intraday Restrictions Query and Maintenance user interface framework

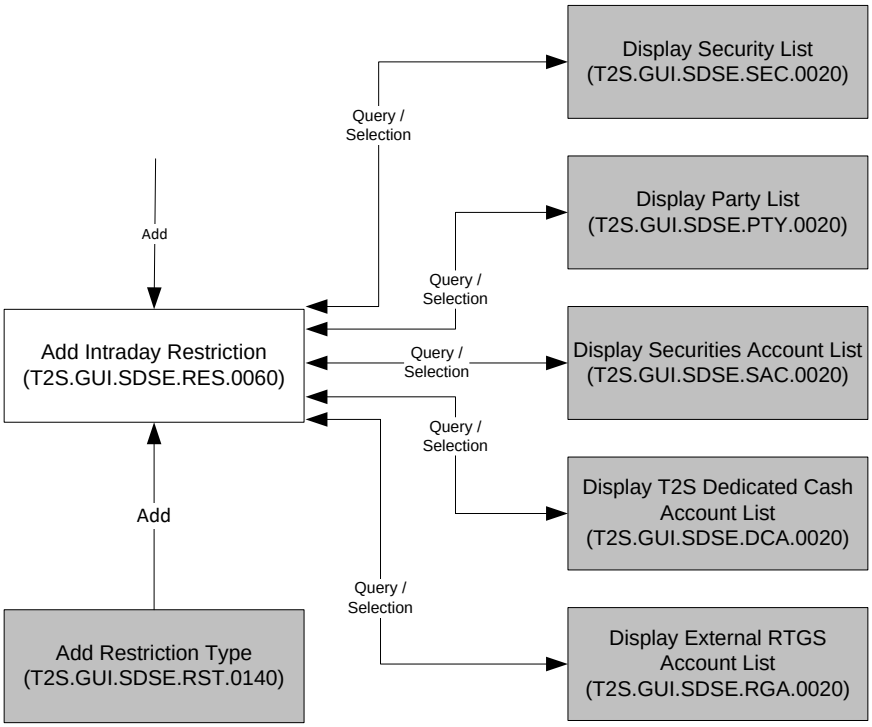

Figure 4-21 Add Intraday Restriction user interface framework

4.10.3 Business Function

4.10.3.1 Query Intraday Restrictions

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

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

- Securities;
- Party;
- Securities Account;
- T2S Dedicated Cash Account;
- and External RTGS Account

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

4.10.3.2 Display Intraday Restrictions List

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

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

4.10.3.3 Display Intraday Restriction Details

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

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

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

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

4.10.3.4 Amend Intraday Restriction Details

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

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

4.10.3.5 Delete Intraday Restriction

Function Name	Delete Intraday Restriction

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

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

4.10.3.6 Add Intraday Restriction

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

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

4.11 T2S Dedicated Cash Account – Liquidity Transfer Order

4.11.1 Description

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

4.11.2 User Interface Framework

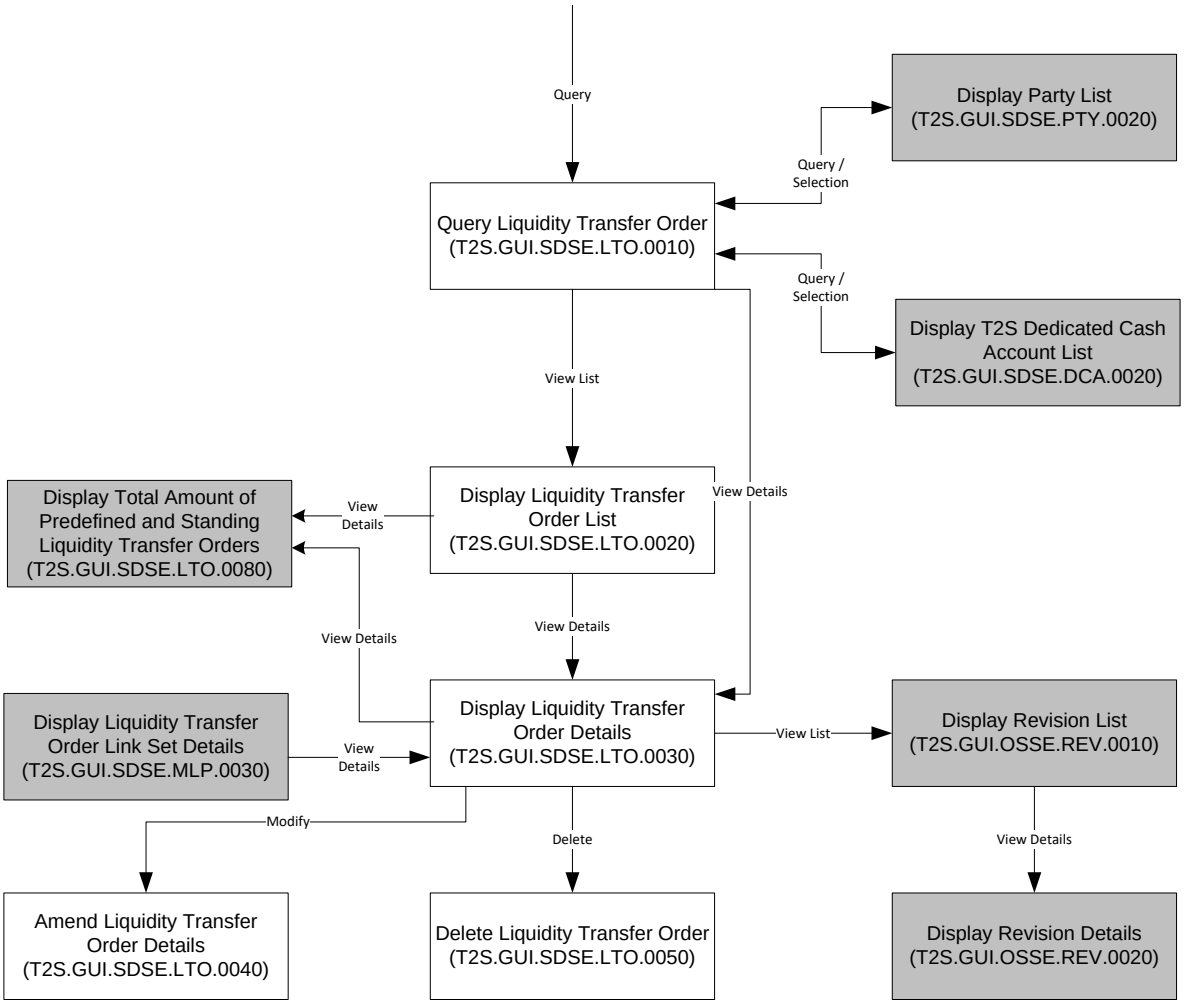

Figure 4-22 Liquidity Transfer Order Query and Maintenance user interface framework

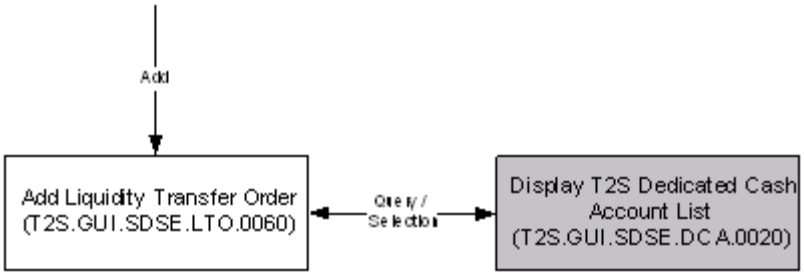

Figure 4-23 Add Liquidity Transfer Order user interface framework

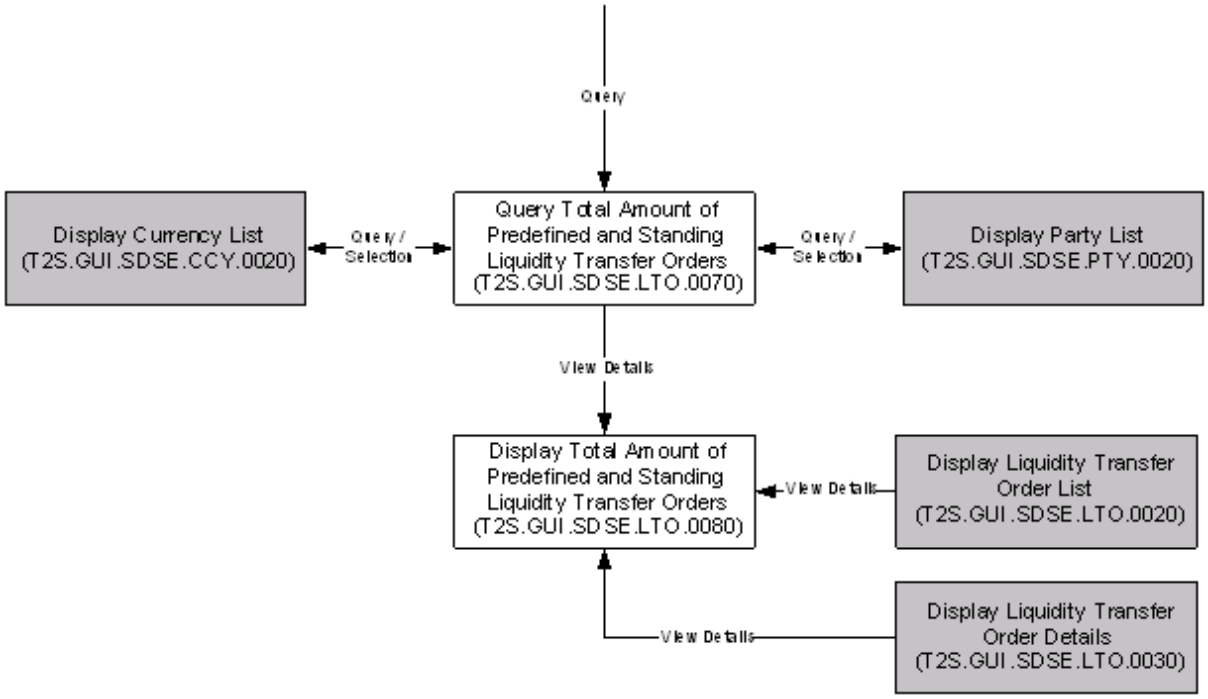

Figure 4-24 Total Amount of Predefined and Standing Liquidity Transfer Order user interface framework

4.11.3 Business Function

4.11.3.1 Query Liquidity Transfer Orders

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

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

4.11.3.2 Display Liquidity Transfer Order List

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

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

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

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

- If *Display Liquidity Transfer Order* business function displays LTOs across all the payment/settlement banks of an NCB, then *Display Total Amount of Predefined and Standing Liquidity Transfer Order* business function will display details for the payment/settlement banks of the NCB
- If *Display Liquidity Transfer Order* business function displays LTOs for a specific payment/settlement banks, then *Display Total Amount of Predefined and Standing Liquidity Transfer Order* business function will display details of only the specific payment/settlement bank
- If *Display Liquidity Transfer Order* business function displays LTOs for a specific T2S dedicated cash account of payment/settlement banks, then *Display Total Amount of Predefined and Standing Liquidity Transfer Order* business function will display details of only the specific payment/settlement bank

4.11.3.3 Display Liquidity Transfer Order Details

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

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

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

4.11.3.4 Amend Liquidity Transfer Order Details

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

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

4.11.3.5 Delete Liquidity Transfer Order

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

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

4.11.3.6 Add Liquidity Transfer Order

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

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

4.11.3.7 Query Total Amount of Predefined and Standing Liquidity Transfer Orders

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

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

4.11.3.8 Display Total Amount of Predefined and Standing Liquidity Transfer Orders

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

User Requirement Reference ID	T2S.14.938

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

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

4.12 Multiple Liquidity Providers

4.12.1 Description

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

4.12.2 User Interface Framework

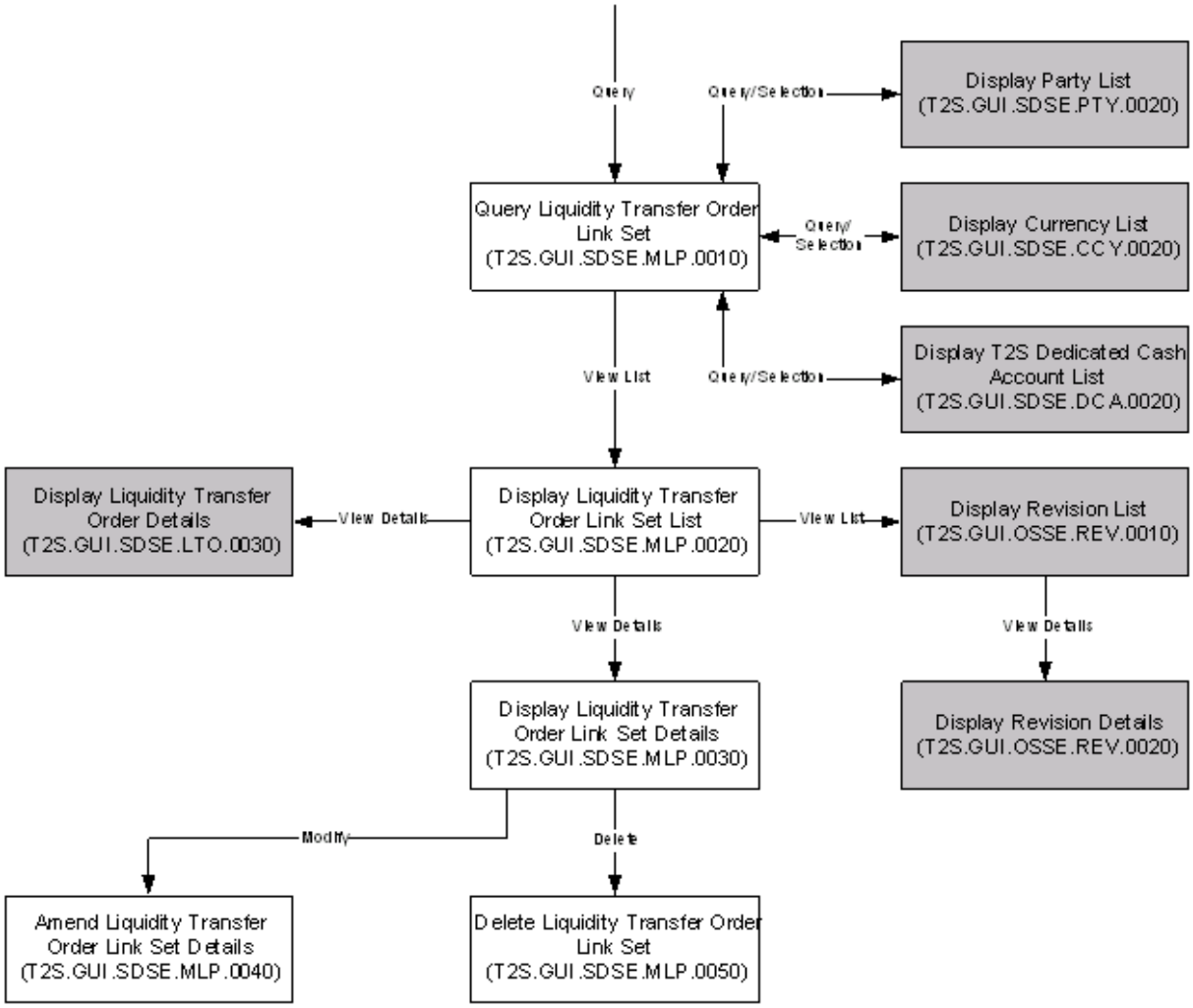

Figure 4-25 Liquidity Transfer Order Link Set Query and Maintenance user interface framework

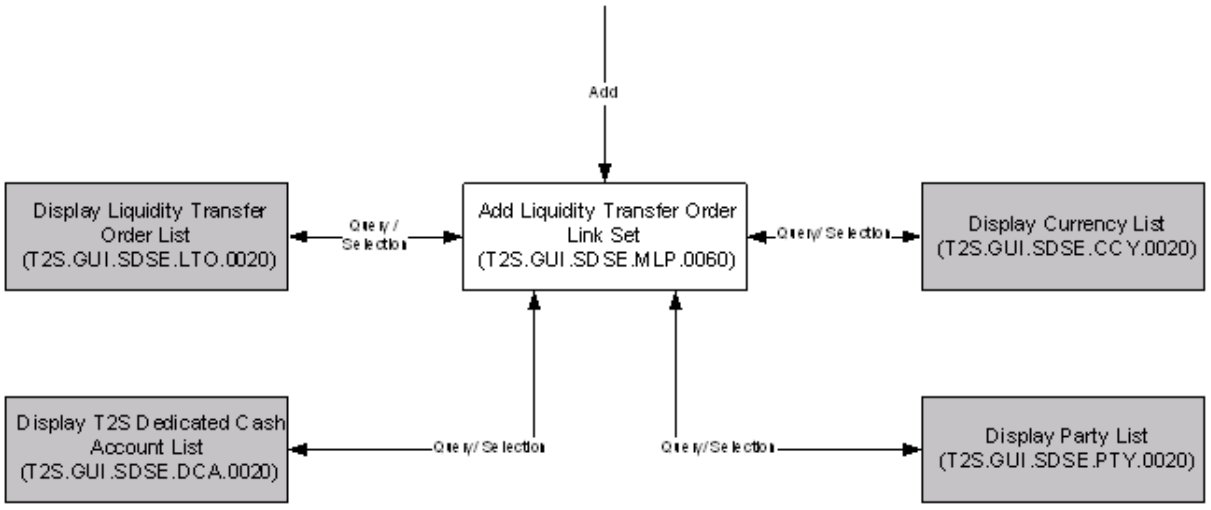

Figure 4-26 Add Liquidity Transfer Order Link Set user interface framework

4.12.3 Business Function

4.12.3.1 Query Liquidity Transfer Order Link Set

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

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

4.12.3.2 Display Liquidity Transfer Order Link Set List

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

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

4.12.3.3 Display Liquidity Transfer Order Link Set Details

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

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

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

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

4.12.3.4 Amend Liquidity Transfer Order Link Set Details

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

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

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

4.12.3.5 Delete Liquidity Transfer Order Link Set

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

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

4.12.3.6 Add Liquidity Transfer Order Link Set

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

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

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

4.13 Limits

4.13.1 Description

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

4.13.2 User Interface Framework

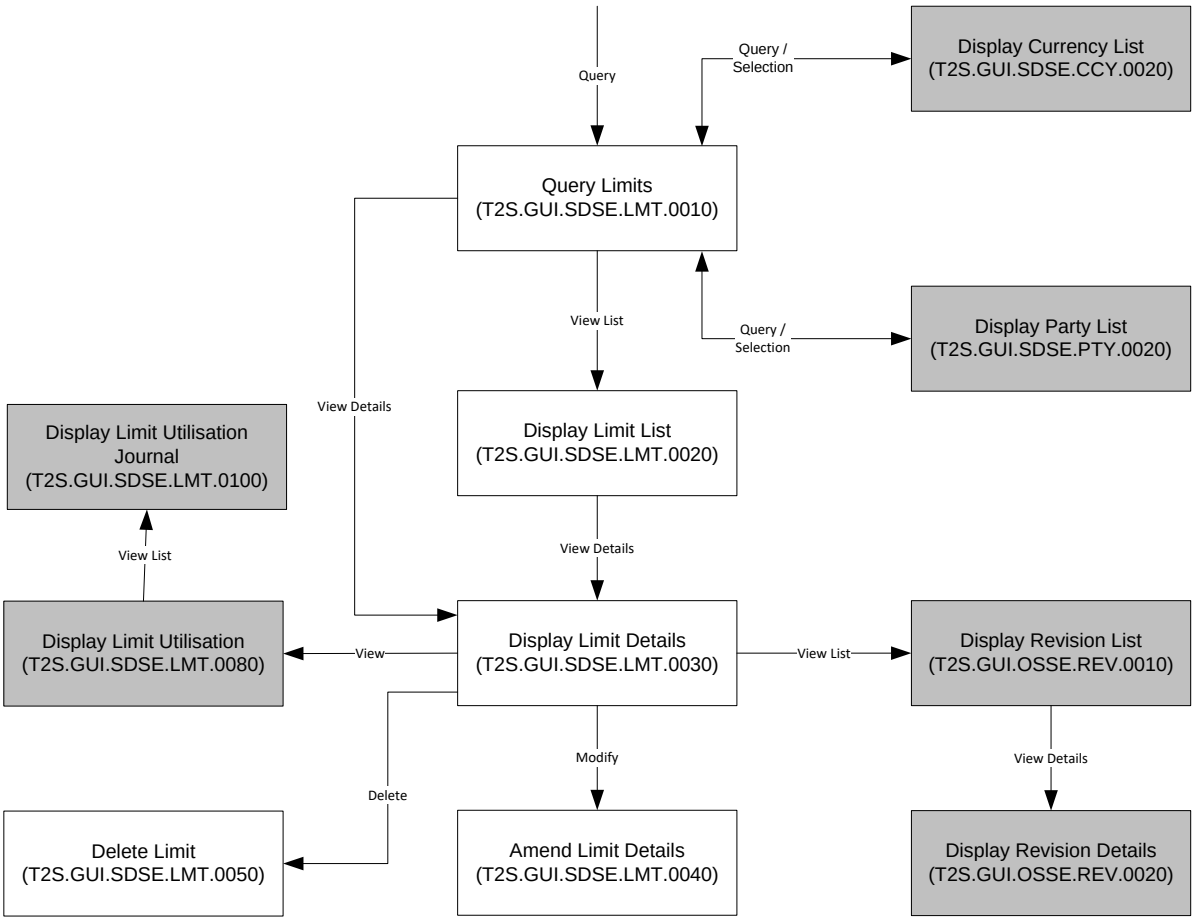

Figure 4-27 Limits Query and Maintenance user interface framework

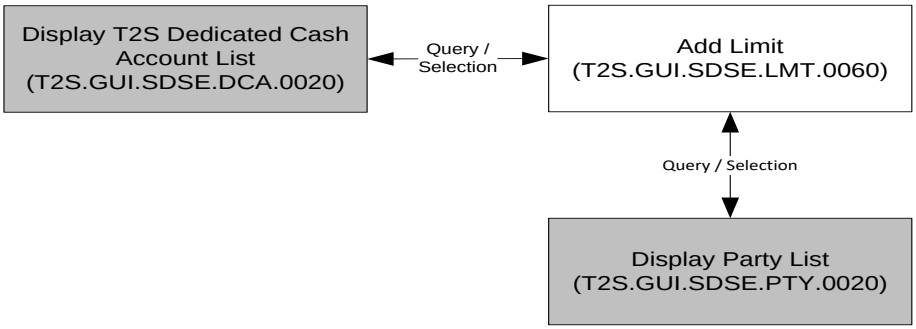

Figure 4-28 Add Limit user interface framework

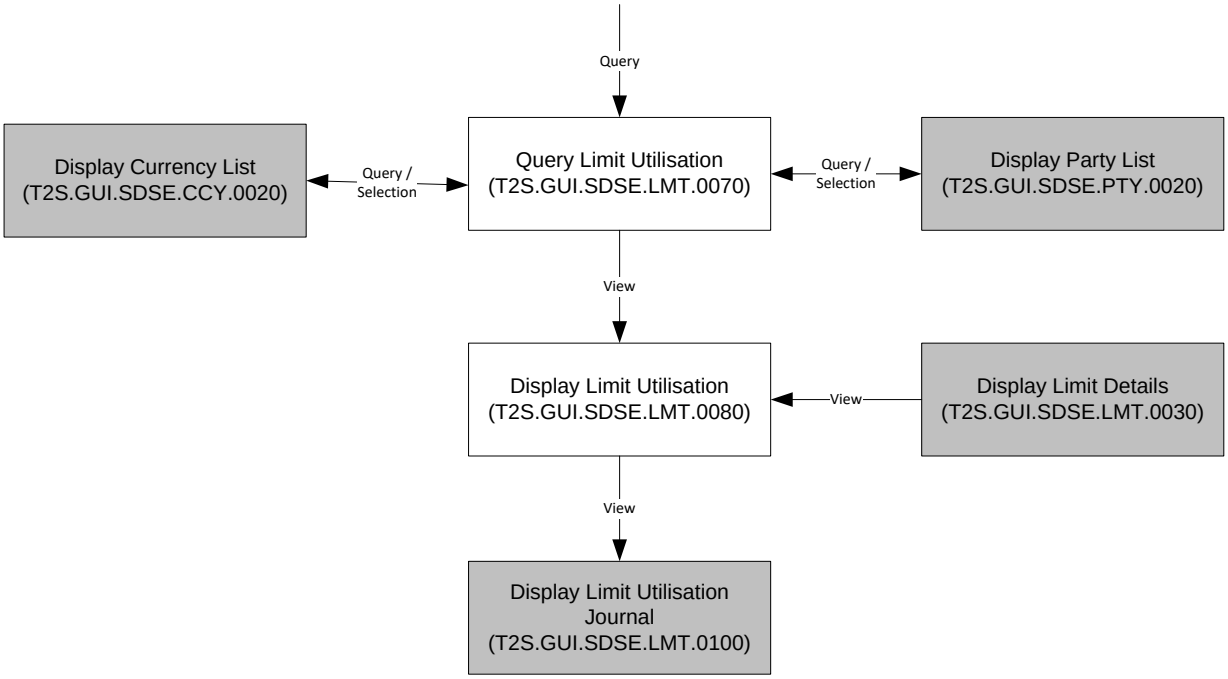

Figure 4-29 Limit Utilisation Query user interface framework

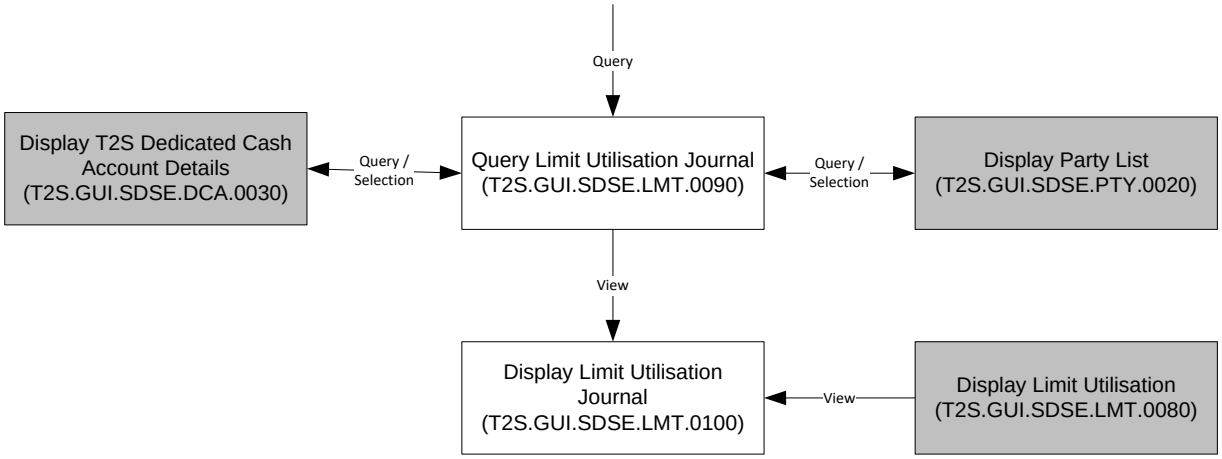

Figure 4-30 Limit Utilisation Journal Query user interface framework

4.13.3 Business Function

4.13.3.1 Query Limits

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

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

4.13.3.2 Display Limit List

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

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

4.13.3.3 Display Limit Details

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

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

- amending the limit details;
- deleting the limit;
- accessing the revision history of the limit
- and displaying the limit utilisation

4.13.3.4 Amend Limit Details

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

User Requirement Reference ID	T2S.12.250

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

4.13.3.5 Delete Limit

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

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

4.13.3.6 Add Limit

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

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

4.13.3.7 Query Limit Utilisation

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

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

4.13.3.8 Display Limit Utilisation

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

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

4.13.3.9 Query Limit Utilisation Journal

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

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

4.13.3.10 Display Limit Utilisation Journal

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

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

4.14 Close Links

4.14.1 Description

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

4.14.2 User Interface Framework

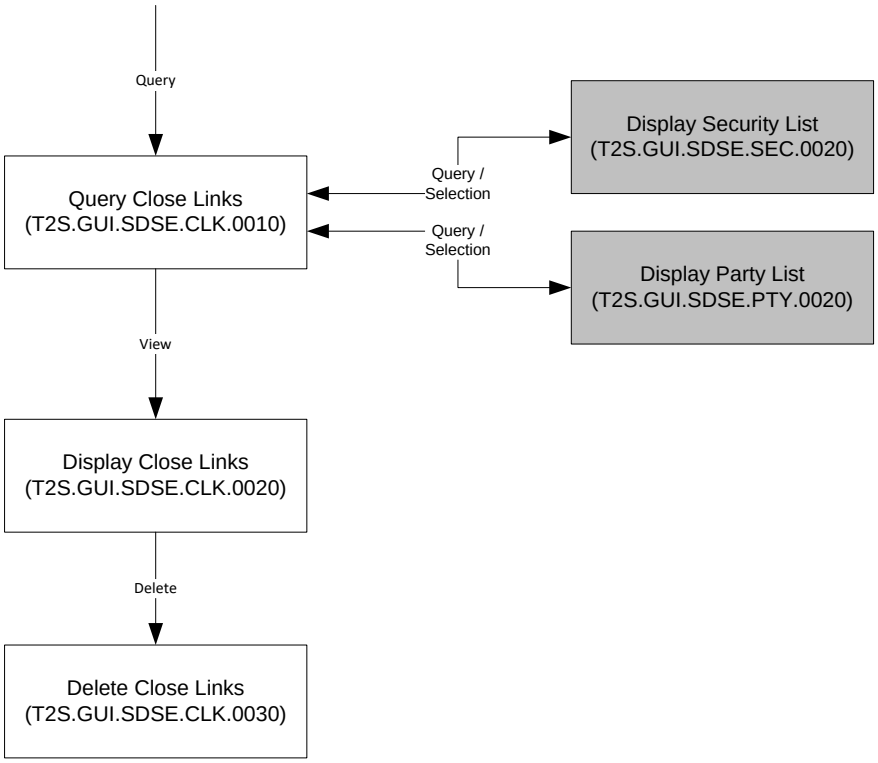

Figure 4-31 Close Links Query and Maintenance user interface framework

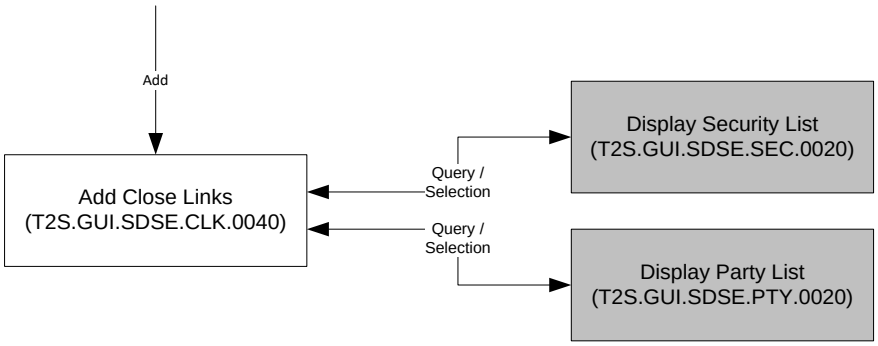

Figure 4-32 Add Close Links user interface framework

4.14.3 Business Function

4.14.3.1 Query Close Links

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

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

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

- or the security identifier .

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

4.14.3.2 Display Close Links

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

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

4.14.3.3 Delete Close Link

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

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

4.14.3.4 Add Close Link

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

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

4.15 CSD Account Link

4.15.1 Description

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

4.15.2 User Interface Framework

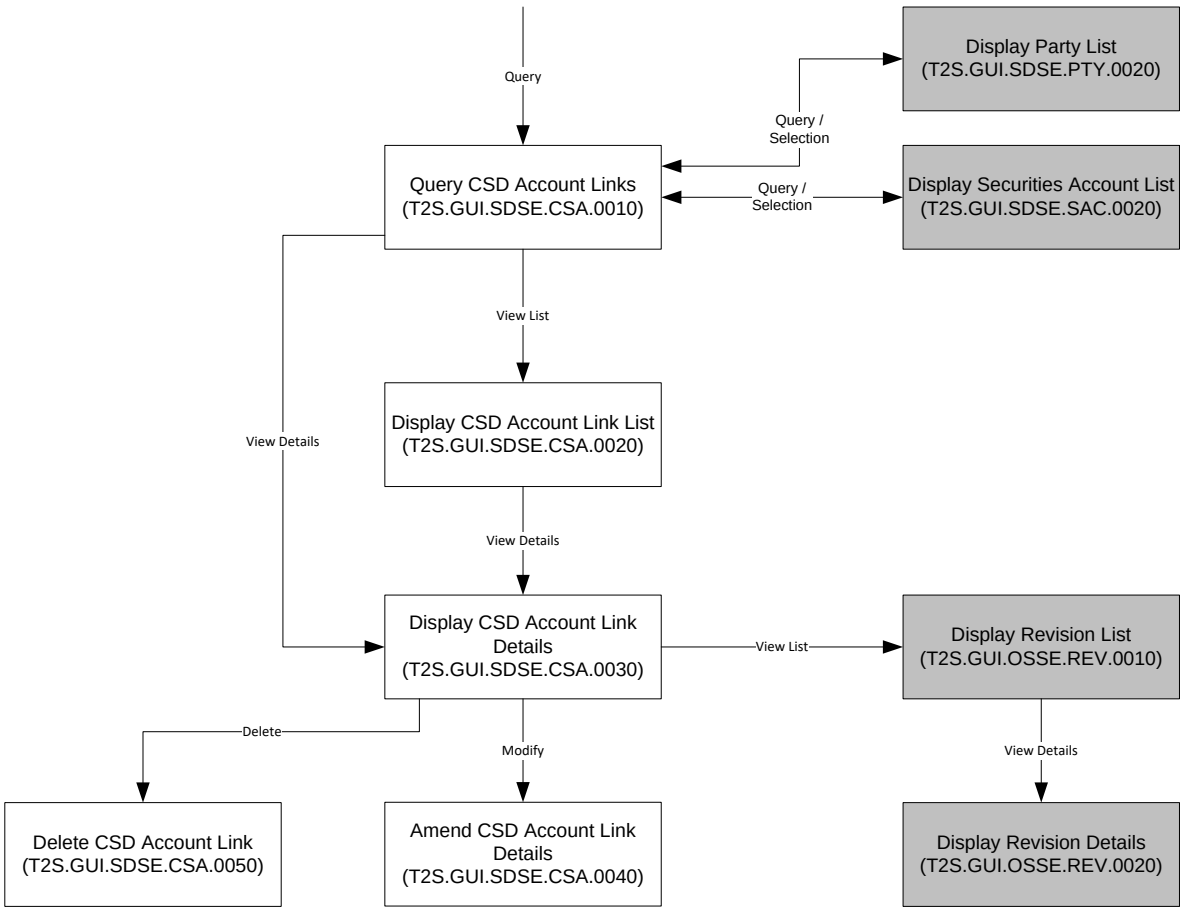

Figure 4-33 CSD Account Link Query and Maintenance user interface framework

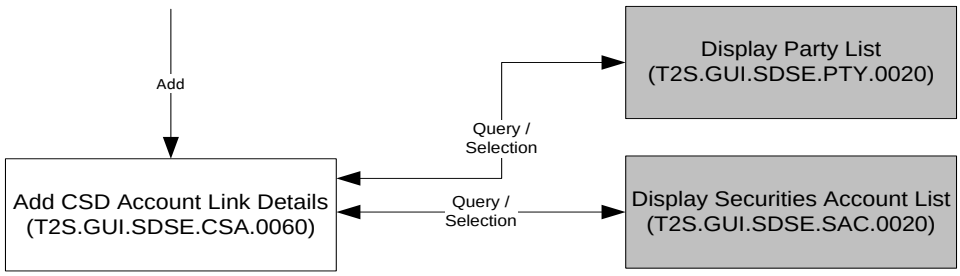

Figure 4-34 Add CSD Account Link user interface framework

4.15.3 Business Function

4.15.3.1 Query CSD Account Link

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

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

4.15.3.2 Display CSD Account Link List

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

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

4.15.3.3 Display CSD Account Link Details

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

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

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

4.15.3.4 Amend CSD Account Link Details

Function Name	Amend CSD Account Link Details

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

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

4.15.3.5 Delete CSD Account Link

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

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

4.15.3.6 Add CSD Account Link

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

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

4.16 Market Specific Attribute Definition

4.16.1 Description

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

4.16.2 User Interface Framework

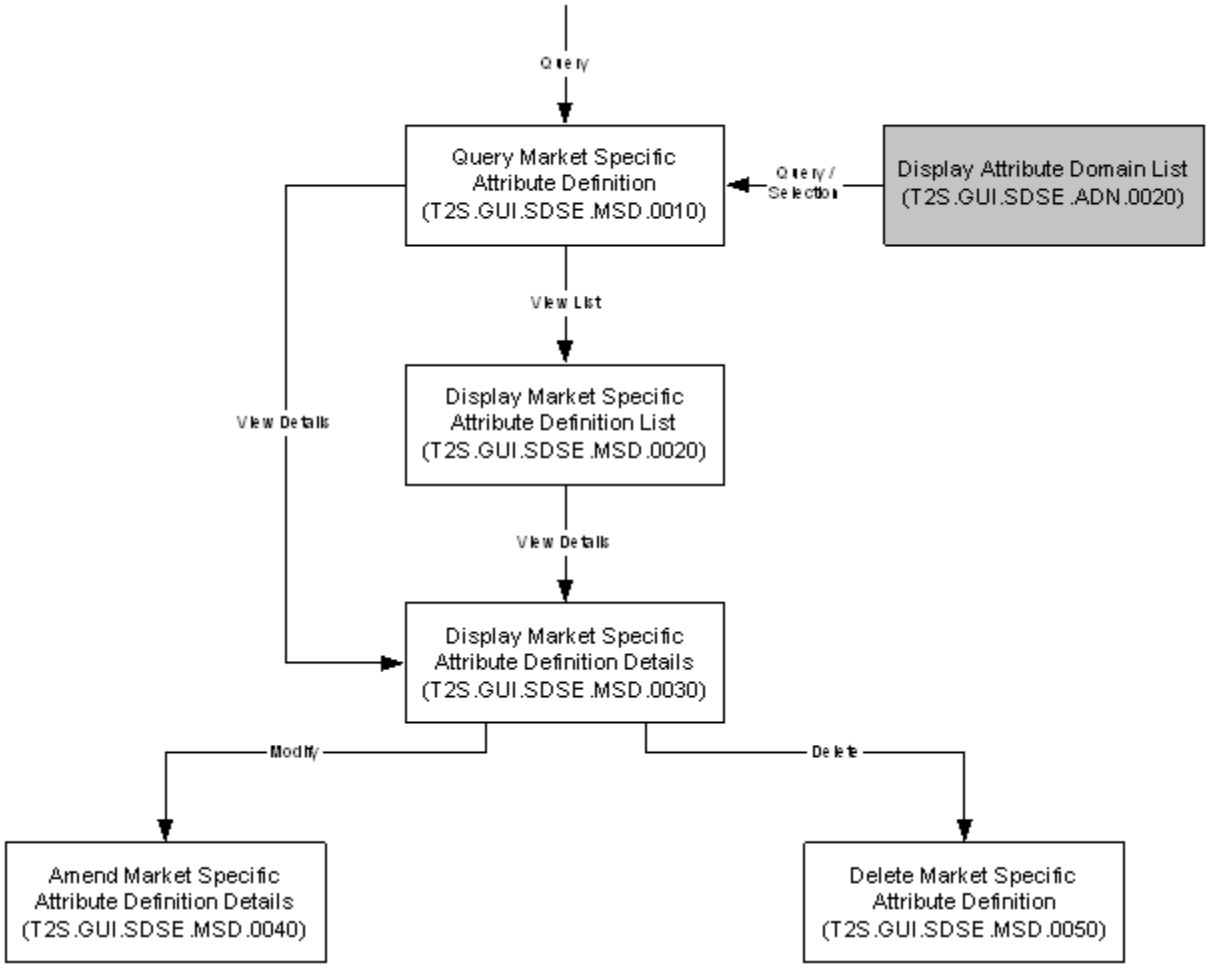

Figure 4-35 Market Specific Attribute Definition Query and Maintenance user interface framework

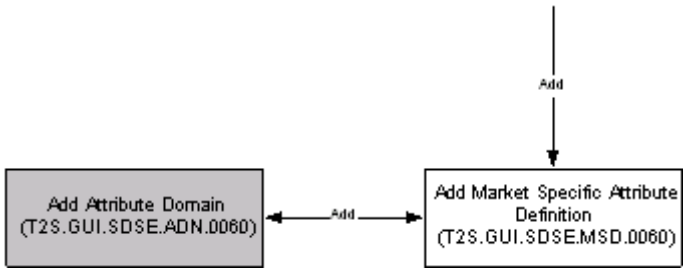

Figure 4-36 Add Market Specific Attribute Definition user interface framework

4.16.3 Business Function

4.16.3.1 Query Market Specific Attribute Definition

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

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

4.16.3.2 Display Market Specific Attribute Definition List

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

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

4.16.3.3 Display Market Specific Attribute Definition Details

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

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

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

4.16.3.4 Amend Market Specific Attribute Definition Details

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

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

4.16.3.5 Delete Market Specific Attribute Definition

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

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

4.16.3.6 Add Market Specific Attribute Definition

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

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

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

4.17 Eligible Counterpart CSD

4.17.1 Description

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

- Eligible Counterpart CSD
- Eligible Counterpart CSD Securities

4.17.2 User Interface Framework

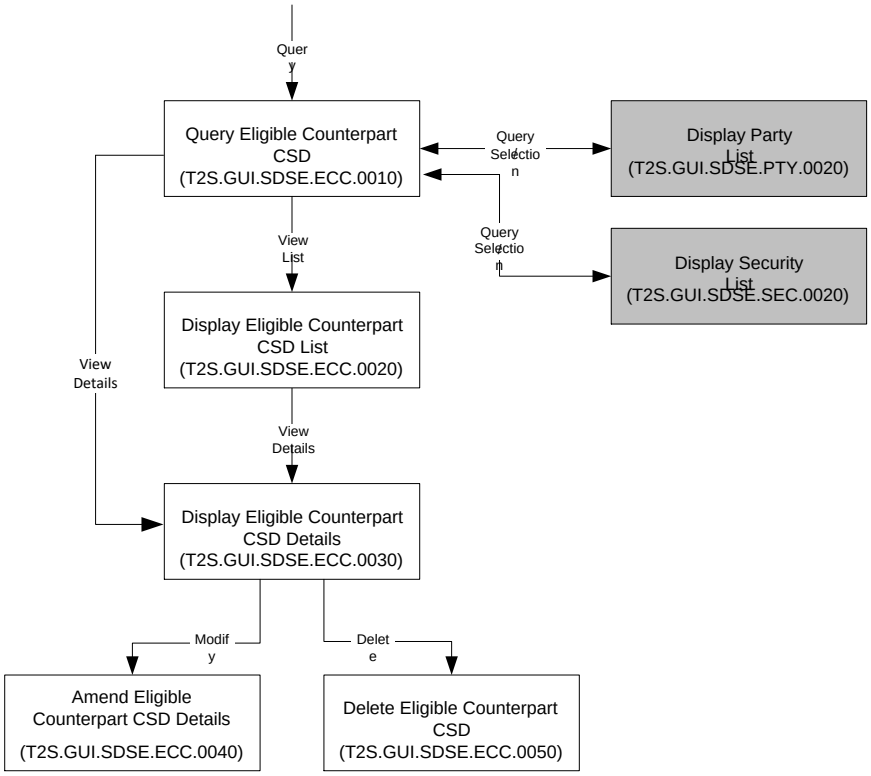

Figure 4-37 Eligible Counterpart CSD Query and Maintenance user interface framework

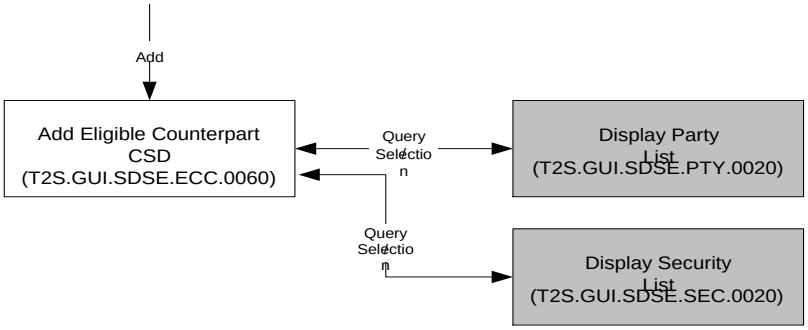

Figure 4-38 Add Eligible Counterpart CSD user interface framework

4.17.3 Business Function

4.17.3.1 Query Eligible Counterpart CSD

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

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

4.17.3.2 Display Eligible Counterpart CSD List

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

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

4.17.3.3 Display Eligible Counterpart CSD Details

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

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

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

4.17.3.4 Amend Eligible Counterpart CSD Details

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

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

4.17.3.5 Delete Eligible Counterpart CSD

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

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

4.17.3.6 Add Eligible Counterpart CSD

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

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

4.18 Business Date

4.18.1 Description

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

4.18.2 User Interface Framework

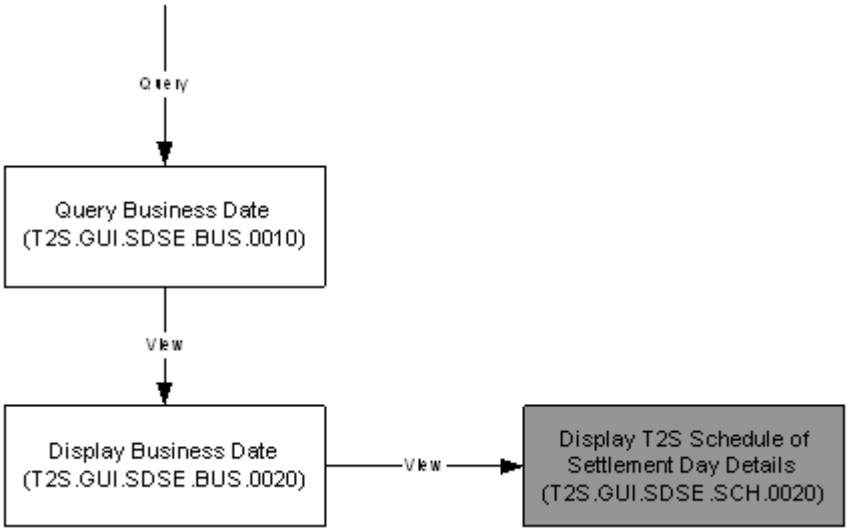

Figure 4-39 Business Date Query user interface framework

4.18.3 Business Function

4.18.3.1 Query Business Date

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

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

4.18.3.2 Display Business Date

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

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

4.19 System Entity Management

4.19.1 Description

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

4.19.2 User Interface Framework

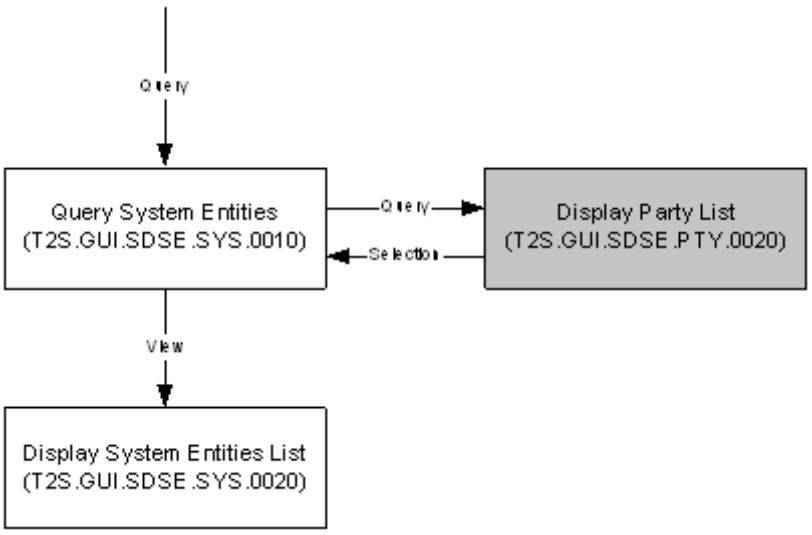

Figure 4-40 System Entity Query and Maintenance user interface framework

4.19.3 Business Function

4.19.3.1 Query System Entities

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

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

4.19.3.2 Display System Entities List

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

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

4.20 Closing Day Calendar

4.20.1 Description

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

4.20.2 User Interface Framework

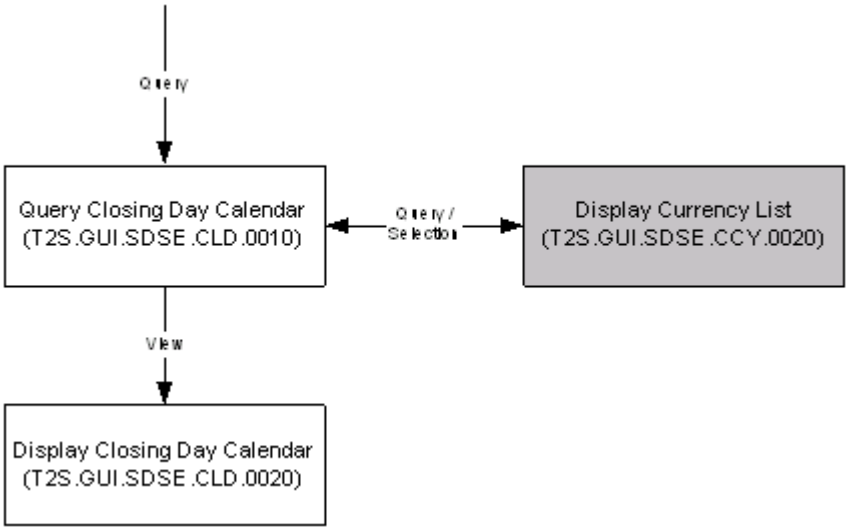

Figure 4-41 Closing Day Calendar Query and Maintenance user interface framework

4.20.3 Business Function

4.20.3.1 Query Closing Day Calendar

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

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

4.20.3.2 Display Closing Day Calendar

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

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

4.21 Tolerance Amount

4.21.1 Description

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

4.21.2 User Interface Framework

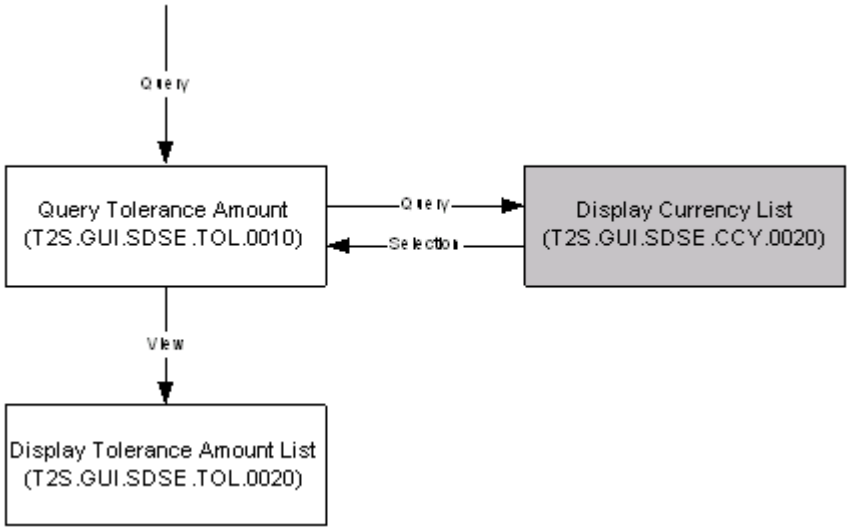

Figure 4-42 Tolerance Amount Query and Maintenance user interface framework

4.21.3 Business Function

4.21.3.1 Query Tolerance Amount

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

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

4.21.3.2 Display Tolerance Amount List

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

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

4.22 Attribute Domain Management

4.22.1 Description

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

- attribute domain;
- attribute values;
- reference domains;
- and reference values

4.22.2 User Interface Framework

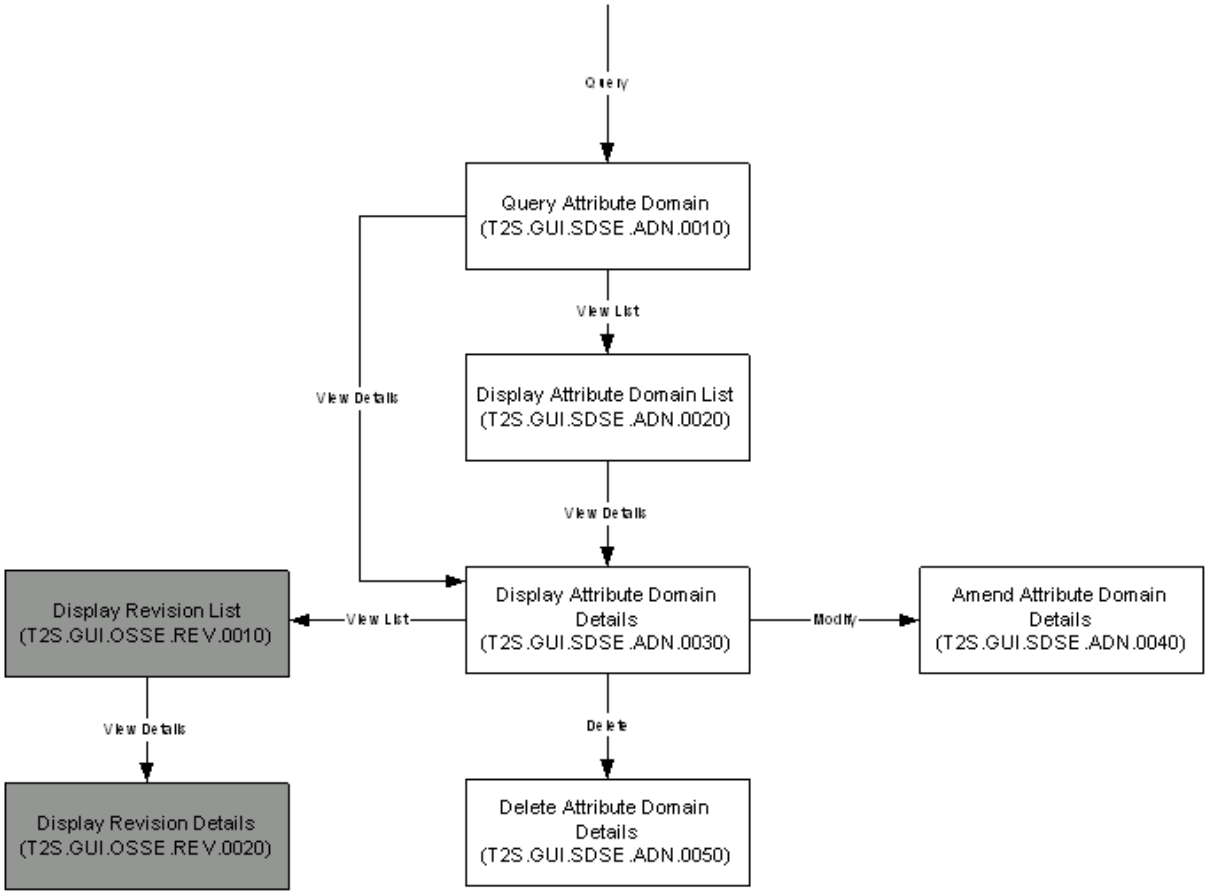

Figure 4-43 Attribute Domain Query and Maintenance user interface framework

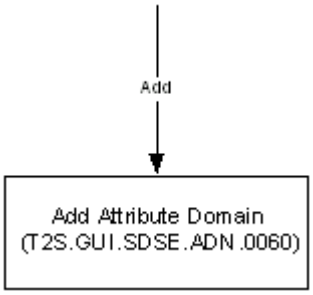

Figure 4-44 Add Attribute Domain user interface framework

4.22.3 Business Function

4.22.3.1 Query Attribute Domain

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

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

4.22.3.2 Display Attribute Domain List

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

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

4.22.3.3 Display Attribute Domain Details

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

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

- attribute domain;
- attribute value;

- reference domain;
- and reference value

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

- amendment of the attribute domain details;
- and deleting the attribute domain

4.22.3.4 Amend Attribute Domain Details

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

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

- an attribute domain or change the format of an attribute domain;
- or add, modify or delete attribute value;
- or change the format of a reference domain;
- or add, modify or delete reference value.

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

4.22.3.5 Delete Attribute Domain

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

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

4.22.3.6 Add Attribute Domain

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

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

4.23 Roles and Privileges

4.23.1 Description

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

4.23.2 User Interface Framework

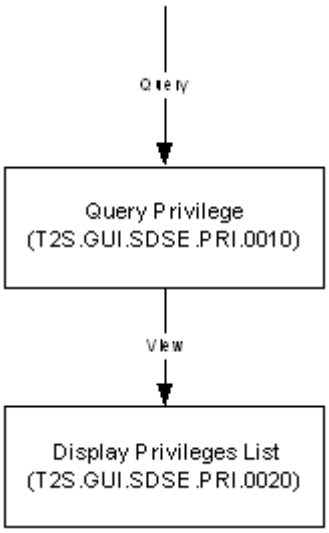

Figure 4-45 Privilege Query and Maintenance user interface framework

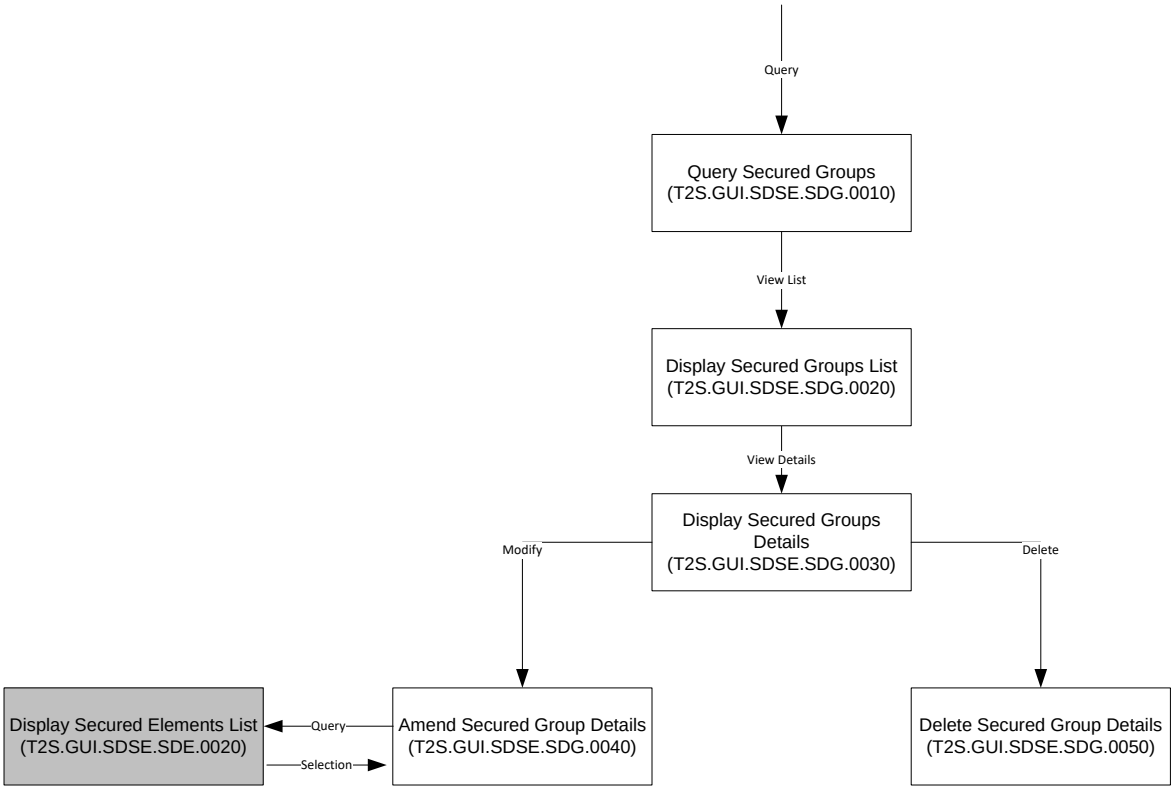

Figure 4-47 Secured Data Group Query and Maintenance user interface framework

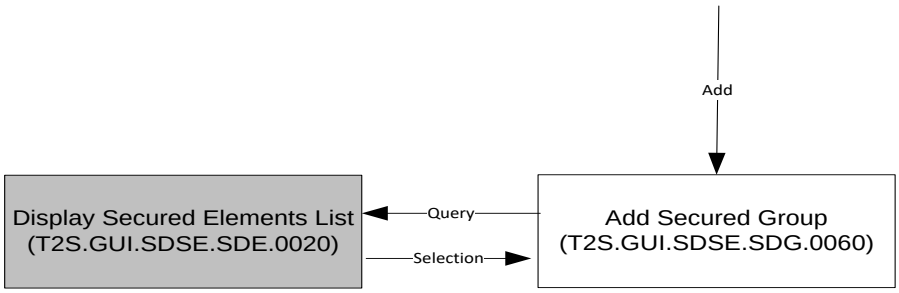

Figure 4-48 Add Secured Data Group user interface framework

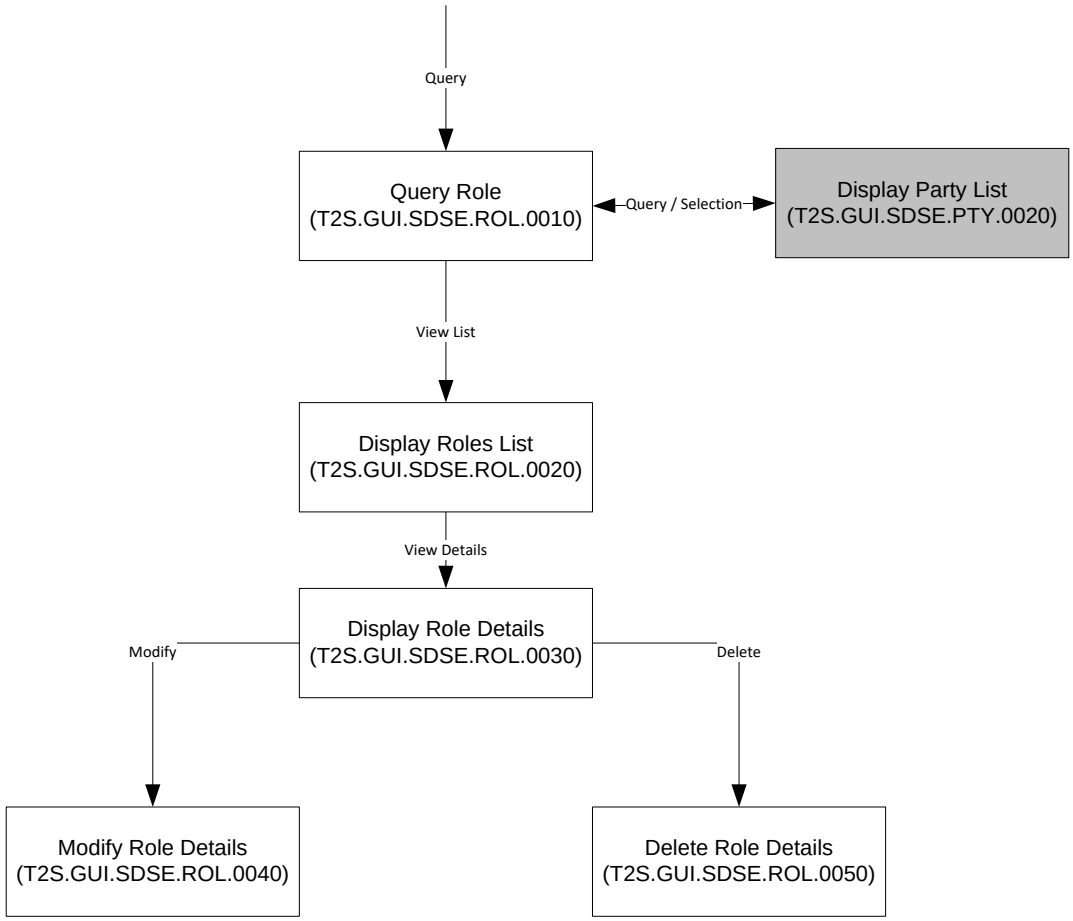

Figure 4-49 Roles Query and Maintenance user interface framework

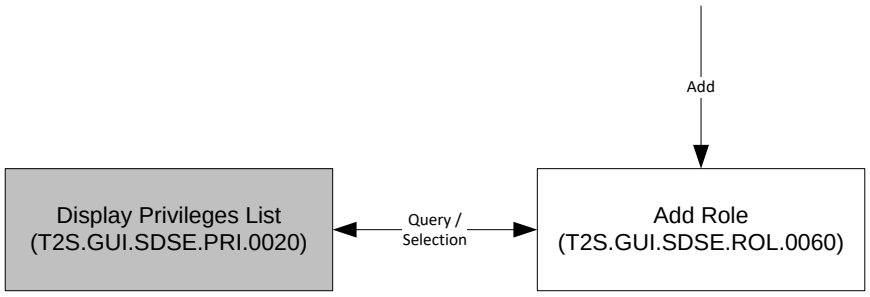

Figure 4-50 Add Role user interface framework

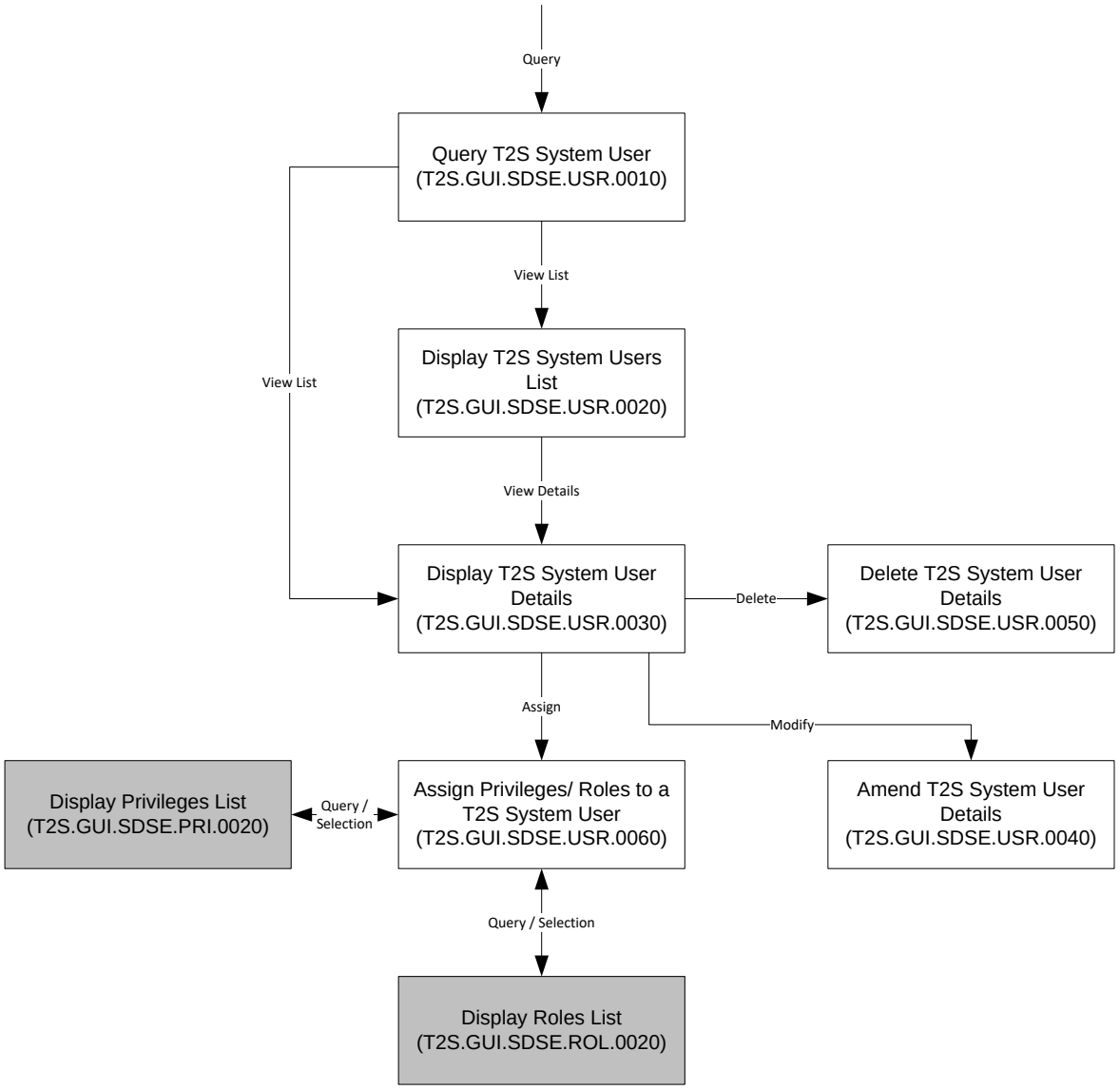

Figure 4-51 T2S System User Query and Maintenance user interface framework

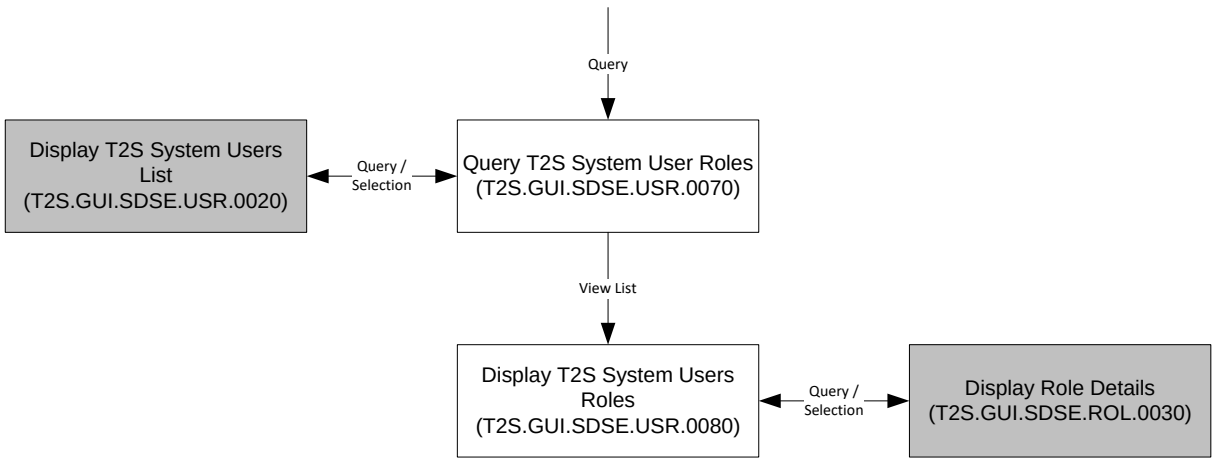

Figure 4-52 T2S System User Roles Query user interface framework

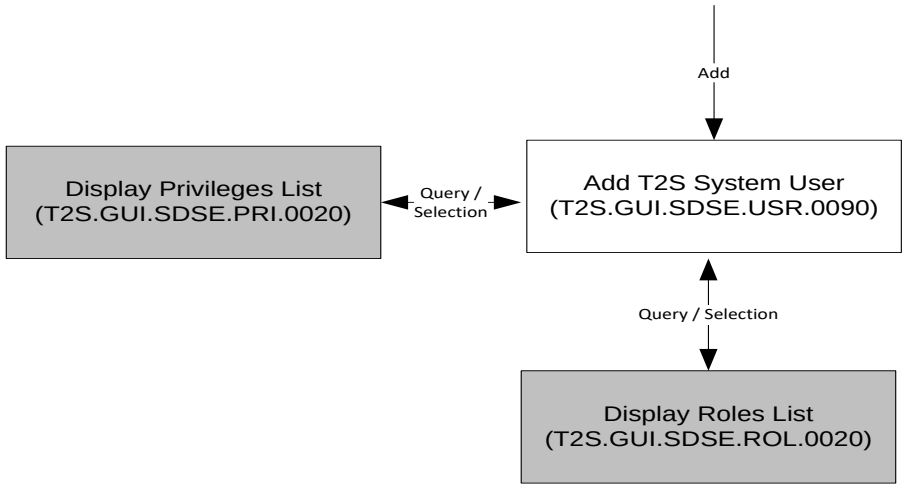

Figure 4-53 Add T2S System User interface framework

4.23.3 Business Function

4.23.3.1 Query Privilege

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

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

4.23.3.2 Display Privileges List

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

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

4.23.3.3 Display Secured Elements List

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

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

4.23.3.4 Query Secured Groups

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

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

4.23.3.5 Display Secured Groups List

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

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

4.23.3.6 Display Secured Groups Details

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

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

- amending secured group details;
- and deleting secured group

4.23.3.7 Amend Secured Group Details

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

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

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

4.23.3.8 Delete Secured Group

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

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

4.23.3.9 Add Secured Group

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

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

4.23.3.10 Query Role

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

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

4.23.3.11 Display Roles List

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

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

4.23.3.12 Display Role Details

Function Name	Display Role Details

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

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

- amending role details;
- and deleting role details

4.23.3.13 Amend Role Details

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

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

4.23.3.14 Delete Role

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

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

4.23.3.15 Add Role

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

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

- system privileges only; or
- object privileges only; or
- combination system and object privileges; or

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

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

4.23.3.16 Query T2S System User

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

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

4.23.3.17 Display T2S System Users List

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

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

4.23.3.18 Display T2S System User Details

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

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

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

4.23.3.19 Amend T2S System User Details

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

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

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

4.23.3.20 Delete T2S System User

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

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

4.23.3.21 Assign Privileges/ Roles to a T2S System User

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

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

4.23.3.22 Query T2S System User Roles

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

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

4.23.3.23 Display T2S System Users Roles

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

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

4.23.3.24 Add T2S System User

UI Name	Add T2s System User

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

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

4.24 Restriction Types

4.24.1 Description

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

4.24.2 User Interface Framework

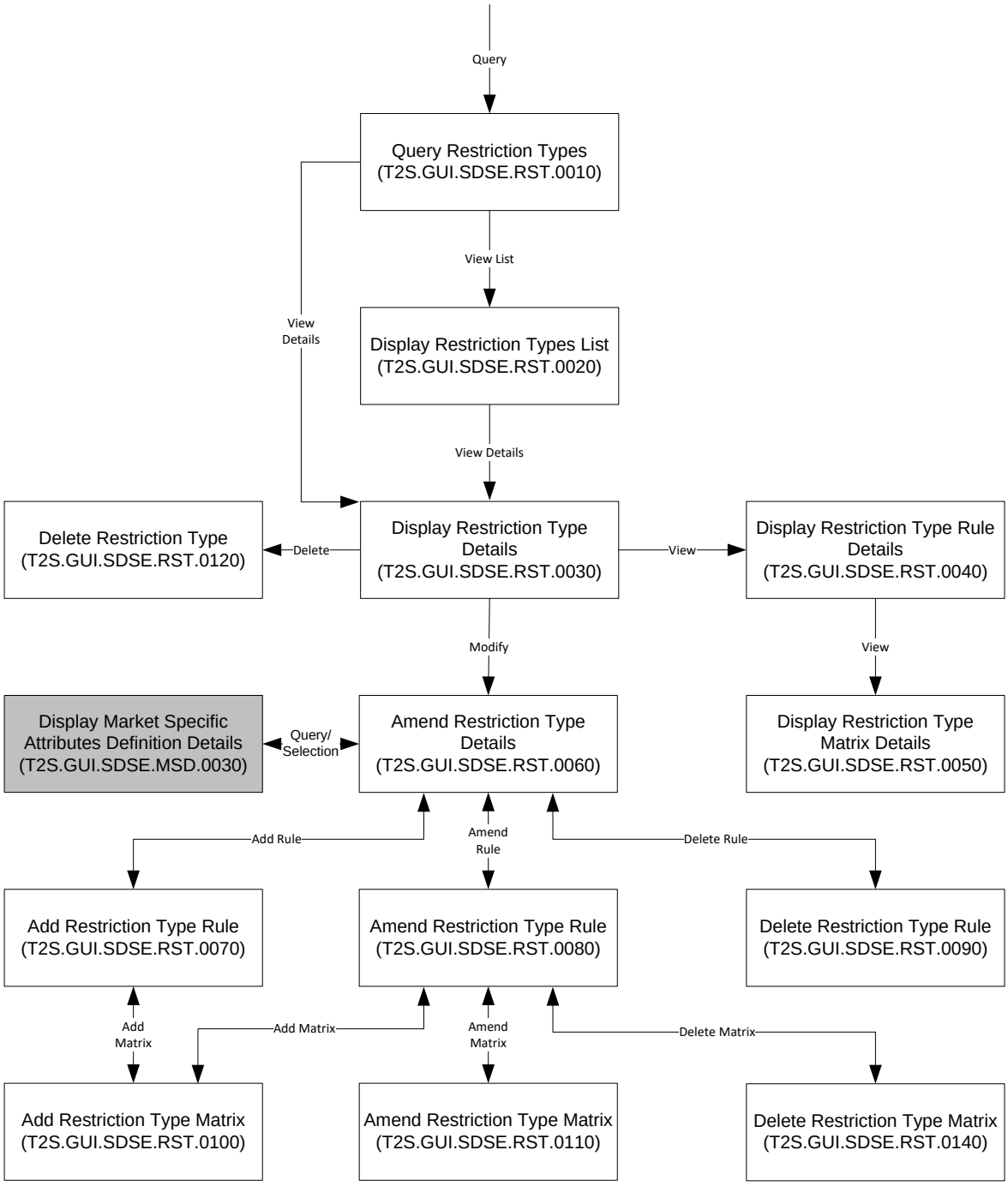

Figure 4-54 Restriction Type Query and Maintenance user interface framework

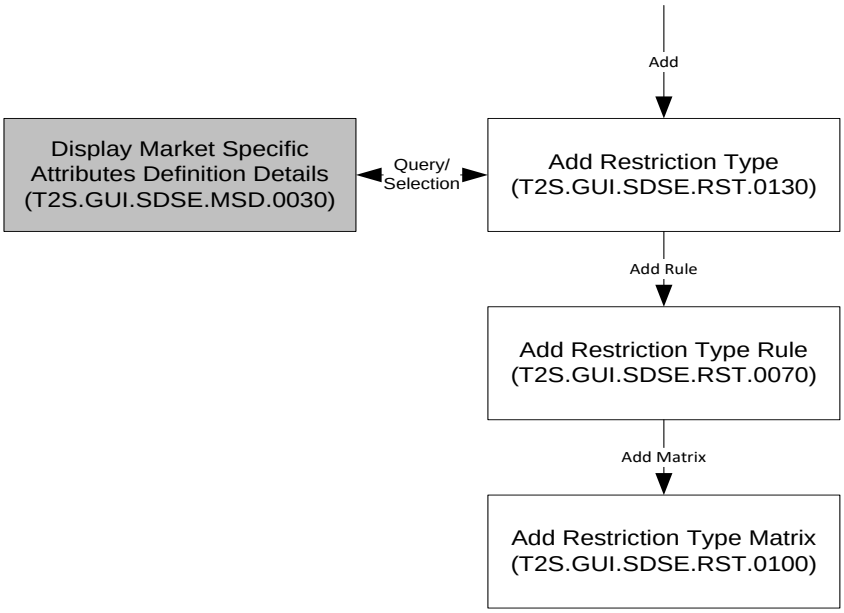

Figure 4-55 Add Restriction Type user interface framework

4.24.3 Business Function

4.24.3.1 Query Restriction Types

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

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

4.24.3.2 Display Restriction Types List

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

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

4.24.3.3 Display Restriction Type Details

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

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

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

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

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

4.24.3.4 Display Restriction Type Rule Details

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

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

4.24.3.5 Display Restriction Type Matrix Details

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

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

4.24.3.6 Amend Restriction Type Details

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

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

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

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

4.24.3.7 Add Restriction Type Rule

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

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

- return to *Amend Restriction Type Details function (for confirmation of completion of input);*

or

- branch to *Add Restriction Type Matrix* function for adding the valid set of values applicable for a specific rule.

4.24.3.8 Amend Restriction Type Rule

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

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

- return to *Amend Restriction Type Details* function (for confirmation of the completion of edit);

or

- branch to *Amend Restriction Type Matrix/ Add Restriction Type Matrix* function for adding or modifying the set of values applicable for a specific rule.

4.24.3.9 Delete Restriction Type Rule

Function Name	Delete Restriction Type Rule

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

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

4.24.3.10 Add Restriction Type Matrix

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

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

- *Add Restriction Type Rule;*
- *Amend Restriction Type Rule; and*
- *Add Restriction Type*

4.24.3.11 Amend Restriction Type Matrix

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

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

4.24.3.12 Delete Restriction Type

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

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

4.24.3.13 Add Restriction Type

Function Name	Add Restriction Type

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

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

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

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

4.24.3.14 Delete Restriction Type Matrix

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

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

4.25 Conditional Securities Delivery

4.25.1 Description

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

4.25.2 User Interface Framework

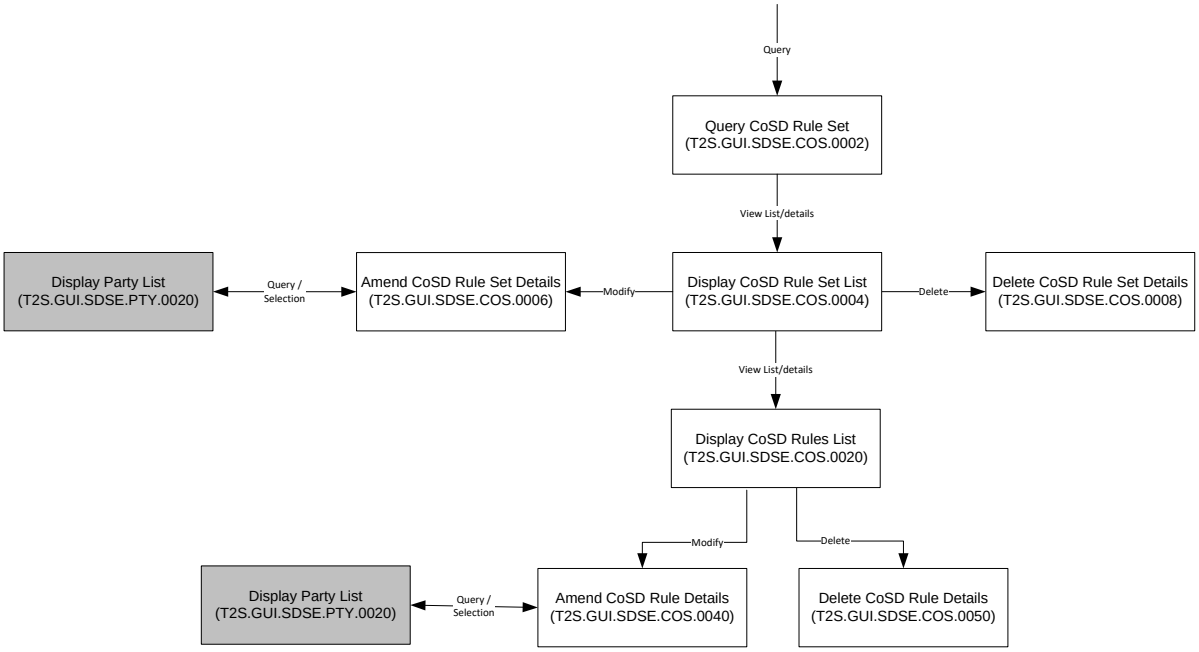

Figure 4-56 CoSD Query and Maintenance user interface framework

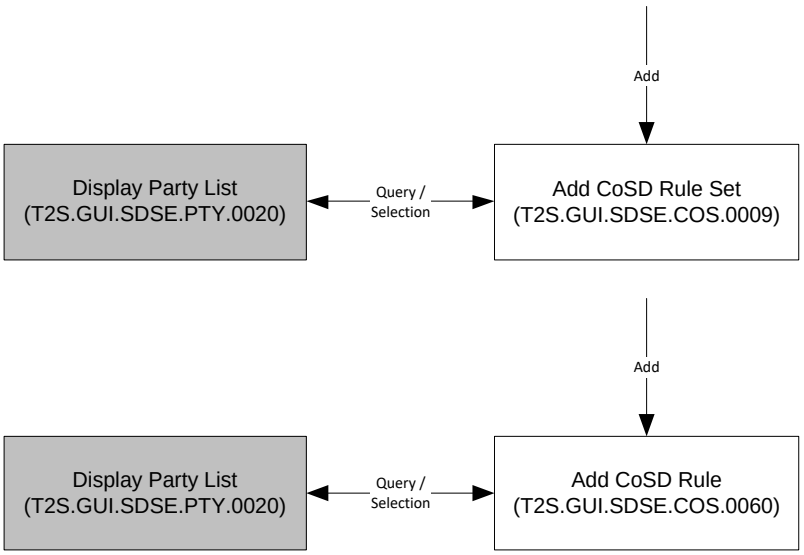

Figure 4-57 Add CoSD user interface framework

4.25.3 Business Function

4.25.3.1 Query CoSD Rule Set

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

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

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

4.25.3.2 Display CoSD Rule Set List

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

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

4.25.3.3 Amend CoSD Rule Set Details

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

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

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

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

4.25.3.4 Delete CoSD Rule Set

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

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

4.25.3.5 Add CoSD Rule Set

Function Name	Add CoSD Rule Set

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

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

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

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

4.25.4 Display CoSD Rules List

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

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

4.25.5 Amend CoSD Rule Details

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

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

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

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

4.25.6 Delete CoSD Rule

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

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

4.25.7 Add CoSD Rule

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

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

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

4.26 SWIFT BIC Directory

4.26.1 Description

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

4.26.2 User Interface Framework

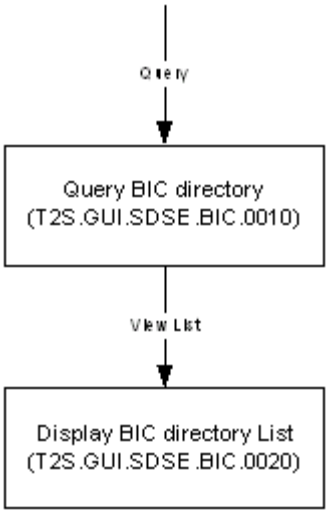

Figure 4-58 SWIFT BIC Query user interface framework

4.26.3 Business Function

4.26.3.1 Query BIC directory

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

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

4.26.3.2 Display BIC Directory List

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

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

4.27 Partial Settlement Thresholds

4.27.1 Description

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

4.27.2 User Interface Framework

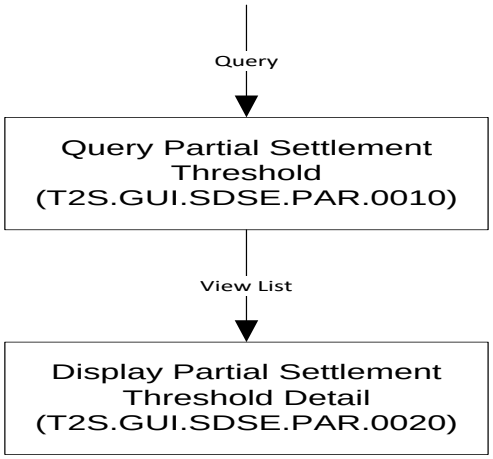

Figure 4-59 Partial Settlement Threshold Query user interface framework

4.27.3 Business Function

4.27.3.1 Query Partial Settlement Threshold

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

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

4.27.3.2 Display Partial Settlement Threshold Detail

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

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

4.28 T2S Schedule of Settlement Day

4.28.1 Description

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

4.28.2 User Interface Framework

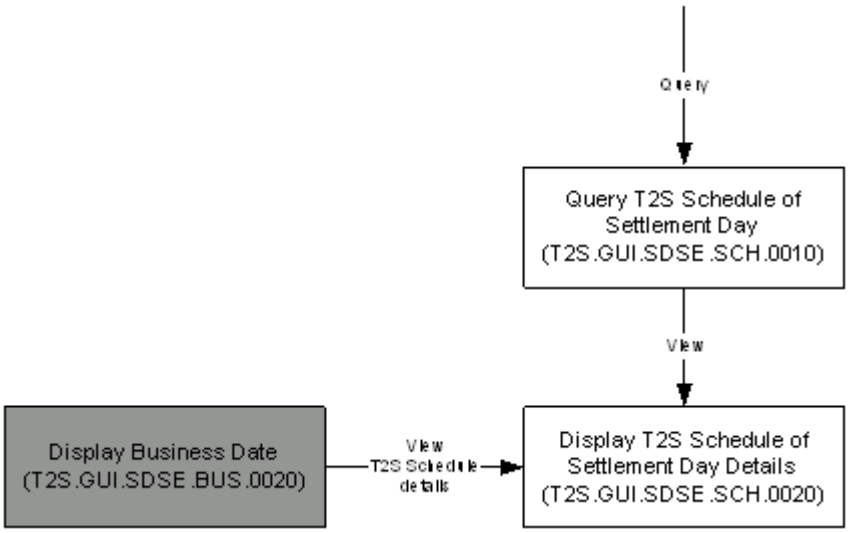

Figure 4-60 T2S Schedule of Settlement Day Query user interface framework

4.28.3 Business Function

4.28.3.1 Query T2S Schedule of Settlement Day

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

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

4.28.3.2 Display T2S Schedule of Settlement Day Details

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

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

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

4.29 Country

4.29.1 Description

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

4.29.2 User Interface Framework

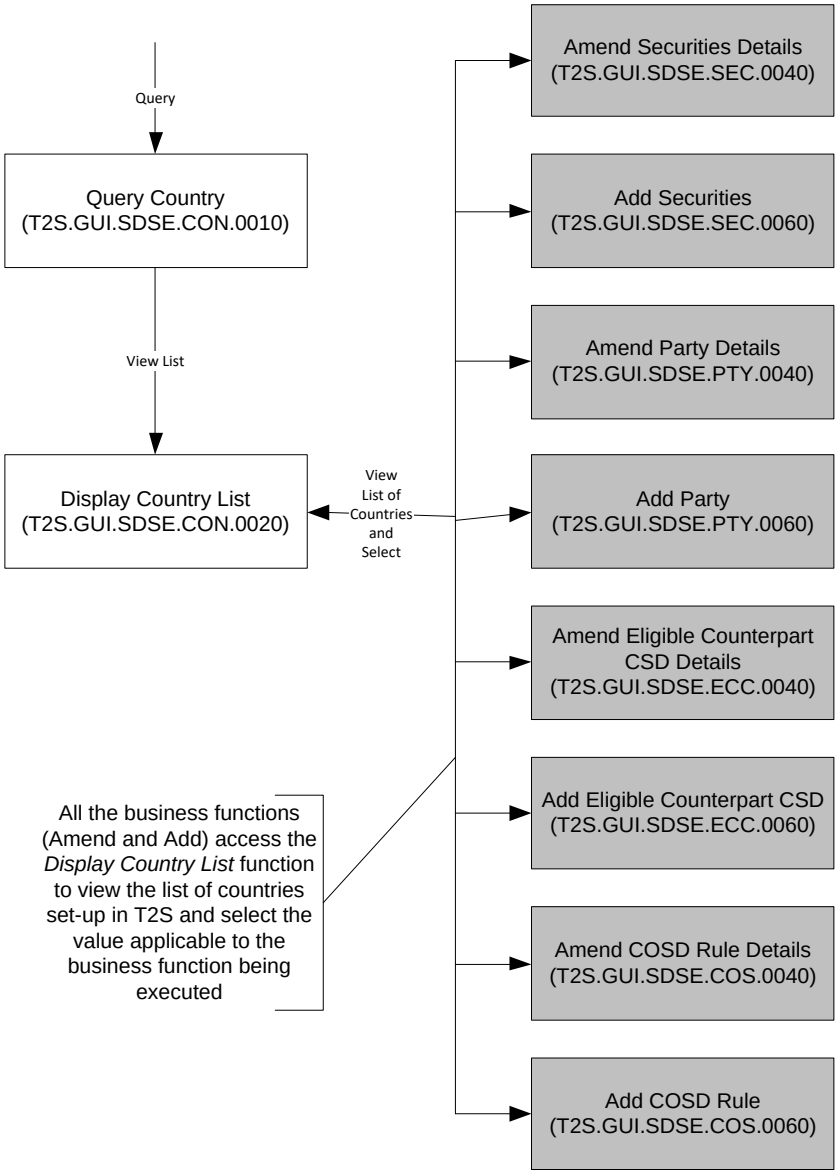

Figure 4-61 Country Query user interface framework

4.29.3 Business Function

4.29.3.1 Query Country

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

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

4.29.3.2 Display Country List

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

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

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

a) Securities reference data (for selection the country of issuance)
   a. Amend securities details (T2S.GUI.SDSE.SEC.0040);
   b. Add Securities (T2S.GUI.SDSE.SEC.0060);

b) Party reference data (for selection of the country in party address)
   a. Amend Party Details (T2S.GUI.SDSE.PTY.0040);
   b. Add Party (T2S.GUI.SDSE. PTY.0060);

c) Eligible Counterpart CSD (for selection of country of issuance)
   a. Amend Eligible Counterpart CSD Details (T2S.GUI.SDSE.ECC.0040);
   b. Add Eligible Counterpart CSD (T2S.GUI.SDSE.ECC.0060);

d) COSD rule (for selection of country as a COSD rule parameter value)
   a. Amend COSD Rule Details (T2S.GUI.SDSE.COS.0040);
   b. Add COSD Rule (T2S.GUI.SDSE.COS.0060)

4.30 Credit Memorandum Balance

4.30.1 Description

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

4.30.2 User Interface Framework

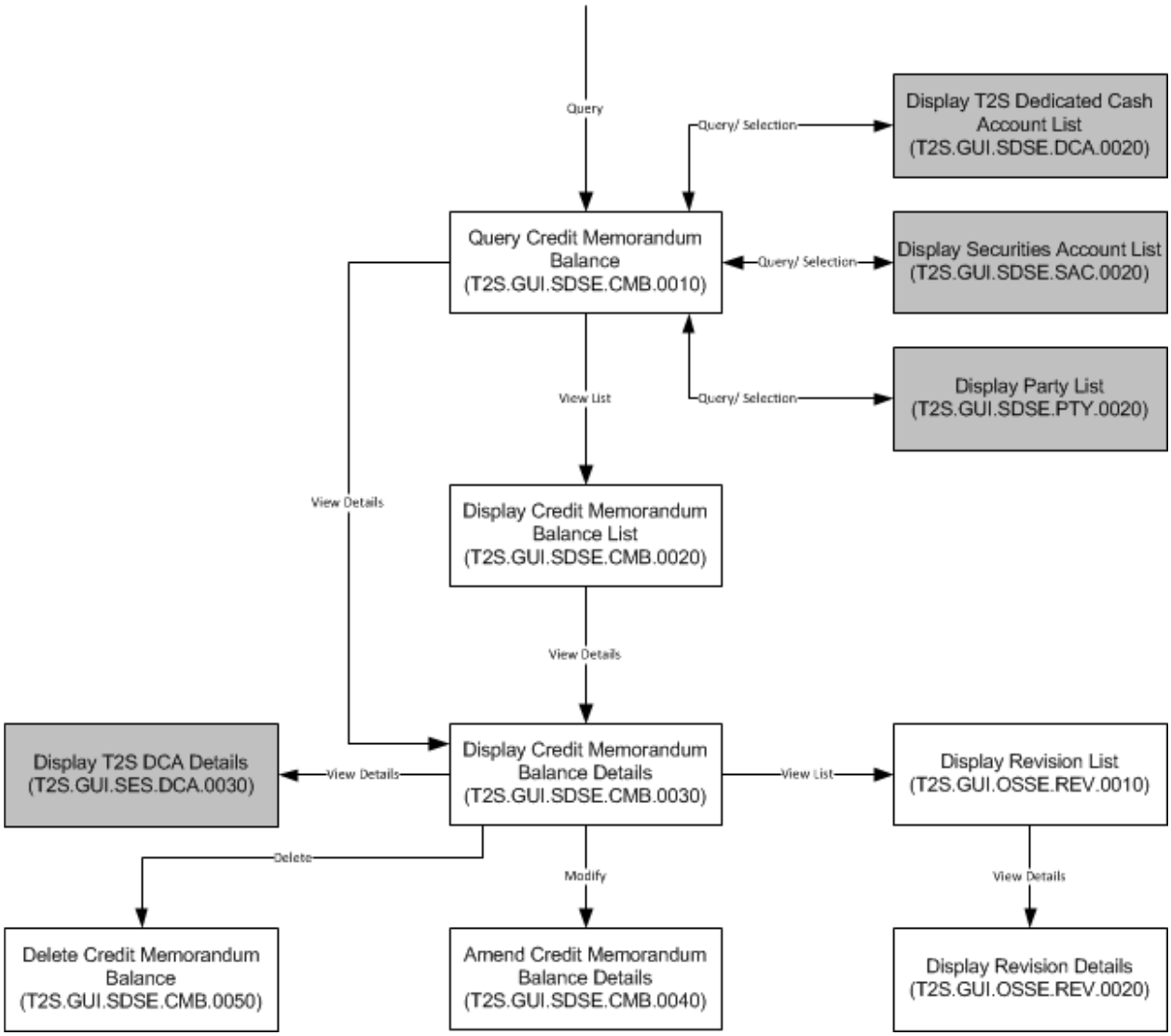

Figure 4-62 Credit Memorandum Balance Query and Maintenance user interface framework

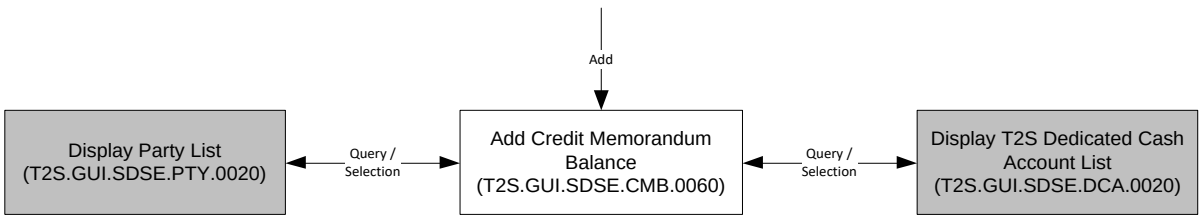

Figure 4-63 Add Credit Memorandum Balance user interface framework

4.30.3 Business Function

4.30.3.1 Query Credit Memorandum Balance

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

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

4.30.3.2 Display Credit Memorandum Balance List

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

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

Display Credit Memorandum Balance Details

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

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

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

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

Amend Credit Memorandum Balance Details

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

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

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

Delete Credit Memorandum Balance

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

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

Add Credit Memorandum Balance

Function Name	Add Credit Memorandum Balance
Function Name	T2S.GUI.SDSE.CMB.0060

User Requirement Reference ID	T2S.16.616

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

4.31 Operating Day Type

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

4.31.1 User Interface Framework

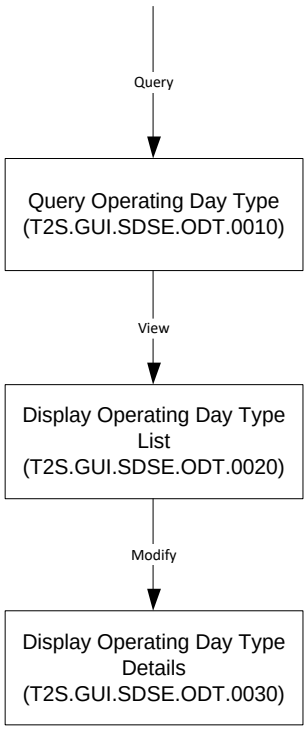

Figure 4-64 Operating Day Type user interface framework

4.31.2 Business Functions

4.31.2.1 Query Operating Day Type

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

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

4.31.2.2 Display Operating Day Types

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

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

4.31.2.3 Display Operating Day Details

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

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

4.32 Event Type

4.32.1 Description

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

4.32.2 User Interface Framework

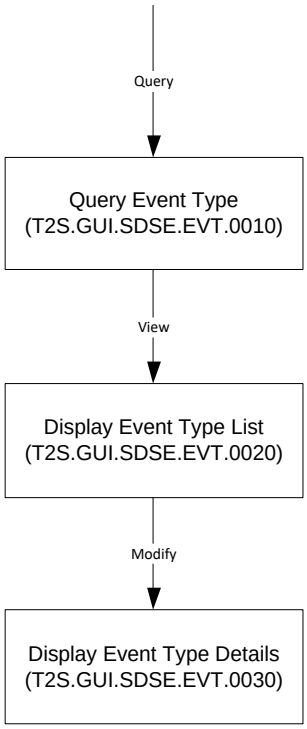

Figure 4-65 Event Type Query user interface framework

4.32.3 Business Functions

4.32.3.1 Query Event Type

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

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

4.32.3.2 Display Event Type List

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

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

4.32.3.3 Display Event Type Details

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

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

4.33 Securities Subject to Cash Penalties – Business functions

4.33.1 Query

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

4.33.2 Display list

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

4.33.3 Add

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

4.33.4 Amend

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

4.33.5 Delete

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

4.34 Security Penalty Rate – Business functions

4.34.1 Query

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

4.34.2 Display list

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

4.35 Cash Discount Penalty Rates – Business functions

4.35.1 Query

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

4.35.2 Display list

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

4.36 Euro Foreign Exchange Reference Rate – Business functions

4.36.1 Query

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

4.36.2 Display list

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

4.37 Daily Price – Business functions

4.37.1 Query

The *Query Daily Prices* function shall provide the facility to query the Daily Prices used for CSDR Penalty calculations. This function must allow the user to query Daily Prices where the search criteria comprise attributes of the daily price (such asISIN, validity dates). It must perform validations on the entered static data criteria and other selection criteria to ensure that the user has input valid values.

4.37.2 Display list

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

4.37.3 Add

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

4.37.4 Amend

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

4.37.5 Delete

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

4.38 SME Growth Market – Business functions

4.38.1 Query

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

4.38.2 Display list

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

5 USER INTERFACE BUSINESS FUNCTIONS FOR OPERATIONS AND SUPPORT SERVICES

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

5.1 Four Eye Principle Management

5.1.1 Description

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

Non-exhaustive list of such requests are:

- Add settlement instruction

- Amend settlement instruction
- Hold settlement instruction
- Add party
- Add security
- Modify securities account

5.1.2 User Interface Framework

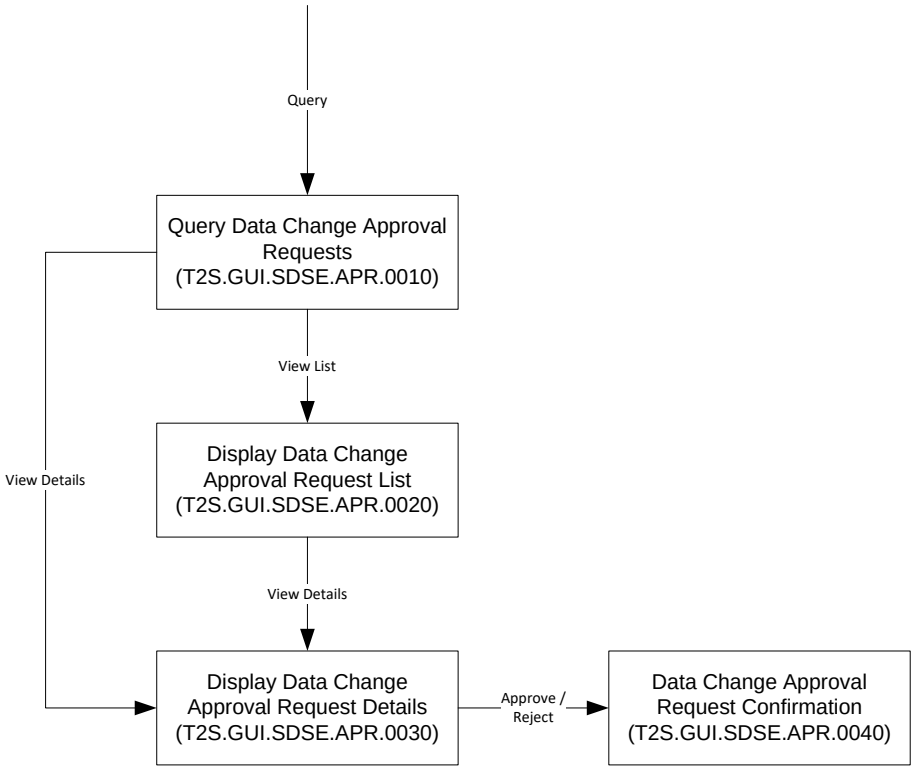

Figure 5-1 Four-eye Principle Query and Maintenance user interface framework

5.1.3 Business Functions

5.1.3.1 Query Data Change Approval Requests

Function Name	Query Data Change Approval Requests
Function Reference ID	T2S.GUI.OSSE.APR.0010
User Requirement Reference ID	T2S.16.250

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

- all static and dynamic data changes awaiting approval;

- and specific static and dynamic data changes (i.e., by a specific mnemonic, e.g., ISIN, securities account)

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

5.1.3.2 Display Data Changes Approval Request List

Function Name	Display Data Changes Approval Request List
Function Reference ID	T2S.GUI.OSSE.APR.0020
User Requirement Reference ID	T2S.16.250

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

5.1.3.3 Display Data Change Approval Request Details

Function Name	Display Data Change Approval Request Details
Function Reference ID	T2S.GUI.OSSE.APR.0030
User Requirement Reference ID	T2S.16.250

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

5.1.3.4 Data Change Approval Request Confirmation

Function Name	Data Change Approval Request Confirmation
Function Reference ID	T2S.GUI.OSSE.APR.0040
User Requirement Reference ID	T2S.16.260

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

5.2 Reactivation Management

5.2.1 Description

The user interface requirements in this section specify the functions and their association framework that T2S must provide for query and maintenance of logically deleted objects.

5.2.2 User Interface Framework

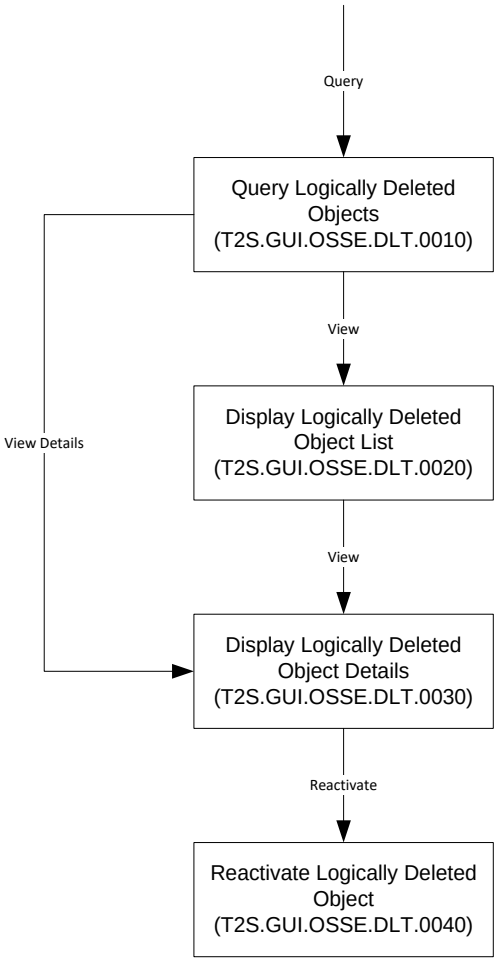

Figure 5-2 Reactivation Management user interface framework

5.2.3 Business Function

5.2.3.1 Query Logically Deleted Objects

Function Name	Query Logically Deleted Objects
Function Reference ID	T2S.GUI.OSSE.DLT.0010
User Requirement Reference ID	T2S.16.290

The *Query Logically Deleted Objects* function shall provide the facility to query all the logically deleted objects. This function must allow the user to query static data and lists of valid value for all other search criteria (including attribute domain). It must perform validations on the entered data to ensure that the user has input valid values and consistent data.

5.2.3.2 Display Logically Deleted Object List

Function Name	Display Logically Deleted Object List
Function Reference ID	T2S.GUI.OSSE.DLT.0020
User Requirement Reference ID	T2S.16.290

The *Display Logically Deleted Object List* function shall display the list of logically deleted objects that fulfil the selection criteria, specified by the user in the *Query Logically Deleted Objects* function. The function returns the key fields of the request only, i.e. those fields from which a user can identify the request. The function shall allow the user to select a request from the results set and to display the details. If the query only returns one valid request, then the function automatically displays the *Display Logically Deleted Object Details* function.

5.2.3.3 Display Logically Deleted Object Details

Function Name	Display Logically Deleted Object Details
Function Reference ID	T2S.GUI.OSSE.DLT.0030
User Requirement Reference ID	T2S.16.290

The *Display Logically Deleted Object Details* function shall display all the attributes of the deleted object and the details of the deletion activity. This function must allow the user to branch into *Reactivate Logically Deleted Object* function for reactivation of the deleted object.

5.2.3.4 Reactivate Logically Deleted Object

Function Name	Reactivate Logically Deleted Object
Function Reference ID	T2S.GUI.OSSE.DLT.0040
User Requirement Reference ID	T2S.16.290

The *Reactivate Logically Deleted Object* function shall provide the facility to reactivate a logically deleted object. The function must reset the status from *deleted* to *active*.

5.3 Revision Management

5.3.1 Description

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

5.3.2 User Interface Framework

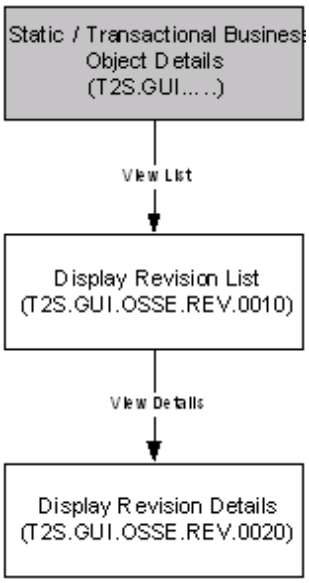

Figure 5-3 Revision Management user interface framework

5.3.3 Business Function

5.3.3.1 Display Revision List

Function Name	Display Revision List
Function Reference ID	T2S.GUI.OSSE.REV.0010
User Requirement Reference ID	T2S.14.530

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

5.3.3.2 Display Revision Details

Function Name	Display Revision Details

Function Reference ID	T2S.GUI.OSSE.REV.0020
User Requirement Reference ID	T2S.14.530

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

5.4 Service Item

5.4.1 Description

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

5.4.2 User Interface Framework

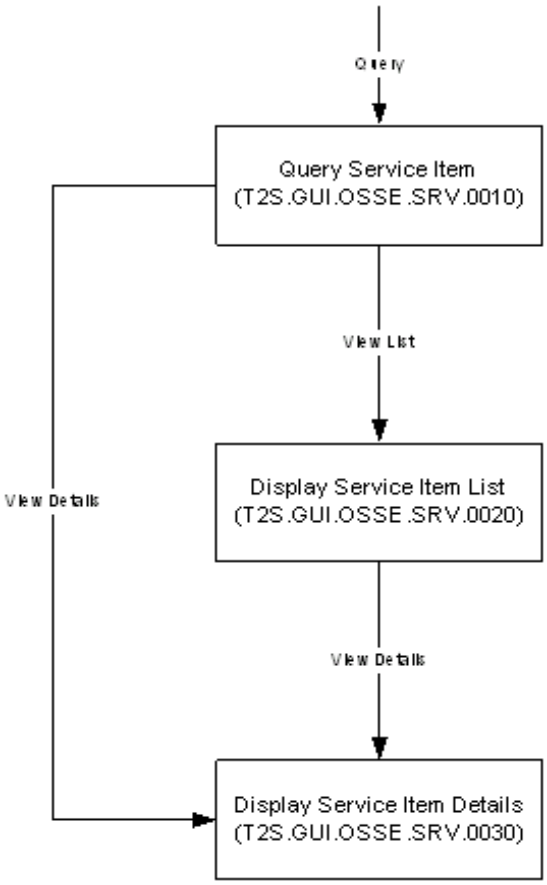

Figure 5-4 Service Item user interface framework

5.4.3 Business Functions

5.4.3.1 Query Service Item

Function Name	Query Service Item
Function Reference ID	T2S.GUI.OSSE.SRV.0010
User Requirement Reference ID	T2S.15.060

The *Query Service Item* function shall provide the facility to query all the service items defined and set-up in T2S. The business function allows the user to specify in the search criteria, at least the service item name or the service item group.

5.4.3.2 Display Service Items List

Function Name	Display Service Item List
Function Reference ID	T2S.GUI.OSSE.SRV.0020
User Requirement Reference ID	T2S.15.060

The *Display Service Item List* function shall display the list of service items that fulfil the selection criteria, specified by the user in the *Query Service Item* function. The function shall allow the user to select a service item from the results set and to display the details. If the query only returns one service item, then the function automatically displays the *Display Service Item Details* function.

5.4.3.3 Display Service Item Details

Function Name	Display Service Item Details
Function Reference ID	T2S.GUI.OSSE.SRV.0030
User Requirement Reference ID	T2S.15.060

The *Display Service Item Details* function shall display the details of a *Service Item*. The function returns attributes of the service item like the service item name, Status, Service item id, Fee schedule etc.

5.5 Billing Data

5.5.1 Description

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

- Cumulative billing data is the billing information aggregated at the level of the CSD or NCB
- Itemised billing data is the billing information aggregated at the level of a single securities account (of a CSD) or T2S dedicated cash account (of a NCB)

5.5.2 User Interface Framework

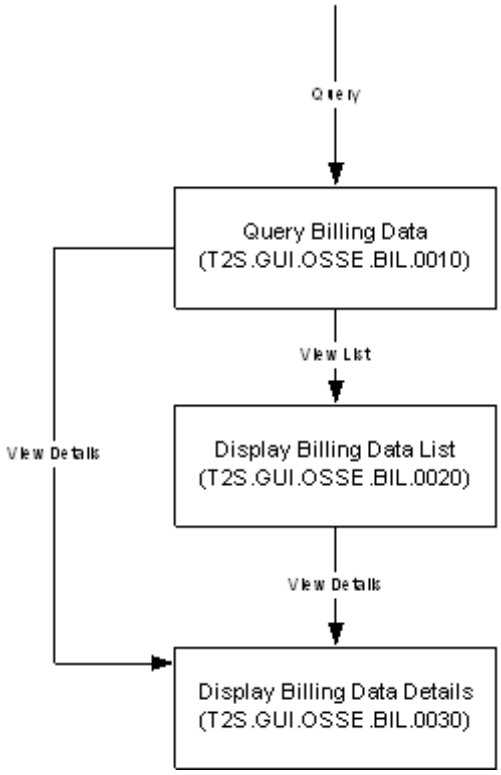

Figure 5-5 Billing Data Query user interface framework

5.5.3 Business Functions

5.5.3.1 Query Billing Data

Function Name	Query Billing Data
Function Reference ID	T2S.GUI.OSSE.BIL.0010
User Requirement Reference ID	

The *Query Billing Data* function shall provide the facility to query either cumulative or itemised billing information. For cumulative billing information, the business function allows the user to specify the billing reference identifier, CSD or NCB BIC and the billing period in the search criteria. For itemised billing information, the business function allows the user to specify the securities account or the T2S dedicated cash account. The business function must perform validations on the entered selection criteria to ensure that the user has input valid values.

5.5.3.2 Display Billing Data List

Function Name	Display Billing Data List
Function Reference ID	T2S.GUI.OSSE.BIL.0020
User Requirement Reference ID	

The *Display Billing Data List* function shall display the list of cumulative or itemised billing invoice(s) generated during the billing data period specified in the *Query Billing Data* business function. The function shall allow the user to select a billing data invoice from the results set and to display the details. If the query only returns one billing data invoice, then the function automatically displays the details on *Display Billing Data Details* function.

5.5.3.3 Display Billing Data Details

Function Name	Display Billing Data Details
Function Reference ID	T2S.GUI.OSSE.BIL.0030
User Requirement Reference ID	

The *Display Billing Data Details* function shall display the details of billing data invoice (either cumulative or itemised, depending upon the selection criteria specified in *Query Billing Data* business function)

6 USER INTERFACE BUSINESS FUNCTIONS FOR INFORMATION SERVICES

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

6.1 Message Subscription

6.1.1 Description

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

6.1.2 User Interface Framework

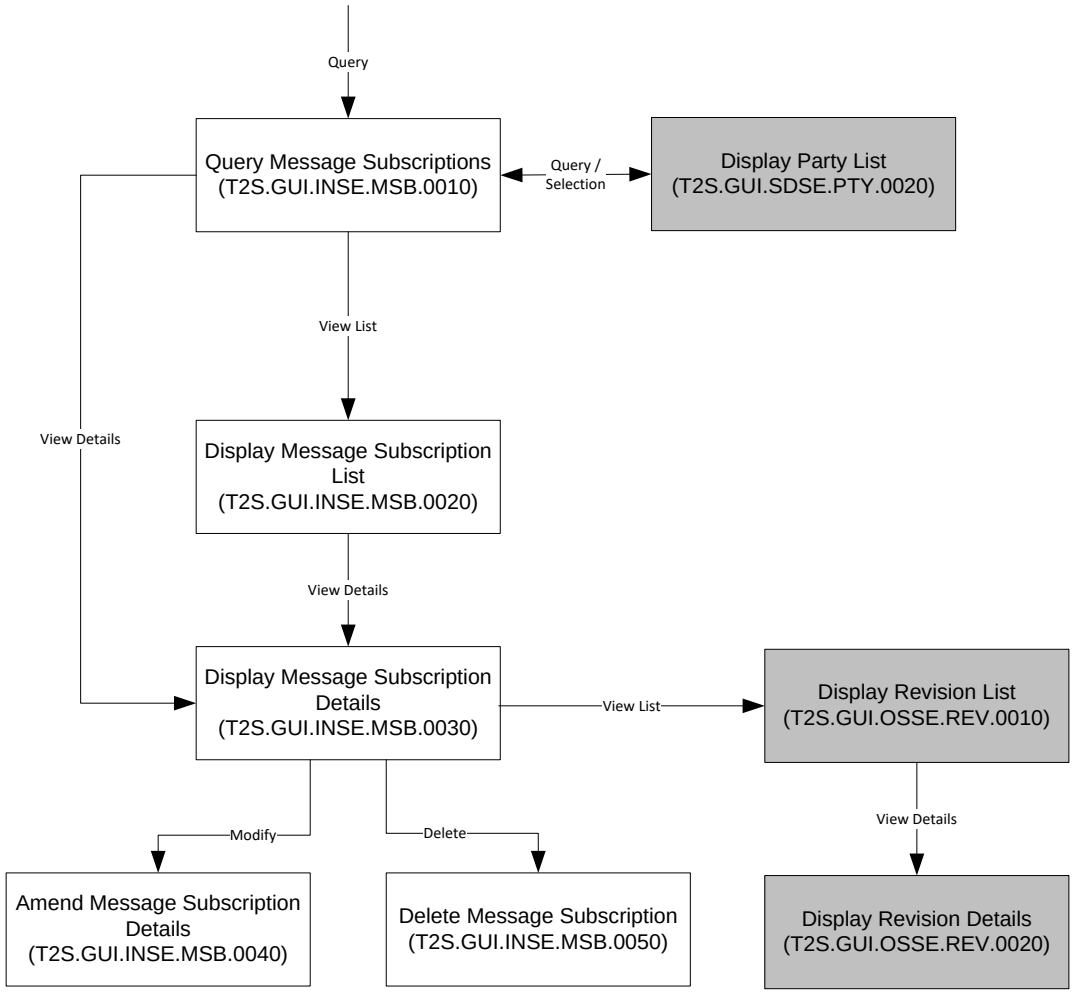

Figure 6-1 Message Subscription Query and Maintenance user interface framework

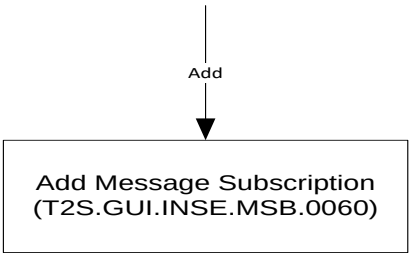

Figure 6-2 Add Message Subscription user interface framework

6.1.3 Business Functions

6.1.3.1 Query Message Subscriptions

Function Name	Query Message Subscriptions
Function Reference ID	T2S.GUI.INSE.MSB.0010
User Requirement Reference ID	

The *Query Message Subscriptions* function shall provide the facility to query message subscriptions in T2S. This function must allow the user to query static data (e.g., NCB or CSD /system entity, party) and lists of valid value for all other search criteria (including attribute domain). It must perform validations on the entered static data criteria and other selection criteria to ensure that the user has input valid values.

6.1.3.2 Display Message Subscription List

Function Name	Display Message Subscription List
Function Reference ID	T2S.GUI.INSE.MSB.0020
User Requirement Reference ID	

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

6.1.3.3 Display Message Subscription Details

Function Name	Display Message Subscription Details
Function Reference ID	T2S.GUI.INSE.MSB.0030
User Requirement Reference ID	

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

- message subscription rule set;
- message subscription rule;
- and matrix entries defined for each message subscription rule

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

- amending the message subscription details;
- and deleting the message subscription

6.1.3.4 Amend Message Subscription Details

Function Name	Amend Message Subscription Details
Function Reference ID	T2S.GUI.INSE.MSB.0040
User Requirement Reference ID	

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

- add, modify or delete rules and associated matrix that defines specific parameter values within a rule;
- and reorder the sequence of rules;

The user must be able to access this function by executing the amend option on the *Display Message Subscription Details* function.

6.1.3.5 Delete Message Subscription

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

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

6.1.3.6 Add Message Subscription

Function Name	Add Message Subscription
Function Requirement ID	T2S.GUI.INSE.MSB.0060
User Requirement Reference ID	T2S.11.640,

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

- define message subscription;
- and define message subscription rules (rules and the corresponding matrix defining the specific parameter values within a rule)

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

6.2 Reports Management

6.2.1 Description

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

6.2.2 User Interface Framework

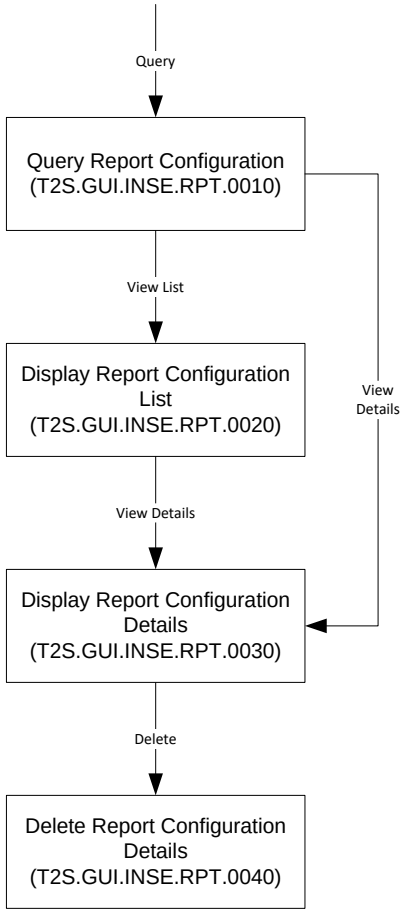

Figure 6-3 Report Configuration Query and Maintenance user interface framework

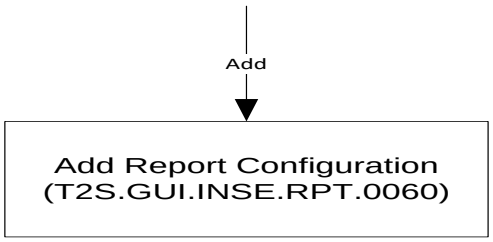

Figure 6-4 Add Report Configuration user interface framework

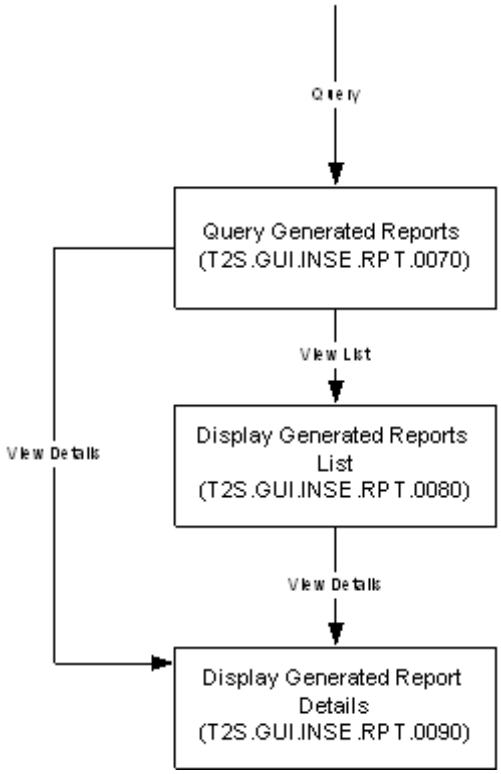

Figure 6-5 Generated Reports Query user interface framework

6.2.3 Business Functions

6.2.3.1 Query Report Configurations

Function Name	Query Report Configurations
Function Reference ID	T2S.GUI.INSE.RPT.0010
User Requirement Reference ID	

The *Query Report Configuration* function shall provide the facility to query report configurations in T2S. This function must allow the user to query static data (e.g., respective attribute domain that stores list of all T2S reports) and lists of valid value for all other search criteria. It must perform validations on the entered static data criteria and other selection criteria to ensure that the user has input valid values.

6.2.3.2 Display Report Configuration List

Function Name	Display Report Configuration List
Function Reference ID	T2S.GUI.INSE.RPT.0020
User Requirement Reference ID	

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

the query only returns one valid report configuration, then the function automatically displays the *Display Report Configuration Details* function.

6.2.3.3 Display Report Configuration Details

Function Name	Display Report Configuration Details
Function Reference ID	T2S.GUI.INSE.RPT.0030
User Requirement Reference ID	

The *Display Report Configuration Details* function shall display the details of a report configuration consisting of the report requested, party requesting the report and event or time of report generation. This function must allow the user to branch into additional functions, depending on the access rights of the user for:

- amending the report configuration details;
- and deleting the report configuration

6.2.3.4 Delete Report Configuration

Function Name	Delete Report Configuration
Function Reference ID	T2S.GUI.INSE.RPT.0040
User Requirement Reference ID	

The *Delete Report Configuration* function shall provide the facility to delete report configuration.

6.2.3.5 Add Report Configuration

Function Name	Add Report Configuration
Function Requirement ID	T2S.GUI.INSE.RPT.0060
User Requirement Reference ID	

The *Add Report Configuration* function shall provide the facility to create a new report configuration. The function must allow the user to select a report and define a time or event at which report be generated.

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

6.2.3.6 Query Generated Reports

Function Name	Query Generated Reports
Function Requirement ID	T2S.GUI.INSE.RPT.0070
User Requirement Reference ID	T2S.13.170

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

6.2.3.7 Display Generated Reports List

Function Name	Display Generated Reports List
Function Requirement ID	T2S.GUI.INSE.RPT.0080
User Requirement Reference ID	T2S.13.170

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

6.2.3.8 Display Generated Report Details

Function Name	Display Generated Report Details
Function Requirement ID	T2S.GUI.INSE.RPT.0090
User Requirement Reference ID	T2S.13.170

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

7 USER INTERFACE BUSINESS FUNCTIONS FOR CONNECTIVITY / COMMUNICATION SERVICES

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

7.1 Message Management

7.1.1 Description

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

7.1.2 User Interface Framework

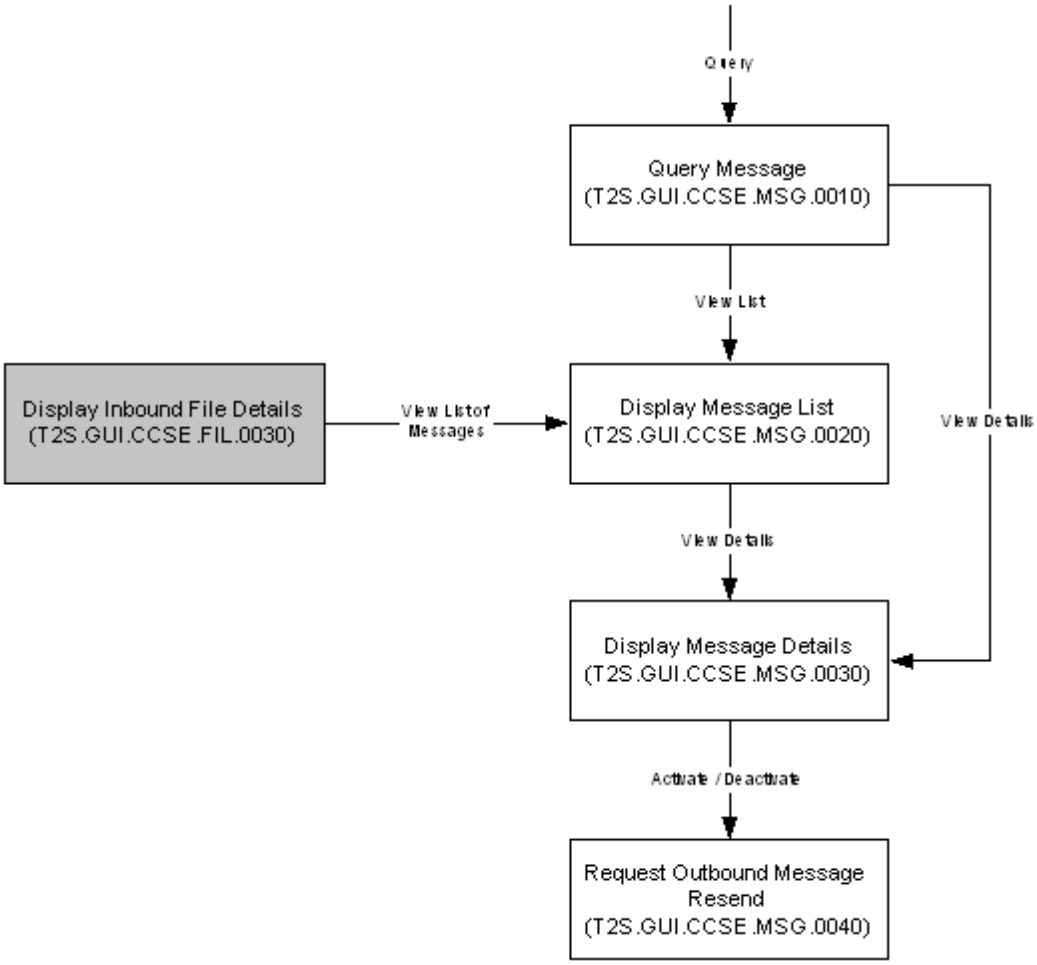

Figure 7-1 Message Query and Maintenance user interface framework

7.1.3 Business Functions

7.1.3.1 Query Messages

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

The *Query Messages* function shall provide the facility to query inbound and outbound messages in T2S. This function must allow the user to query static data (e.g., party receiving and sending

messages, technical address of the sending or receiving institution) and lists of valid value for all other search criteria. It must perform validations on the entered static data criteria and other selection criteria to ensure that the user has input valid values.

7.1.3.2 Display Message List

Function Name	Display Message List
Function Reference ID	T2S.GUI.CCSE.MSG.0020
User Requirement Reference ID	

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

7.1.3.3 Display Message Details

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

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

7.1.3.4 Request Outbound Messages Resend

Function Name	Request Outbound Messages Resend
Function Reference ID	T2S.GUI.CCSE.MSG.0040
User Requirement Reference ID	

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

7.2 Network Services

7.2.1 Description

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

7.2.2 User Interface Framework

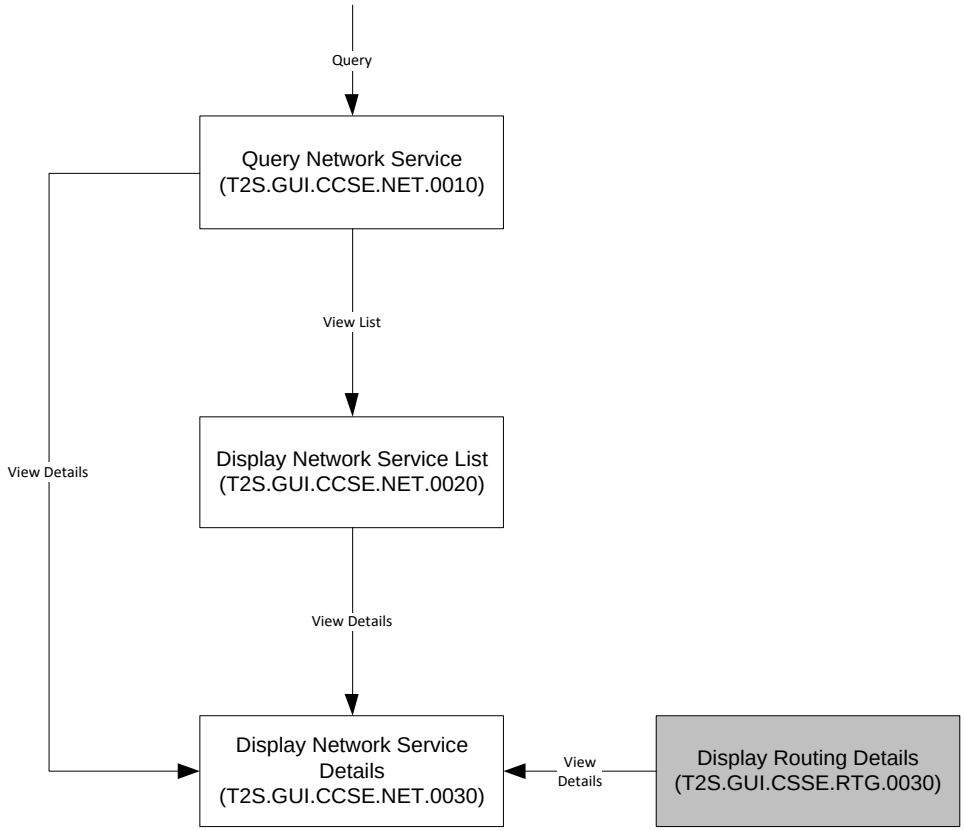

Figure 7-2 Network Services Query user interface framework

7.2.3 Business Functions

7.2.3.1 Query Network Service

Function Name	Query Network Service
Function Reference ID	T2S.GUI.CCSE.NET.0010
User Requirement Reference ID	

The *Query Network Service* function shall provide the facility to query network services in T2S. This function allows the user to search based on either the service name or the type of technical address for the network service.

7.2.3.2 Display Network Service List

Function Name	Display Network Service List
Function Reference ID	T2S.GUI.CCSE.NET.0020
User Requirement Reference ID	

The *Display Network Service List* function shall display the list of network services that fulfil the selection criteria, specified by the user in the *Query Network Service* function. The function shall

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

7.2.3.3 Display Network Service Details

Function Name	Display Network Service Details
Function Reference ID	T2S.GUI.CCSE.NET.0030
User Requirement Reference ID	

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

7.3 Routing

7.3.1 Description

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

7.3.2 User Interface Framework

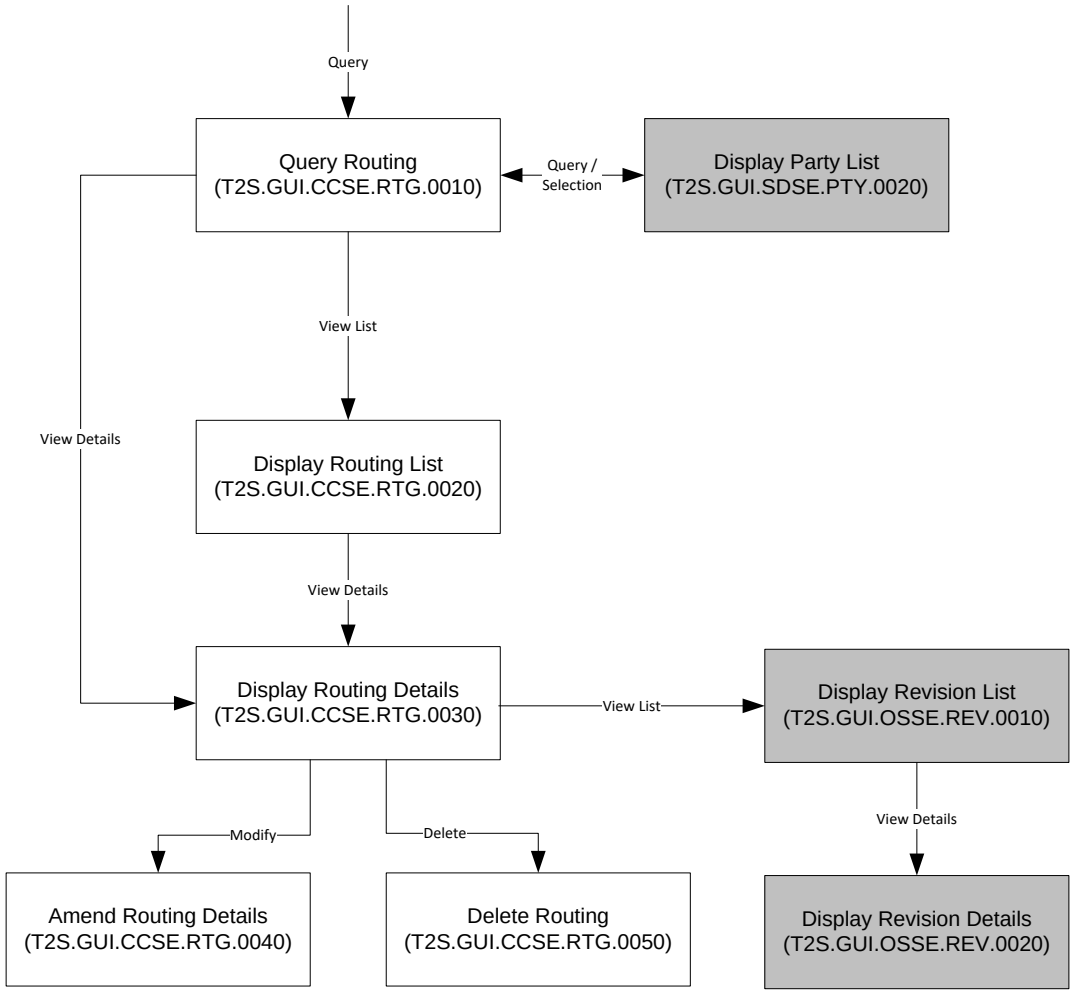

Figure 7-3 Routing Query and Maintenance user interface framework

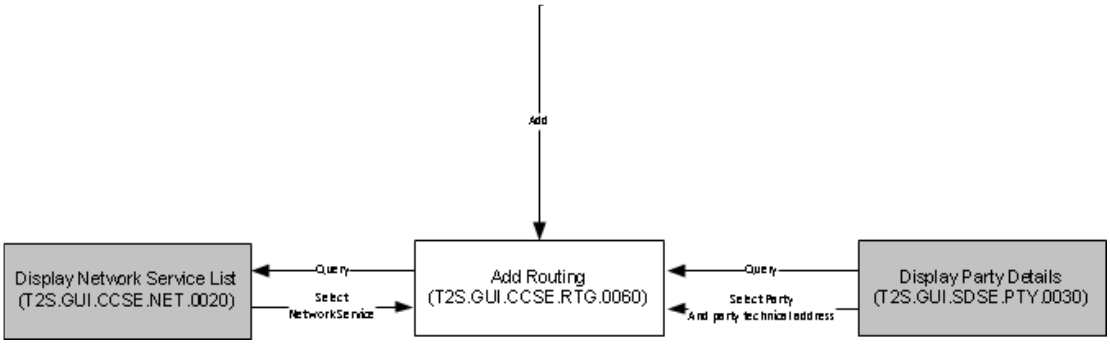

Figure 7-4 Add routing user interface framework

7.3.3 Business Functions

7.3.3.1 Query Routing

Function Name	Query Routing
Function Reference ID	T2S.GUI.CCSE.RTG.0010
User Requirement Reference ID	

The *Query Routing* function shall provide the facility to query routing conditions set-up by T2S parties. This function must allow the user to query static data (e.g., T2S party receiving the message) and lists of valid value for all other search criteria (e.g., type of conditions for routing). It must perform validations on the entered static data criteria and other selection criteria to ensure that the user has input valid values.

7.3.3.2 Display Routing List

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

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

7.3.3.3 Display Routing Details

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

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

7.3.3.4 Amend Routing Details

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

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

- add, modify or delete the condition parameters and the respective values associated with a routing condition;
- and reorder the sequence of routing conditions;

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

7.3.3.5 Delete Routing

Function Name	Delete Routing
Function Reference ID	T2S.GUI.CCSE.RTG.0050
User Requirement Reference ID	

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

7.3.3.6 Add Routing

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

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

7.4 Inbound File

7.4.1 Description

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

7.4.2 User Interface Framework

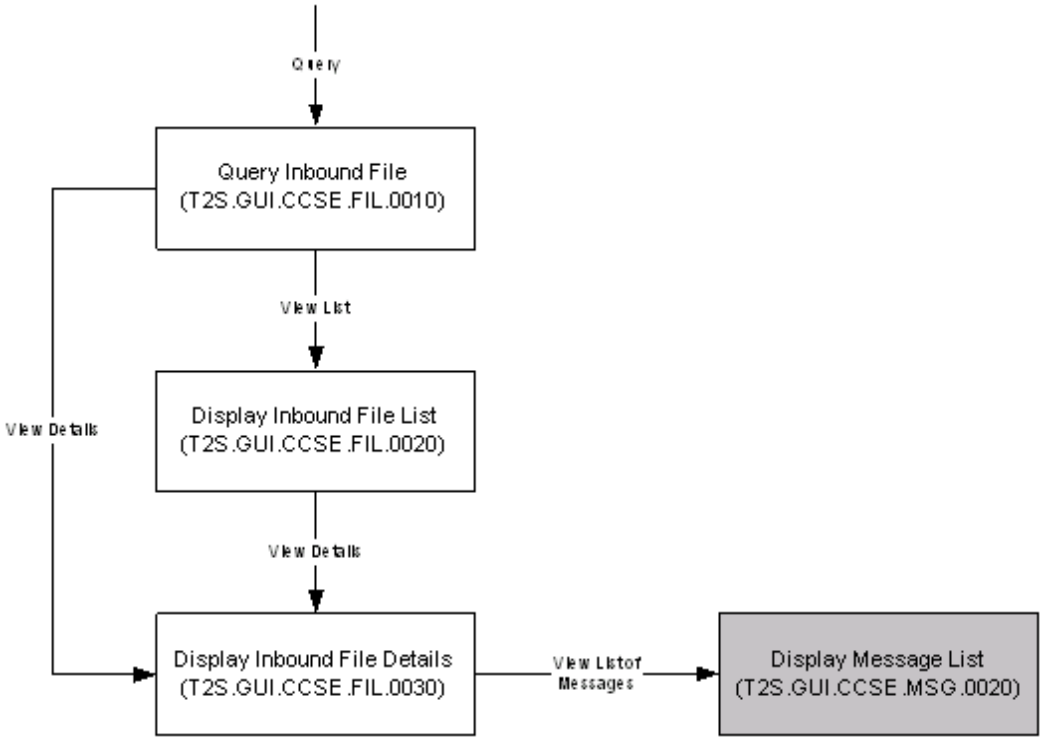

Figure 7-5 Inbound File Query user interface framework

7.4.3 Business Functions

7.4.3.1 Query Inbound File

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

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

7.4.3.2 Display Inbound File List

Function Name	Display Inbound File List
Function Reference ID	T2S.GUI.CCSE.FIL.0020
User Requirement Reference ID	

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

7.4.3.3 Display Inbound File Details

Function Name	Display Inbound File Details
Function Reference ID	T2S.GUI.CCSE.FIL.0030
User Requirement Reference ID	

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

7.5 Outbound File

7.5.1 Description

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

7.5.2 User Interface Framework

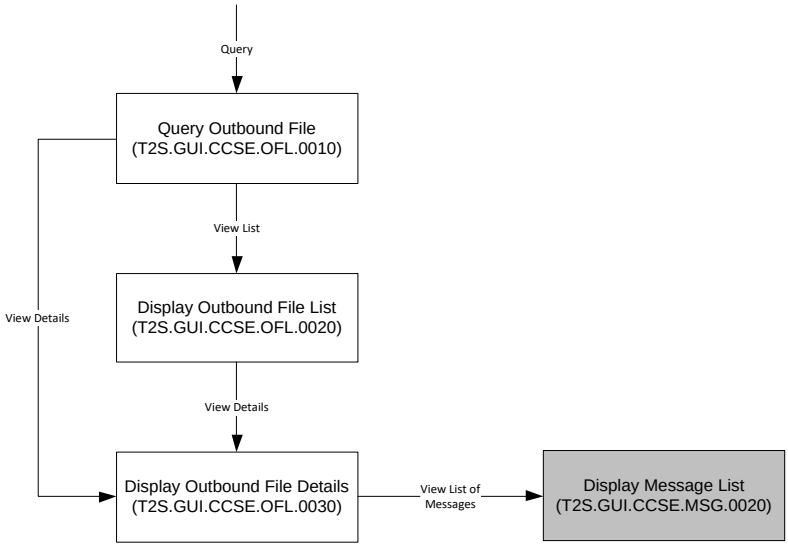

Figure 7-6 Outbound File Query user interface framework

7.5.3 Business Functions

7.5.3.1 Query Outbound File

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

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

7.5.3.2 Display Outbound File List

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

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

7.5.3.3 Display Outbound File Details

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

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

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

Table:

Query	GUI Business Function
Settlement Instruction Query	T2S.GUI.SESE.INX.0010 T2S.GUI.SESE.INX.0020 T2S.GUI.SESE.INX.0030
Settlement Instruction Current Status Query	T2S.GUI.SESE.INX.0010 T2S.GUI.SESE.INX.0020
Settlement Instruction Status Audit Trail Query	T2S.GUI.SESE.INX.0010 T2S.GUI.SESE.INX.0020
Settlement Instruction Audit Trail Query	T2S.GUI.OSSE.REV.0010 T2S.GUI.OSSE.REV.0020

Query	GUI Business Function
Securities Account Position Query	T2S.GUI.SESE.POS.0010
T2S Dedicated Cash Account Balance Query	T2S.GUI.LMSE.CSH.0010
T2S Dedicated Cash Account Posting Query	T2S.GUI.LMSE.CSH.0030
Immediate Liquidity Transfer Order List Query	T2S.GUI.LMSE.INX.0010 T2S.GUI.LMSE.INX.0020
Immediate Liquidity Transfer Order Detail Query	T2S.GUI.LMSE.INX.0010 T2S.GUI.LMSE.INX.0030
Outstanding Auto-collateralisation Credit Query	T2S.GUI.LMSE.CSH.0150
T2S Overall Liquidity Query	T2S.GUI.LMSE.CSH.0070
Cash Forecast Query	T2S.GUI.LMSE.CSH.0050
Limit Query	T2S.GUI.SDSE.LMT.0010
Limit Utilisation Journal Query	T2S.GUI.SDSE.LMT.0090
Limit Utilisation Query	T2S.GUI.SDSE.LMT.0070
Total Collateral Value per T2S Dedicated Cash Account Query	T2S.GUI.LMSE.CSH.0090
Collateral Value per T2S Dedicated Cash Account Query	T2S.GUI.LMSE.CSH.0110
Collateral Value of a Security Query	T2S.GUI.LMSE.CSH.0130
Data Changes awaiting Approval Query	T2S.GUI.OSSE.APR.0010
Static Data Audit Trail Query	T2S.GUI.OSSE.REV.0010 T2S.GUI.OSSE.REV.0020
Securities Reference Data Query	T2S.GUI.SDSE.SEC.0010

Query	GUI Business Function
	T2S.GUI.SDSE.SEC.0030
ISIN List Query	T2S.GUI.SDSE.SEC.0010 T2S.GUI.SDSE.SEC.0020
Securities Deviating Nominal Query	T2S.GUI.SDSE.SEC.0010 T2S.GUI.SDSE.SEC.0030
Securities CSD Link Query	T2S.GUI.SDSE.SCL.0010
Party Reference Data Query	T2S.GUI.SDSE.PTY.0010 T2S.GUI.SDSE.PTY.0030
Party List Query	T2S.GUI.SDSE.PTY.0010 T2S.GUI.SDSE.PTY.0020
Restricted Party Query	T2S.GUI.SDSE.RES.0010
Securities Account Reference Data Query	T2S.GUI.SDSE.SAC.0010 T2S.GUI.SDSE.SAC.0030
Securities Account List Query	T2S.GUI.SDSE.SAC.0010 T2S.GUI.SDSE.SAC.0020
T2S Dedicated Cash Account Reference Data Query	T2S.GUI.SDSE.DCA.0010 T2S.GUI.SDSE.DCA.0030
Cash Account List Query	T2S.GUI.SDSE.DCA.0010 T2S.GUI.SDSE.DCA.0020
Liquidity Transfer Order List Query	T2S.GUI.SDSE.LTO.0010 T2S.GUI.SDSE.LTO.0020
Liquidity Transfer Order Detail Query	T2S.GUI.SDSE.LTO.0010 T2S.GUI.SDSE.LTO.0030
Total Amount of Standing and Predefined Orders Query	T2S.GUI.SDSE.LTO.0070
Liquidity Transfer Order Link Set Query	T2S.GUI.SDSE.MLP.0010

Query	GUI Business Function
Liquidity Transfer Order of a Liquidity Transfer Order Link Set Query	T2S.GUI.SDSE.MLP.0010 T2S.GUI.SDSE.MLP.0030 T2S.GUI.SDSE.LTO.0030
T2S Calendar Query	T2S.GUI.SDSE.CLD.0010
T2S Diary Query	T2S.GUI.SDSE.SCH.0010 T2S.GUI.SDSE.SCH.0020
Current status of the T2S settlement day	T2S.GUI.SDSE.SCH.0010 T2S.GUI.SDSE.SCH.0020
System Entity Query	T2S.GUI.SDSE.SYS.0010
Attribute Domain Query	T2S.GUI.SDSE.ADN.0010
Attribute Value Query	T2S.GUI.SDSE.ADN.0010 T2S.GUI.SDSE.ADN.0030
Privilege Query	T2S.GUI.SDSE.PRI.0010
Role Query	T2S.GUI.SDSE.ROL.0010
T2S System User Query	T2S.GUI.SDSE.USR.0010
Market-specific Restriction Query	T2S.GUI.SDSE.RST.0010
SWIFT BIC Query	T2S.GUI.SDSE.BIC.0010
Report Configuration List Query	T2S.GUI.INSE.RPT.0010 T2S.GUI.INSE.RPT.0020
Report Configuration Details Query	T2S.GUI.INSE.RPT.0010 T2S.GUI.INSE.RPT.0030
Report Query	T2S.GUI.INSE.RPT.0070
Cumulative Billing Data Query	T2S.GUI.OSSE.BIL.0030
Itemised Billing Data Query	T2S.GUI.OSSE.BIL.0010
Allegement Query	T2S.GUI.SESE.ALG.0010
Amendment Instruction Query for Intra-Balance Movements	T2S.GUI.SESE.INX.0010

Query	GUI Business Function
Amendment Instruction Query for Intra Position Movements and Settlement Instructions	T2S.GUI.SESE.INX.0010
Attribute Domain Details Query	T2S.GUI.SDSE.ADN.0010 T2S.GUI.SDSE.ADN.0030
Attribute Domain List Query	T2S.GUI.SDSE.ADN.0010 T2S.GUI.SDSE.ADN.0020
Attribute Reference Details Query	T2S.GUI.SDSE.ADN.0030
Attribute Reference List Query	T2S.GUI.SDSE.ADN.0030
Auto-Collateralisation Eligibility Links List Query	T2S.GUI.SDSE.COL.0010 T2S.GUI.SDSE.COL.0040
Cancellation Instruction Query for Intra Balance Movements	T2S.GUI.SESE.INX.0010
Cancellation Instruction Query for Intra-Position Movements and Settlement Instructions	T2S.GUI.SESE.INX.0010
Close Link List Query	T2S.GUI.SDSE.CLK.0010 T2S.GUI.SDSE.CLK.0020
Closing Day Query	T2S.GUI.SDSE.CLD.0010
CMB Details Query	T2S.GUI.SDSE.DCA.0030 T2S.GUI.SDSE.CMB.0030
CMB List Query	T2S.GUI.SDSE.DCA.0030 T2S.GUI.SDSE.CMB.0030
CMB Securities Account Links List Query	T2S.GUI.SDSE.SAC.0080 T2S.GUI.SDSE.SAC.0090 T2S.GUI.SDSE.DCA.0070 T2S.GUI.SDSE.DCA.0080
CoSD Rule Set List Query	T2S.GUI.SDSE.COS.0002

Query	GUI Business Function
	T2S.GUI.SDSE.COS.0004
Country Query	T2S.GUI.SDSE.CON.0010
CSD Account Links Query	T2S.GUI.SDSE.CSA.0010
Cumulative Billing Data List Query	T2S.GUI.OSSE.BIL.0010 T2S.GUI.OSSE.BIL.0020
Currency Query	T2S.GUI.SDSE.CCY.0010
Data Changes Details Query	T2S.GUI.OSSE.APR.0010 T2S.GUI.OSSE.APR.0030
Data Changes List Query	T2S.GUI.OSSE.APR.0010 T2S.GUI.OSSE.APR.0020
Default Event Schedule Details Query	T2S.GUI.SDSE.DES.0030
Eligible Counterpart CSD List Query	T2S.GUI.SDSE.ECC.0010 T2S.GUI.SDSE.ECC.0020
Eligible Counterpart CSD Details Query	T2S.GUI.SDSE.ECC.0010 T2S.GUI.SDSE.ECC.0030
Event Type Details Query	T2S.GUI.SDSE.EVT.0010 T2S.GUI.SDSE.EVT.0030
Event Type List Query	T2S.GUI.SDSE.EVT.0010 T2S.GUI.SDSE.EVT.0020
External RTGS Account Details Query	T2S.GUI.SDSE.RGA.0010 T2S.GUI.SDSE.RGA.0030
External RTGS Account List Query	T2S.GUI.SDSE.RGA.0010 T2S.GUI.SDSE.RGA.0020
Grant/Revoke System Privileges List Query	T2S.GUI.SDSE.USR.0060
Grant/Revoke Object Privileges List Query	T2S.GUI.SDSE.USR.0060

Query	GUI Business Function
Grant/Revoke Roles List Query	T2S.GUI.SDSE.ROL.0080
Inbound Files Details Query	T2S.GUI.CCSE.FIL.0010 T2S.GUI.CCSE.FIL.0030
Inbound Files List Query	T2S.GUI.CCSE.FIL.0010 T2S.GUI.CCSE.FIL.0020
Inbound Message Details Query	T2S.GUI.CCSE.MSG.0010 T2S.GUI.CCSE.MSG.0030
Inbound Message List Query	T2S.GUI.CCSE.MSG.0010 T2S.GUI.CCSE.MSG.0020
Intra-Balance Movements Query	T2S.GUI.SESE.INX.0010
Intra-Position Movements Query	T2S.GUI.SESE.INX.0010
Maintenance Instructions for Intra-Balance Movements Query	T2S.GUI.SESE.INX.0010
Maintenance Instructions for Intra-Position Movements Query	T2S.GUI.SESE.INX.0010
Market-Specific Attribute Detail Query	T2S.GUI.SDSE.MSD.0010 T2S.GUI.SDSE.MSD.0030
Market-Specific Attribute List Query	T2S.GUI.SDSE.MSD.0010 T2S.GUI.SDSE.MSD.0020
Market-Specific Restriction List Query	T2S.GUI.SDSE.RES.0010 T2S.GUI.SDSE.RES.0020
Market-Specific Restriction Type Rule Detail Query	T2S.GUI.SDSE.RST.0040
Market-Specific Restriction Type Rule Parameter Detail Query	T2S.GUI.SDSE.RST.0050
Market-Specific Restriction Type Rule Set List Query	T2S.GUI.SDSE.RST.00110
Message Subscription Rule List Query	T2S.GUI.INSE.MSB.0020

Query	GUI Business Function
Message Subscription Rule Set Details Query	T2S.GUI.INSE.MSB.0010 T2S.GUI.INSE.MSB.0030
Message Subscription Rule Set List Query	T2S.GUI.INSE.MSB.0010 T2S.GUI.INSE.MSB.0020
Network Service List Query	T2S.GUI.CCSE.NET.0010 T2S.GUI.CCSE.NET.0020
Operating Day Types Detail Query	T2S.GUI.SDSE.ODT.0010 T2S.GUI.SDSE.ODT.0030
Operating Day Types List Query	T2S.GUI.SDSE.ODT.0010 T2S.GUI.SDSE.ODT.0020
Outbound Files Details Query	T2S.GUI.CCSE.OFL.0010 T2S.GUI.CCSE.OFL.0030
Outbound Files List Query	T2S.GUI.CCSE.OFL.0010 T2S.GUI.CCSE.OFL.0020
Outbound Message Details Query	T2S.GUI.CCSE.MSG.0010 T2S.GUI.CCSE.MSG.0030
Outbound Message List Query	T2S.GUI.CCSE.MSG.0010 T2S.GUI.CCSE.MSG.0020
Outstanding Auto-Collateralisation Credit Query	T2S.GUI.LMSE.CSH.0150
Partial Settlement Threshold Query	T2S.GUI.SDSE.PAR.0010
Report Details Query	T2S.GUI.INSE.RPT.0070 T2S.GUI.INSE.RPT.0080 T2S.GUI.INSE.RPT.0090
Routing Query	T2S.GUI.CCSE.RTG.0010
Secured Group Details Query	T2S.GUI.SDSE.SDG.0010 T2S.GUI.SDSE.SDG.0030

Query	GUI Business Function
Secured Group List Query	T2S.GUI.SDSE.SDG.0010 T2S.GUI.SDSE.SDG.0020
Securities Account Position (History) Query	T2S.GUI.SESE.POS.0010
Securities Position Detailed Restriction Detail Query	T2S.GUI.SESE.POS.0010 T2S.GUI.SESE.POS.0020
Securities Posting Query	T2S.GUI.SESE.POS.0030
Securities Valuation List Query	T2S.GUI.SDSE.SVA.0010 T2S.GUI.SDSE.SVA.0020
Service Item Details Query	T2S.GUI.OSSE.SRV.0010 T2S.GUI.OSSE.SRV.0030
Service Item List Query	T2S.GUI.OSSE.SRV.0010 T2S.GUI.OSSE.SRV.0020
T2S Dedicated Cash Account Balance Detailed Restrictions Query	T2S.GUI.LMSE.CSH.0020
Technical Addresses Network Services Links Detail Query	T2S.GUI.CCSE.NET.0010 T2S.GUI.CCSE.NET.0030
Tolerance Amount Query	T2S.GUI.SDSE.TOL.0010
Transactional Data Audit Trail Detail Query	T2S.GUI.OSSE.REV.0010 T2S.GUI.OSSE.REV.0020
Transactional Data Audit Trail List Query	T2S.GUI.OSSE.REV.0010 T2S.GUI.OSSE.REV.0020

9 ANNEX B – TECHNICAL ANNEX

This annex describes technical oriented elements related to the usage of the Web-based-GUI. The concrete definitions of all elements listed in this annex (e.g. version numbers, product names etc.) will be described in other dedicated documentations (like the GUI User Handbook). Thus this annex shall only describe the general concepts necessary for the Web-based-GUI usage.

1) Web-based GUI – supported Browsers and versions

The T2S Web based GUI will support recent versions of common browsers.

2) Export functionalities

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

3) Print functionalities

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

4) Login procedure

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

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

5) White labelling

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

6) Digital Signature: Non-repudiation of origin

For a specific set of sensitive U2A functions the T2S GUI will require the digital signing of an instruction performed either in two-eyes or in four-eyes mode. The user needs a public certificate associated with a private key stored on a portable device (SmartCard or USB-token) or a Remote Hardware Security Module which will be accessible after entering a PIN code. The logged in user that initiates the action to be digitally signed, has to be linked to the public certificate that is used for signing.