Common Reference Data Management

User Handbook – Book 2

Author	4CB
Version	R2026.NOV
Identifier	CRDM UHB Book 2
Date	13~~3~~0 ~~July~~ September 2026

Table of Contents

1 Introduction 8

1.1 Overview of the User Handbook 8

2 Screen Reference Part 9

2.1 General 9

2.2 T2S 14

2.2.1 Parties 14

2.2.2 Securities 29

2.2.3 Securities Account 114

2.2.4 Cash 160

2.2.5 Market-Specific configuration 190

2.3 Common 199

2.3.1 Cash 199

2.3.2 Market Specific Configuration 211

2.3.3 General Configuration Parameters 237

3 User Instructions Part 261

3.1 General 261

3.2 Rule Sets 262

3.2.1 Configuration of a New CoSD Rule Set 262

3.3 Liquidity Transfers 264

3.3.1 Creation of a New Standing/Predefined Liquidity Transfer Order 264

3.4 Market-Specific Attributes 266

3.4.1 Configuration of a New Market-Specific Attribute 266

3.4.2 Assignment of a Market-Specific Attribute Value 270

3.5 Restriction Types 276

3.5.1 Configuration of a New Restriction Type 276

3.5.2 Assignment of a Restriction Type 282

3.6 Reference Data Configuration for the Settlement Process 291

3.6.1 Configuration for Intra-CSD Settlement 291

3.6.2 Configuration for Cross-CSD Settlement 296

3.6.3 Configuration for External-CSD Settlement 302

3.7 Account Management 306

3.7.1 Administration of Securities Accounts 306

3.7.2 Administration of Cash Accounts 312

3.7.3 Configuration for a Central Bank 313

All Rights reserved

3.7.4 Configuration for Central Bank Collateralisation 324
3.7.5 Configuration for Client Collateralisation 336
3.8 Securities 345
3.8.1 Administration of Securities 345
4 Annex 351
4.1 Sitemap 351
4.1.1 Attribute Domain 352
4.1.2 Attribute Domain Reference 352
4.1.3 Auto-Collateralisation Eligibility Link 353
4.1.4 Cash Discount Penalty Rate 354
4.1.5 Close Links 354
4.1.6 Closing Days 355
4.1.7 CMBs 355
4.1.8 CoSD Rule 356
4.1.9 CoSD Rule Sets 356
4.1.10 CSD Account Links 357
4.1.11 Daily Price 357
4.1.12 Eligible Counterpart CSDs 358
4.1.13 Euro Foreign Exchange Reference Rate 358
4.1.14 External RTGS Accounts 359
4.1.15 Market-Specific Attributes 359
4.1.16 Partial Settlement Thresholds 360
4.1.17 Securities 360
4.1.18 Securities Accounts 361
4.1.19 Securities Account Links 361
4.1.20 Securities subject to Cash Penalties 362
4.1.21 Securities Valuations 362
4.1.22 Security CSD Links 363
4.1.23 Security Penalty Rate 363
4.1.24 SME Growth Market 364
4.1.25 Standing/Predefined Liquidity Transfer Order Link Sets 364
4.1.26 Tolerance Amounts 365
4.2 List of Privileges 365
4.2.1 Reader's Guide 365
4.2.2 Privileges for GUI Screens 365
4.3 List of References for Error Messages 377
4.3.1 Reader's Guide 377

All Rights reserved

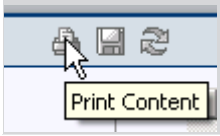
4.3.2 References for Error Messages 378

Terms and Abbreviations

The terms and abbreviations are shown in the table below. You find terms with their description and the abbreviations, both in an alphabetical order.

Letter	Description
C	
Check box	Square box which can be filled with a checkmark by clicking on it with the mouse. In contrast to the radio button, you can select more than one option with a check box.
D	
DD	Day (e.g. used within the timestamp, every letter stands for one digit)
d	Decimal number
E	
e.g.	For example (Latin: ‘exempli gratia’)
G	
GUI	Graphical user interface which is a type of user interface which allows users to interact with electronic devices.
H	
hh	Hour (e.g. used within the timestamp, every letter stands for one digit)
I	
i.e.	That is (Latin: ‘id est’)
IP port	Internet Protocol address port, is the port which connects a numerical label assigned to each device (e.g., computer, printer) participating in a computer network that uses the Internet Protocol for communication.
Incl.	Including
M	

All Rights reserved

Letter	Description
Mouse-over 	Additional information for some elements of the GUI is only shown when you move the mouse-pointer to these elements.
MM	Month (e.g. used within the timestamp, every letter stands for one digit)
mm	Minute (e.g. used within the timestamp, every letter stands for one digit)
min.	Minimum
max.	Maximum
10m	10 million
N	
NRO	Non-repudiation of origin (NRO) provides the recipient (CRDM) with the evidence NRO which ensures that the originator (CRDM actor) will not be able to deny having sent the U2A instruction. The evidence of origin is generated by the originator and held by the recipient.
Q	
QQ	Quarter, indicates a time span of three months, e.g. Q2 stands for the second quarter of the year.
R	
Radio button	A type of GUI element which allows the user to choose only one of a predefined set of options.
S	
Select box	A select field in the GUI with an arrow on the right side. By clicking on the arrow, all possible input values are shown and can be selected with a mouse-click.
SS	Semester, indicates a time span of six months, e.g. S1 stands for the first semester.

All Rights reserved

Letter	Description
ss	Second (e.g. used within the timestamp, every letter stands for one digit)
T	
10t	10 thousand
Timestamp	A sequence of characters, denoting the date and the time in CRDM.
Y	
YYYY	Year (e.g. used within the timestamp, every letter stands for one digit)

1 Introduction

1.1 Overview of the User Handbook

	The Common Reference Data Management User Handbook Book 2, hereinafter called CRDM UHB Book 2, aims at facilitating the use of the Graphical User Interface of CRDM (CRDM GUI). Book 2 is focused on the reference data objects that are used in T2S. The UHB provides detailed reference information on these GUI screens and step-by-step instructions for typical workflows.
Target Audience	Within CRDM UHB Book 2 all T2S actors: central banks (CBs), central securities depositories (CSDs), CSD participants, external CSD users, payment banks/settlement banks can find detailed screens documentation of features related to reference data objects that are used in T2S. By referring to the table of contents as well as to the usage indication list, each reader can easily identify the relevant parts.
Related Documentation	The UHB is part of the functional documentation and complements the general, technical and detailed specifications. Among these, the UDFS is particularly relevant for UHB readers, although it is mainly focused on the application-to-application mode (A2A), In addition to the CRDM specifications, the Business Functionality for CRDM Graphical User Interface - as the basis for the design and implementation of the GUI - provides helpful information. References to the GUI Business Functionalities are made in the screen descriptions of the UHB.
Updates	Updated versions of the UHB will be provided on a regular basis.

All Rights reserved

2 Screen Reference Part

2.1 General

The screen reference part offers a complete overview of all CRDM GUI screens that are available in U2A mode. Each screen description focuses on a single screen and explains all fields contained therein. An exception is made for the *new* and *edit* screens, which are largely similar and therefore included in a single screen description. The description is always based on and contains only the screenshot of the *edit* screen, but describes deviations for the *new* screen in a separate row for each field or button description.

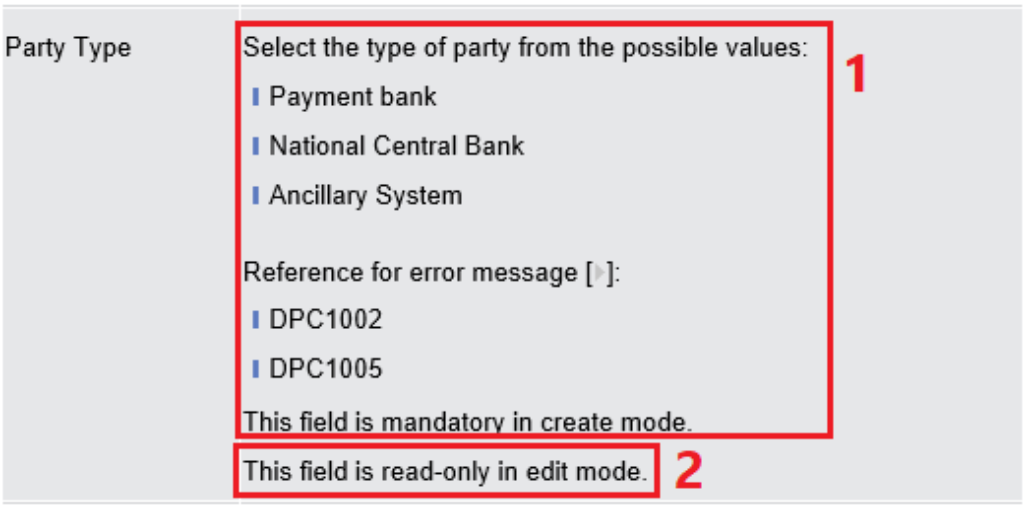


Illustration 1: Example of a *new* and *edit* screen description

Position No.	Element
1	Description relevant for *edit* mode.
2	Description relevant for *new* mode.

In detail, every screen description has the same structure and contains the following elements.

Context of Usage The context of usage explains what a screen displays, what you can do with the screen and which special features are available for the screen, for example the need for confirmation in 4-eyes mode or usage restrictions. If the export functionality produces more data than shown on the screen (if a *list* screen is based on a detailed query), this is also indicated in the context of usage.

Screen Access The screen access lists all possible ways to access the screen. This includes navigation via the menu and navigation via other screens.

Examples

Navigation via the menu:
Common >> Cash >> Cash Accounts >> Search

Navigation via other screens:
Common >> Parties >> Parties >> Technical Address Network Service Link >> Click on the new or edit button

When navigating via a *search/list* or *list* screens, a data record has to be selected by clicking on a table row. Afterwards, you can click on specific buttons in the button bar, e.g. the *edit* or *details* button.

Privileges

The privileges segment lists all necessary privileges to access the screens and to use its functions. First, the privileges to access a screen are mentioned, followed by the privileges that are necessary to use all functions on the screen. For further information, refer to the list of privileges [].

References

The first reference lists all business scenarios containing the respective screen (reference to the user instructions part). The second reference indicates the business functions related to the respective screen (reference to GUI Business Functionalities Document).

Screenshot

You can use the screenshot as orientation for your work with the UHB. All screenshots are based on the maximum of access rights, so deviations are possible if you do not own all privileges which are necessary to use the screen in its full extent. In addition, deviations between the screenshot and the field/button description are possible in the case of mutually exclusive functions and based on a specific selection you have made. Values shown on the screenshot might also deviate from the default values indicated in the description.

In the case of the *new/edit* screen description, the screenshot of the *edit* screen is used. Differences appearing in the *new* screen are explained in the field description.

Field Description

The field description provides all the relevant information related to the respective field name. It is structured in table format with a separate table for each frame. Subframes are indicated by subsection headings in the table. The following illustration explains the structure of a field description.

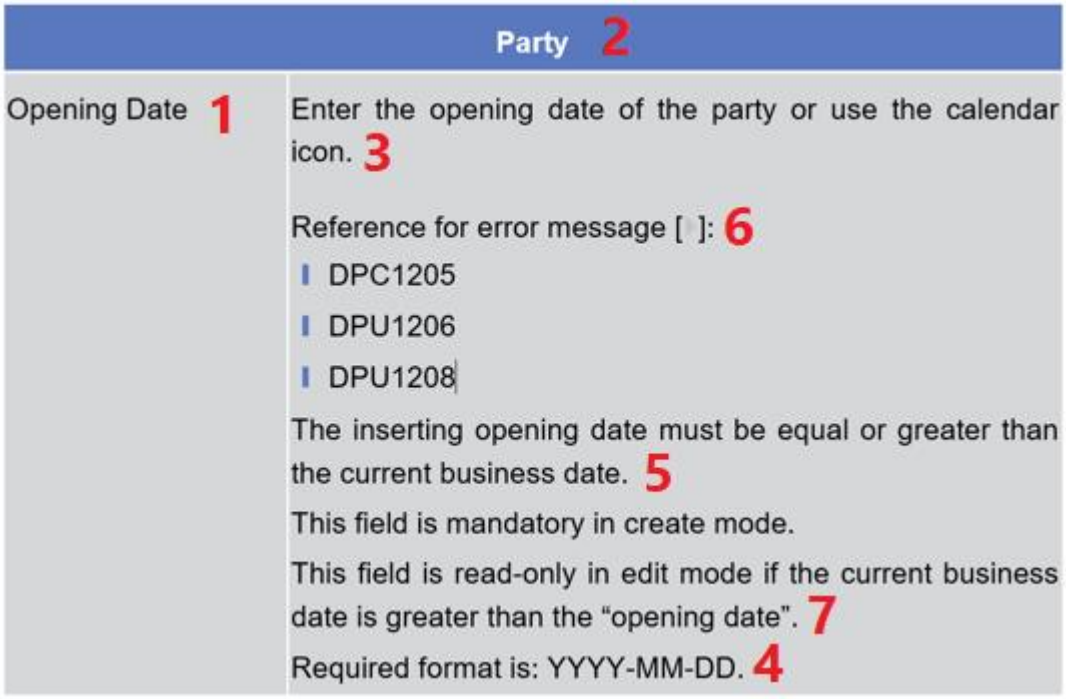


Illustration 2: Example of a screen description

Position No.	Element	Description
1	Field name	... indicates the respective name of each screen field. Mandatory fields are marked with an asterisk after the field name. In the case of the *new/edit* screen description, the mandatory field is marked with an asterisk in brackets, which indicates that the respective field is either mandatory in the edit or in the new mode. Input and select fields without an asterisk are always optional.
2	Frame name	... indicates the respective name of each screen frame.
3	Sub-frame name	... indicates the respective name of each screen sub-frame.
4	Field description	... indicates the field type and required content. Each field description starts with a keyword, which illustrates your required activity: ‘Shows...’ indicates a read-only field [ ]

Position No.	Element	Description
		‘Select...’ indicates a select field [ ] ‘Enter...’ indicates an input field [ ] ‘Enter or select...’ indicates an input sensitive select box or an input field with suggestions [ ] If there is an exhaustive list of possible values, these are listed.
5	Required/Displayed format	... indicates all field format requirements related to the fields. If there is more than 1 format requirement, they are separated with a comma. In read-only fields the displayed format is only mentioned, if the field content is ambiguous. This applies especially to date fields. The following keywords are used for the format requirements: ‘Digit’ indicates numbers ‘Character’ indicates a character from the SWIFT-x character set. ‘Letter’ indicates upper and lower case letters of the Latin alphabet

Position No.	Element	Description
6	Cross-field validations	... indicate interdependencies between fields relevant for the validation of your input. For further details on the validation process, refer to section “Validation” in CRDM UHB Book 1.
7	References for error messages	... indicates the code of all possible errors applying to the field during the back-end validation. The corresponding error text and error description is listed in the annex (list of references for error messages [ ]). For further details on the validation process, refer to section “Validation” in CRDM UHB Book 1.
8	Additional information	... section indicates the useful information that is for filling in the field.

Buttons

All buttons specific to the screen are listed and described in a table at the end of the screen description. The following illustration explains the structure of a button description.

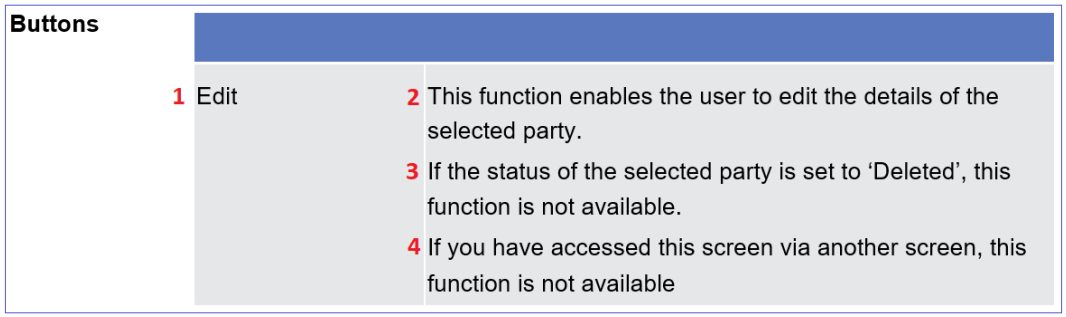


Illustration 3: Example of a button description

Position No.	Element	Description
1	Button name	... indicates the respective name of each button.
2	Button description	... indicates the action that is triggered when clicking on the button. Each button description starts with ‘This function enables you...’

Position No.	Element	Description
4	Cross-field validations	... indicate interdependencies between a field and the button relevant for the validation of your input. For further details on the validation process, refer to validation [ ].
5	References for error messages	... indicates the code of all possible errors applying to the button during the back-end validation. The corresponding error text and error description is listed in the annex (list of references for error messages [ ]). For further details on the validation process, refer to section “Validation” in CRDM UHB Book 1.
6	Additional information	... section indicates useful information regarding the button and/or its function.

For further information on common buttons, refer to Common Buttons and Icons.

2.2 T2S

2.2.1 Parties

2.2.1.1 Eligible Counterpart CSDs - Search/List Screen

Context of Usage

This screen enables the user to display a list of Eligible counterpart CSDs matching the entered criteria. The search results is displayed in a list, which is sorted by the values of the ‘Valid from’ column in ascending order (default setting). After selecting an entry, the user can proceed further by clicking on the buttons below.

Screen Access

- T2S >> Parties >> Eligible Counterpart CSDs >> Search

Privileges

To use this screen, the following Privileges [ ] are needed:

- Eligible Counterpart CSD list query
- Delete Eligible Counterpart CSD link

Screenshot

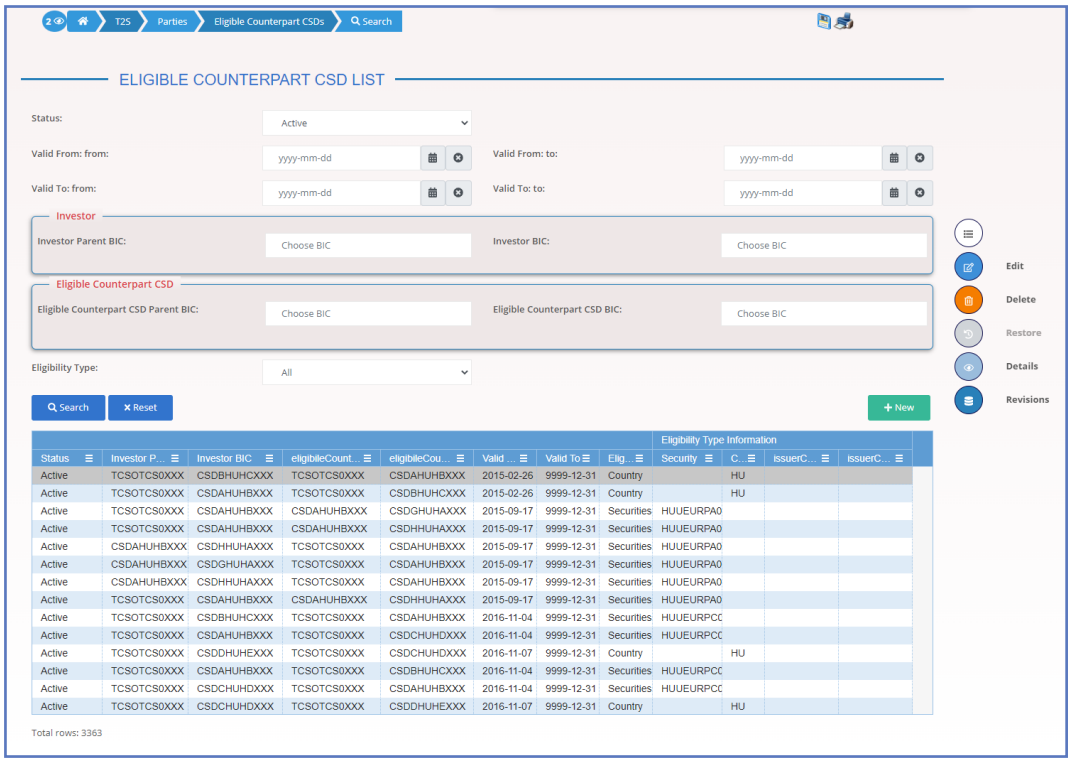


Illustration 4: Eligible Counterpart CSDs – search/list screen

Fields Description

Eligible Counterpart CSDs – Search Criteria	
Status	Select the status of the Eligible Counterpart CSD from the possible values: ▌All ▌Active (default value) ▌Deleted
Valid from from	Enter or pick the lower bound of the search range for the date from which the Eligible Counterpart CSD is valid. The lower bound of the search range must be earlier than or equal to the upper bound. Required format is: Date.
Valid from to	Enter or pick the upper bound of the search range for the date from which the Eligible Counterpart CSD is valid. The upper bound of the search range must be later than or equal to the lower bound. Required format is: Date.

Eligible Counterpart CSDs – Search Criteria	
Valid to from	Enter or pick the lower bound of the search range for the date until which the Eligible Counterpart CSD is valid. The lower bound of the search range must be earlier than or equal to the upper bound. Required format is: Date.
Valid to to	Enter or pick the upper bound of the search range for the date until which the Eligible Counterpart CSD is valid. The upper bound of the search range must be later or equal to than the lower bound and later than or equal to the lower bound of the 'Valid From' date. Required format is: Date.
Investor Parent BIC	Enter or select the Parent BIC of the investor CSD. Required format is: max. 11x characters.
Investor BIC	Enter or select the BIC of the investor CSD. Required format is: max. 11x characters.
Eligible Counterpart CSD Parent BIC	Enter or select the Parent BIC of the eligible counterpart CSD. Required format is: max. 11x characters.
Eligible Counterpart CSD BIC	Enter or select the BIC of the eligible counterpart CSD. Required format is: max. 11x characters.
Eligibility Type	Select the Eligibility Type from the possible values: ▌All (default value) ▌Securities ▌Issuer CSD ▌Country
ISIN	Enter or select the ISIN of the security. This field is enabled only if the Eligibility Type is set to "Securities". It is disabled otherwise. Required format: max 12x characters.

Eligible Counterpart CSDs – List	
Status	Shows the status of the Eligible Counterpart CSD. Reference for error message [ ]: ▌DPD2001 ▌DPD2003 ▌DPD2012
Valid From	Shows the date from which the Eligible Counterpart CSD is valid. Reference for error message [ ]: ▌DPD2003 ▌DPD2110 ▌DPD2120
Valid To	Shows the date until which the Eligible Counterpart CSD is valid. Reference for error message [ ]: ▌DPD2003 ▌DPD2110 ▌DPD2120
Investor Parent BIC	Shows the Parent BIC of the investor CSD. Reference for error message [ ]: ▌DPD2001 ▌DPD2070
Investor BIC	Shows the BIC of the investor CSD. Reference for error message [ ]: ▌DPD2001 ▌DPD2070
Eligible Counterpart CSD Parent BIC	Shows the Parent BIC of the Eligible Counterpart CSD. Reference for error message [ ]: ▌DPD2070

Eligible Counterpart CSDs – List	
Eligible Counterpart CSD BIC	Shows the BIC of the Eligible Counterpart CSD. Reference for error message [▸]: ▌DPD2070
Eligibility Type	Shows the eligibility type.
Eligibility Type Information	Shows different information according to the eligibility type. If the eligibility type is set to ‘Security’, this field shows the ISIN of the security. If the eligibility type is set to ‘Country’, this field shows the country code. If the eligibility type is set to ‘Issuer CSD’, this field shows the issuer CSD parent BIC and party BIC. Reference for error message [▸]: ▌DPD2100

Buttons

Search	This function enables the user to start a search according to the filled in criteria.
Reset	This function enables the user to set default search criteria and blanks out all optional criteria.
New	This function enables the user to create a new Eligible Counterpart CSD.
Edit	This function enables the user to edit the details of the selected Eligible Counterpart CSD. If the status of the selected Eligible Counterpart CSD is already set to ‘Deleted’, this function is not available.
Restore	This function enables the user to restore a previously deleted Eligible Counterpart CSD. If the status of the selected CMB Eligible Counterpart CSD is already set to ‘Active’ this function is not available. Reference for error message [▸]: ▌DPD2001

	▌DPD2012 ▌DPD2070 ▌DPD2071 ▌DPD2080 ▌DPD2100 ▌DPD2120
Details	This function enables the user to display the details of the selected Eligible Counterpart CSD. Reference for error message [ ]: ▌DPD2001 ▌DPD2003 ▌DPD2110
Revisions	This function enables the user to display the revisions of the selected Eligible Counterpart CSD.
Delete	This function enables the user to delete the selected Eligible Counterpart CSD. If the status of the selected Eligible Counterpart CSD is already set to 'Deleted', this function is not available.

2.2.1.2 Eligible Counterpart CSD - Details Screen

Context of Usage This screen displays detailed information on the selected Eligible Counterpart CSD. Users can check the data and proceed further by clicking on the buttons below.

Screen Access ▌T2S >> Parties >> Eligible Counterpart CSDs >> *Eligible Counterpart CSDs – search/list* screen >> Click on the *search* and/or *details* button

Privileges To use this screen, the following Privileges [ ] are needed:

▌Eligible Counterpart CSD details query

▌Delete Eligible Counterpart CSD link

Screenshot

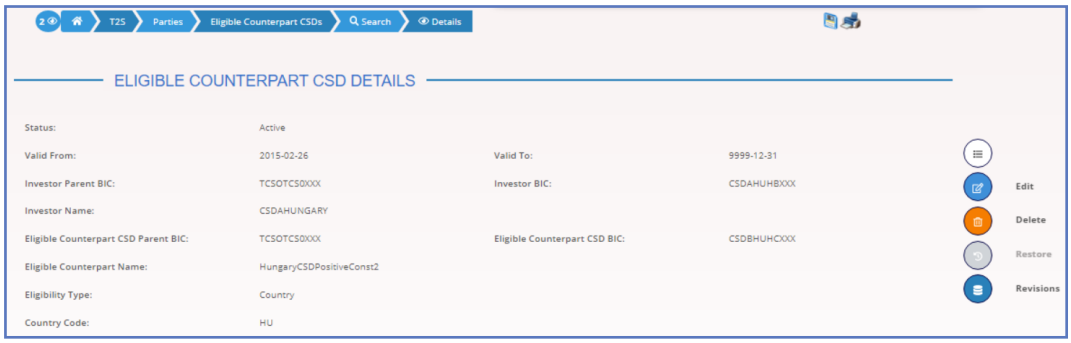


Illustration 5: Eligible Counterpart CSD – details screen

Fields Description

Eligible Counterpart CSD	
Status	Shows the status of the Eligible Counterpart CSD. Reference for error message [ ]: ▌DPD2001 ▌DPD2003 ▌DPD2012
Valid From	Shows the date from which the Eligible Counterpart CSD is valid. Reference for error message [ ]: ▌DPD2003 ▌DPD2110 ▌DPD2120
Valid To	Shows the date until which the Eligible Counterpart CSD is valid. Reference for error message [ ]: ▌DPD2003 ▌DPD2110 ▌DPD2120
Investor	
Investor Parent BIC	Shows the Parent BIC of the investor CSD. Reference for error message [ ]: ▌DPD2001 ▌DPD2070

Eligible Counterpart CSD	
Investor BIC	Shows the BIC of the investor CSD. Reference for error message [▸]: ▌DPD2001 ▌DPD2070
Investor Name	Shows the name of the investor CSD.
Eligible Counterpart CSD	
Eligible Counterpart CSD Parent BIC	Shows the Parent BIC of the Eligible Counterpart CSD. Reference for error message [▸]: ▌DPD2070
Eligible Counterpart CSD BIC	Shows the BIC of the Eligible Counterpart CSD. Reference for error message [▸]: ▌DPD2070
Eligible Counterpart Name	Shows the name of the Eligible Counterpart CSD.
Eligibility Type	
Eligibility Type	Shows the eligibility type.
ISIN	Shows the ISIN of the security. This function is only available, if the selected eligibility type is set to ‘Securities’. Reference for error message [▸]: ▌DPD2100
Securities Name	Shows the name of the security. This function is only available, if the selected eligibility type is set to ‘Securities’.
Country Code	Shows the country code of the eligible securities. This function is only available, if the selected eligibility type is set to ‘Country’. Reference for error message [▸]: ▌DPD2080

Eligible Counterpart CSD	
Issuer Parent BIC	Shows the Parent BIC of the external issuer. This function is only available, if the selected eligibility type is set to ‘Issuer CSD’. Reference for error message [▸]: ▌DPD2071
Issuer BIC	Shows the BIC of the external issuer. This function is only available, if the selected eligibility type is set to ‘Issuer CSD’. Reference for error message [▸]: ▌DPD2071
Issuer Name	Shows the name of the external issuer. This function is only available, if the selected eligibility type is set to ‘Issuer CSD’.

Buttons

Edit	This function enables the user to edit the details of the selected Eligible Counterpart CSD. If the status of the selected Eligible Counterpart CSD is already set to 'Deleted', this function is not available.
Restore	This function enables the user to restore a previously deleted Eligible Counterpart CSD. If the status of the selected Eligible Counterpart CSD is already set to 'Active', this function is not available. Reference for error message [ ]: ▌DPD2001 ▌DPD2012 ▌DPD2070 ▌DPD2071 ▌DPD2080 ▌DPD2100 ▌DPD2120
Revisions	This function enables the user to display the revisions of the selected Eligible Counterpart CSD.
Delete	This function enables the user to delete the selected Eligible Counterpart CSD. If the status of the selected Eligible Counterpart CSD is already set to 'Deleted', this function is not available. Reference for error message [ ]: ▌DPD2001 ▌DPD2003 ▌DPD2110

2.2.1.3 Eligible Counterpart CSD – New/Edit Screen

Context of Usage This screen enables the user to create a new Eligible Counterpart CSD or to edit an existing one, previously selected. The screen has a slightly different behaviour depending on the function the user is submitting.

Eligible Counterpart CSD can only be created and updated by CSD users or the Service Operator. Users can only update Eligible Counterpart CSD entities whose Investor CSD is the CSD they belong to.

Screen Access

- T2S >> Parties >> Eligible Counterpart CSD >> New
- T2S >> Parties >> Eligible Counterpart CSD >> *Eligible Counterpart CSDs – search/list* screen >> Click on the *new* or *edit* button
- T2S >> Parties >> Eligible Counterpart CSD >> *Eligible Counterpart CSDs – search/list* screen >> Click on the *details* button >> *Eligible Counterpart CSD – details* screen >> Click on the *edit* button

Privileges

To use this screen, the following Privileges [] are needed:

- Create Eligible Counterpart CSD link
- Update Eligible Counterpart CSD link

Screenshot

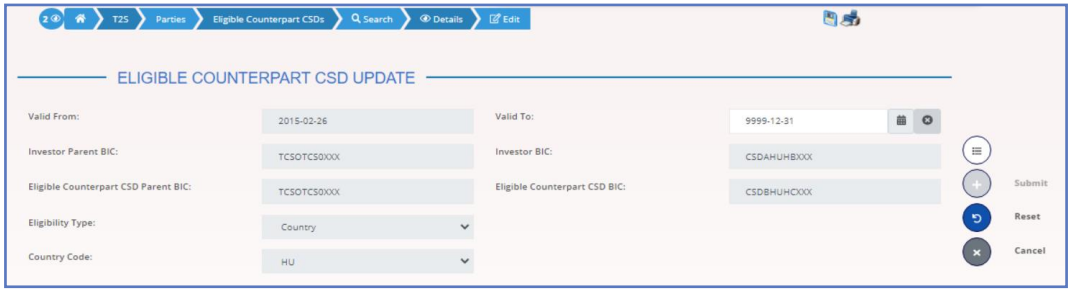


Illustration 6: Eligible Counterpart CSD – new/edit screen

Fields Description

Eligible Counterpart CSD	
Valid From	Enter or pick the date from which the Eligible Counterpart CSD is valid. The 'Valid from' must be equal to or greater than the current business date. This field is mandatory in create mode. This field is read-only in edit mode. Required format is: Date. Reference for error message []: - DPC2120 - DPC2200 - DPU2200
Valid To	Enter or pick the date until which the Eligible Counterpart CSD is valid.

Eligible Counterpart CSD	
	The ‘Valid to’ date must be equal to or later than the ‘Valid from’ date. Required format is: Date. Reference for error message [ ]: ▌DPC2121 ▌DPC2200 ▌DPU2121 ▌DPU2200
Investor Parent BIC	Enter or select the Parent BIC of the investor CSD. This field is mandatory in create mode. This field is read-only in edit mode. Required format is: 11x characters. Reference for error message [ ]: ▌DPC2001 ▌DPC2070 ▌DPC2200 ▌DPU2001 ▌DPU2200

Eligible Counterpart CSD	
Investor BIC	Enter or select the BIC of the investor CSD. This field is mandatory in create mode. This field is read-only in edit mode. Required format is: 11x characters. Reference for error message [ ]: ▌DPC2001 ▌DPC2070 ▌DPC2200 ▌DPU2001 ▌DPU2200
Eligible Counterpart CSD Parent BIC	Enter or select the Parent BIC of the Eligible Counterpart CSD. This field is mandatory in create mode. This field is read-only in edit mode. Required format is: 11x characters. Reference for error message [ ]: ▌DPC2070 ▌DPC2200 ▌DPU2200
Eligible Counterpart CSD BIC	Enter or select the BIC of the Eligible Counterpart CSD. This field is mandatory in create mode. This field is read-only in edit mode. Required format is: 11x characters. Reference for error message [ ]: ▌DPC2070 ▌DPC2200 ▌DPU2200

All Rights reserved

Eligibility Type	
Eligibility Type	Select the Eligibility Type from the possible values: ▌Securities ▌Issuer CSD ▌Country This field is mandatory in create mode. This field is read-only in edit mode. Reference for error message [▸]: ▌DPC2200 ▌DPU2200
ISIN	Enter or select the ISIN of the security. In create mode, if the selected eligibility type is set to 'Securities', this field is mandatory, otherwise it is not available. This field is read-only in edit mode, if present. Required format is: 12x characters. Reference for error message [▸]: ▌DPC2100 ▌DPC2200 ▌DPU2200

All Rights reserved

Eligibility Type	
Country Code	Select the country code of the eligible securities. In create mode, if the selected eligibility type is set to 'Country', this field is mandatory, otherwise it is not available. This field is read-only in edit mode, if present. Reference for error message [▸]: ▪ DPC2080 ▪ DPC2200 ▪ DPU2200
Issuer Parent BIC	Enter or select the Parent BIC of the issuer. In create mode, if the selected eligibility type is set to 'Issuer CSD', this field is mandatory, otherwise it is not available. This field is read-only in edit mode, if present. Required format is: 11x characters. References for error messages [▸]: ▪ DPC2071 ▪ DPC2200 ▪ DPU2200
Issuer BIC	Enter or select the BIC of the issuer. In create mode, if the selected eligibility type is set to 'Issuer CSD', this field is mandatory, otherwise it is not available. This field is read-only in edit mode, if present. Required format is: 11x characters. References for error messages [▸]: ▪ DPC2071 ▪ DPC2200 ▪ DPU2200

Buttons

Submit	This function enables the user to create or edit a Eligible Counterpart CSD. References for error messages [▸]: ▪ DPC2001 ▪ DPC2070 ▪ DPC2071 ▪ DPC2080 ▪ DPC2100 ▪ DPC2120 ▪ DPC2121 ▪ DPC2200 ▪ DPU2001 ▪ DPU2003 ▪ DPU2121 ▪ DPU2200
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.2.2 Securities

2.2.2.1 Auto-Collateralisation Eligibility Links - Search/List Screen

Context of Usage

This screen allows the user to search for Auto-Collateralisation Eligibility Links. The search results is displayed in a list, which is sorted by the values of the 'ISIN' column in ascending order (default setting). After selecting an entry, the user can proceed further by clicking on the buttons below.

Auto-collateralisation Eligibility Link can only be deleted/restored by Service Operator, NCB or Payment Bank. Users belonging to an NCB can only delete/restore Auto-collateralisation Eligibility Link for its own NCB or Parties that fall under their

responsibility according to the Hierarchical Party Model. Users belonging to a Payment Bank can delete/restore only Auto-collateralisation Eligibility Link for their own Party.

Screen Access

- T2S >> Securities >> Auto-Collateralisation Eligibility Links >> Search

Privileges

To use this screen, the following Privileges [] are needed:

- Delete auto-collateralisation eligibility
- Auto-Collateralisation Eligibility Links query

Screenshot

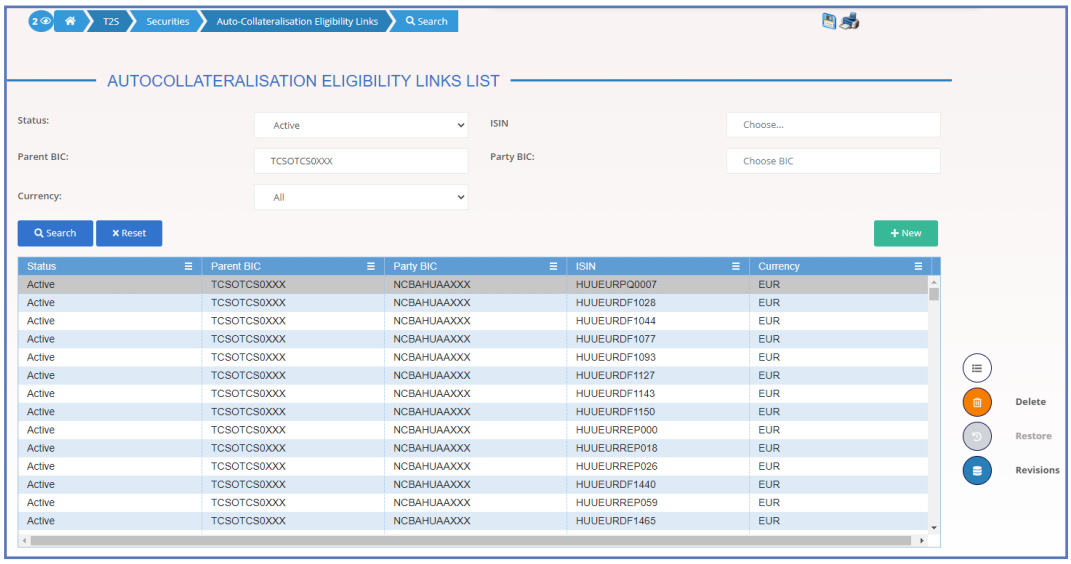


Illustration 7: Auto-Collateralisation Eligibility Links – search/list screen

Fields Description

Auto-Collateralisation Eligibility Links – Search Criteria	
Status	Select the status of the Auto-Collateralisation Eligibility Links from the possible values: - All - Active (default value) - Deleted
ISIN	Enter or select the ISIN of the security to be searched. User has to enter at least one field among 'ISIN', 'Parent BIC', 'Party BIC' and 'Currency'. Required format is: max. 12x characters.

Auto-Collateralisation Eligibility Links – Search Criteria	
Parent BIC	Enter or select the parent BIC of the linked party. User has to enter at least one field among ‘ISIN’, ‘Parent BIC’, ‘Party BIC’ and ‘Currency’. Required format is: max. 11x characters.
Party BIC	Enter or select the party BIC of the linked party. User has to enter at least one field among ‘ISIN’, ‘Parent BIC’, ‘Party BIC’ and ‘Currency’. Required format is: max. 11x characters.
Currency	Select the currency from the drop-down menu. User has to enter at least one field among ‘ISIN’, ‘Parent BIC’, ‘Party BIC’ and ‘Currency’. The default value is ‘All’.

Auto-Collateralisation Eligibility Links – List	
Status	Shows the status of the Auto-Collateralisation Eligibility Link. References for error messages [▸]: ▌DSD5002 ▌DSD5006
ISIN	Shows the ISIN of the security. References for error messages [▸]: ▌DSD5004 ▌DSD5005

Auto-Collateralisation Eligibility Links – List	
Parent BIC	Shows the parent BIC of the linked party. References for error messages [▸]: ▪ DSD5001 ▪ DSD5007
Party BIC	Shows the party BIC of the linked party. References for error messages [▸]: ▪ DSD5001 ▪ DSD5007
Currency	Shows the currency eligible for auto-collateralisation of the security. References for error messages [▸]: ▪ DSD5003 ▪ DSD5005

Buttons

Search	This function enables the user to start a search according to the filled in criteria.
Reset	This function enables the user to set default search criteria and blanks out all optional criteria.
New	This function enables the user to create a new Auto-Collateralisation Eligibility Link.

Restore	This function enables the user to restore a previously deleted Auto-Collateralisation Eligibility Link. If the status of the selected Auto-Collateralisation Eligibility Link is already set to 'Active' this function is not available. References for error messages [ ]: ▌DSD5001 ▌DSD5003 ▌DSD5004 ▌DSD5005 ▌DSD5006 ▌DSD5007
Revisions	This function enables the user to display the revisions of the selected Auto-Collateralisation Eligibility Link.
Delete	This function enables the user to delete the selected Auto-Collateralisation Eligibility Link. If the status of the selected Auto-Collateralisation Eligibility Link is already set to 'Deleted', this function is not available. References for error messages [ ]: ▌DSD5001 ▌DSD5002

2.2.2.2 Auto-Collateralisation Eligibility Link - New Screen

Context of Usage

This screen enables the user to create a new Auto-collateralisation Eligibility Link.

Auto-collateralisation Eligibility Link can only be created by Service Operator, NCB or Payment Bank. Users belonging to an NCB can only create Auto-collateralisation Eligibility Link for its own NCB or Parties that fall under their responsibility according to the Hierarchical Party Model. Users belonging to a Payment Bank can create only Auto-collateralisation Eligibility Link for their own Party.

Screen Access

▌T2S >> Securities >> Auto-Collateralisation Eligibility Links >> New

▌T2S >> Securities >> Auto-Collateralisation Eligibility Links >> *Auto-Collateralisation Eligibility Links – search/list* screen >> Click on the *new* button

Privileges

To use this screen, the following Privileges [] are needed:

- Create auto-collateralisation eligibility links

Screenshot

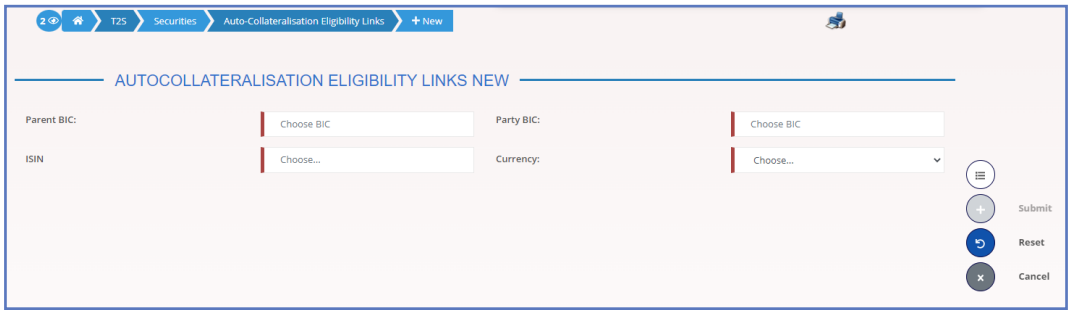


Illustration 8: Auto-Collateralisation Eligibility Link – new screen

Fields Description

Auto-Collateralisation Eligibility Link	
ISIN	Enter or select the ISIN of the security. This field is mandatory. Required format is: max 12x characters. References for error messages []: - DSC5002 - DSC5003
Parent BIC	Enter or select the parent BIC of the linked party. This field is mandatory. Required format is: max 11x characters. References for error messages []: - DSC5001 - DSC5005
Party BIC	Enter or select the party BIC of the linked party. This field is mandatory. Required format is: max 11x characters. References for error messages []: - DSC5001 - DSC5005
Currency	Select the currency eligible for auto-collateralisation of the security from the drop-down menu. Default value is “blank”.

Auto-Collateralisation Eligibility Link	
	This field is mandatory. References for error messages [▸]: ▪ DSC5003 ▪ DSC5004

Buttons

Submit	This function enables the user to create an Auto-Collateral-isation Eligibility Link. References for error messages [▸]: ▪ DSC5001 ▪ DSC5002 ▪ DSC5003 ▪ DSC5004 ▪ DSC5005
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.2.2.3 Close Links - Search/List Screen

Context of Usage

This screen allows the authorised users to search for the close links.

This screen gives also the possibility to CB and Payment Bank users to manage Close Links.

Finally it is possible to create a new Close Link.

The result list is displayed sorted by default by “Status”, “Party BIC” and “ISIN”.

Screen Access

▪ T2S >> Securities >> Close Links

Privileges

To use this screen, the following Privileges [▸] are needed:

▪ Close Links query

▪ Delete Close Link

Screenshot

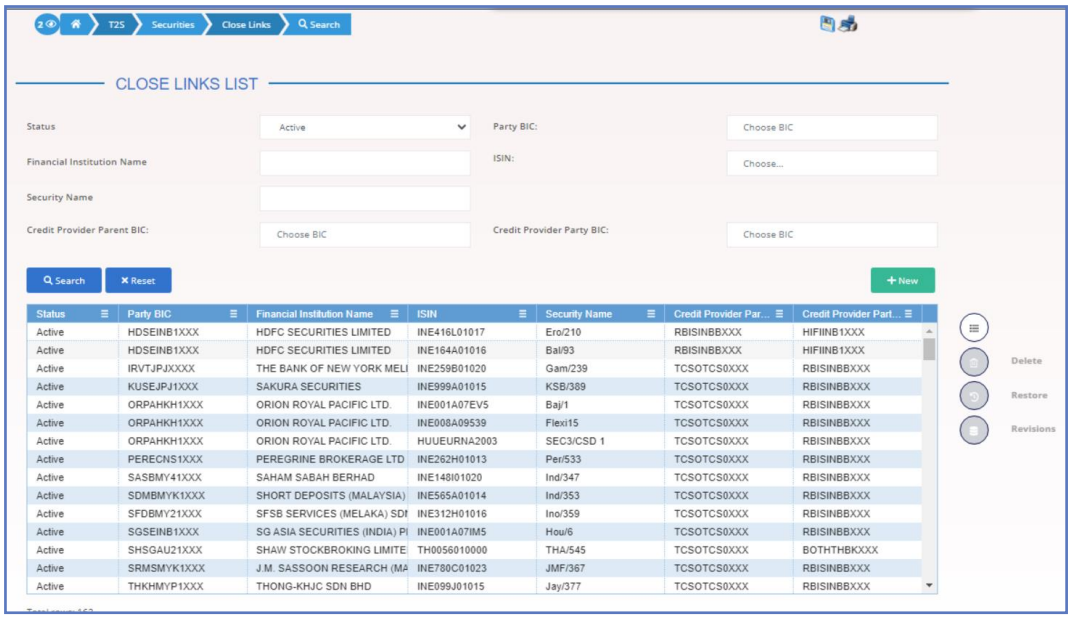


Illustration 9: Close Links – search/list screen

Fields Description

Close Links – Search Criteria	
Status	Select the status of the Limit from the possible values: ▌All ▌Active (default value) ▌Deleted
Party BIC	Enter or select the Party BIC to be searched. Required format is: max. 11x characters.
Financial Institution Name	Enter the short name of the financial institution to be searched. Required format is: max. 107x characters.
ISIN	Enter or select the ISIN to be searched. Required format is: max. 12x characters.

Close Links – Search Criteria	
Securities Name	Enter the short name of the security to be searched. Required format is: max. 35x characters.
Credit Provider Parent BIC	Enter or select the Credit Provider Parent BIC to be searched. Required format is: max. 11x characters.
Credit Provider Party BIC	Enter or select the Credit Provider Party BIC to be searched. Required format is: max. 11x characters.

Close Links – List	
Status	Shows the status of the Close Link. References for error messages [▸]: ▸ DSD2003 ▸ DSD2012
Party BIC	Shows the Party BIC of the Party associated to the close link. References for error messages [▸]: ▸ DSD2013 ▸ DSD2015
Financial Institution Name	Shows the short name of the financial institution. References for error messages [▸]: ▸ DSD2014 ▸ DSD2015
ISIN	Shows the ISIN of the security. References for error messages [▸]: ▸ DSD2014 ▸ DSD2015

All Rights reserved

Close Links – List	
Security Name	Shows the short name of the security.
Credit Provider Parent BIC	Shows the Credit Provider Parent BIC.
Credit Provider Party BIC	Shows the Credit Provider Party BIC.

Buttons

Search	This function enables the User to start a search according to the entered criteria. The results are displayed in a list on the same screen.
Reset	This function enables the User to set default search criteria and blanks out all optional criteria.
New	This function enables the user to create a new Close Link.
Restore	This function enables the user to restore a previously deleted Close Link. If the status of the selected Limit is already set to 'Active' this function is not available. References for error messages [ ]: ▌DSD2001 ▌DSD2012 ▌DSD2013 ▌DSD2014 ▌DSD2015
Revisions	This function enables the user to display the revisions of the selected Close Link.
Delete	This function enables the user to delete the selected Close Link, after confirmation. If the status of the selected Close Link is already set to 'Deleted', this function is not available. References for error messages [ ]: ▌DSD2001

All Rights reserved

	DSD2003

2.2.2.4 Close Link - New Screen

Context of Usage

This screen contains a number of fields regarding Close Links. You can enter new data. Afterwards you can proceed further by clicking on the buttons below.

Only the Service Operator, CB and Payment Bank users can access the screen via the menu.

Screen Access

- T2S >> Securities >> Close Links >> New
- T2S >> Securities >> Close Links >> Search >> click on *New*

Privileges

To use this screen, the following Privileges [▸] are needed:

- Create Close Link

Screenshot

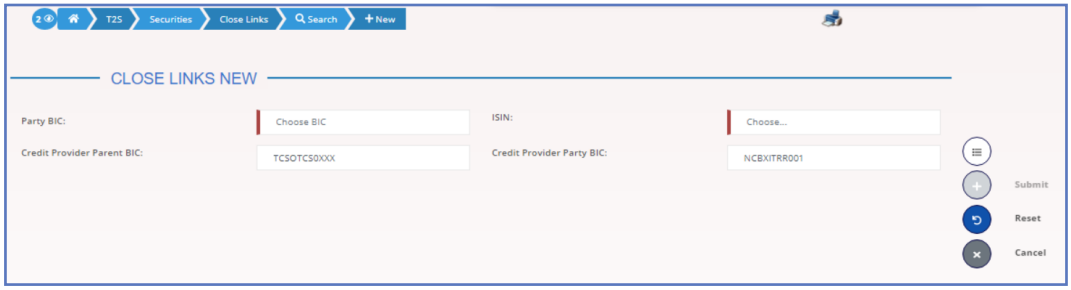


Illustration 10: Close Links – new screen

Fields Description

Close Links	
Party BIC	Enter or select the Party BIC to be associated to the close link. This field is mandatory. Required format is: 11x characters. References for error messages [▸]: ▸ DSC2040 ▸ DSC2050
ISIN	Enter or select the ISIN. This field is mandatory. Required format is: 12x characters. References for error messages [▸]: ▸ DSC2030 ▸ DSC2050
Credit Provider Parent BIC	Enter or select the Credit Provider Parent BIC. If the requestor User belongs to a Central Bank or Payment Bank Party, this field is defaulted to that Party's Parent BIC. If the requestor User belongs to a Payment Bank Party, this field is read-only. Required format is: 11x characters.
Credit Provider Party BIC	Enter or select the Credit Provider Party BIC. If the requestor User belongs to a Central Bank or Payment Bank Party, this field is defaulted to that Party's BIC. If the requestor User belongs to a Payment Bank Party, this field is read-only. Required format is: 11x characters.

Buttons

Submit	This function enables the user to create a Close Link. References for error messages [▸]: ▪ DSC2001 ▪ DSC2030 ▪ DSC2040 ▪ DSC2050 ▪ DSC2060
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.2.2.5 Securities - Search/List Screen

Context of Usage

This screen allows the authorised users to search for Securities. The search results will display a list sorted by the values of the Securities Short Name column in ascending order (default setting).

Securities can only be created and edited by users belonging to the responsible CSD users endowed with the correct privilege. Securities can be viewed by any user with the correct privilege.

Screen Access

- T2S >> Securities >> Securities >> Search

Privileges

To use this screen, the following Privileges [▸] are needed:

- Securities reference data Query
- ISIN List Query
- Delete Security

Screenshot

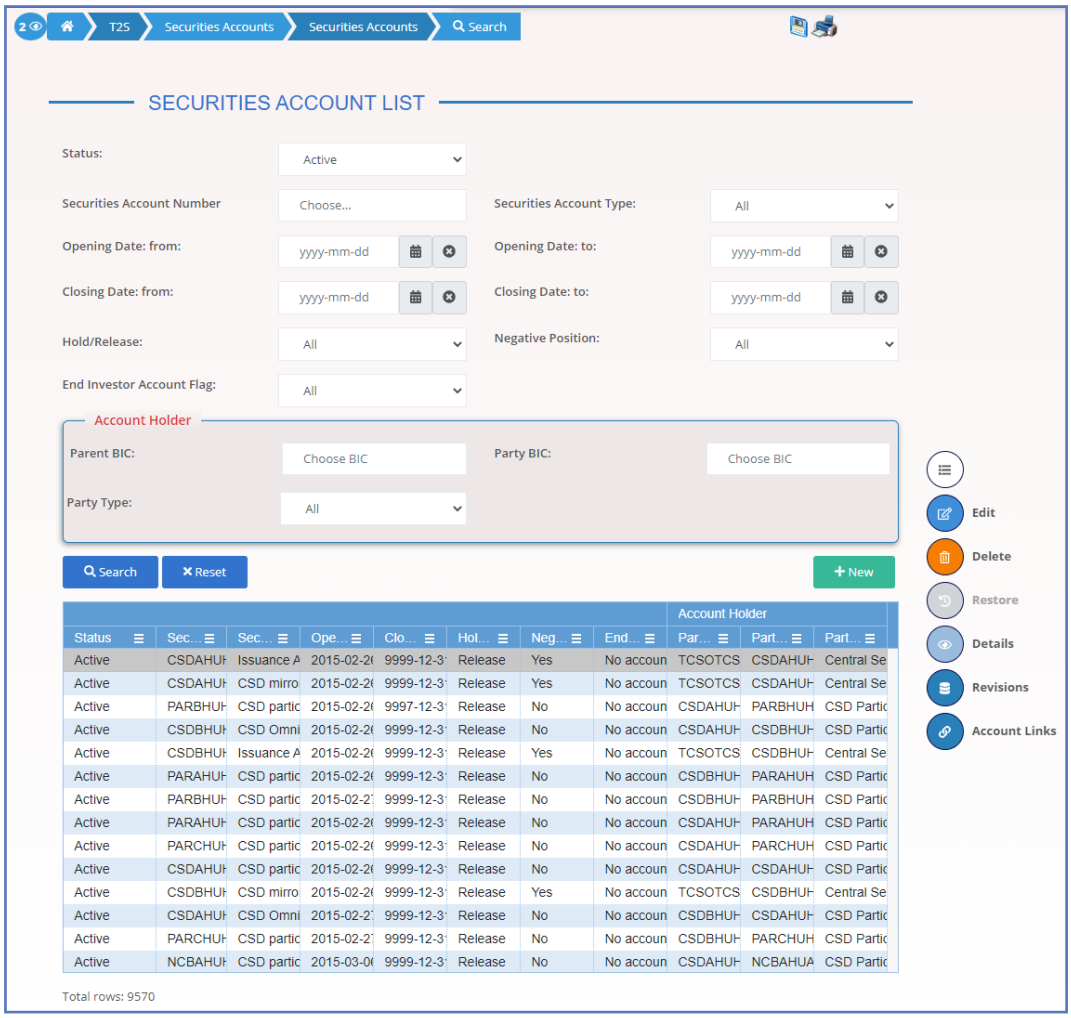


Illustration 11: Securities – search/list screen

Fields Description

Securities – Search Criteria	
Status	Select the status of the Security from the possible values: ▌All ▌Active (default value) ▌Deleted
ISIN	Enter or select the ISIN of the security. Required format is: min 2x, max. 12x characters.
CFI Code	Enter the classification of financial instruments code of the security. Required format is: min 2x, max. 6x characters
Security Short Name	Enter the security short name.

Securities – Search Criteria	
	Required format is: min 4x, max. 35x characters
Issue Date From	Enter or pick the lower bound for the issue date of the security. Required format is: Date. This field is mandatory.
Issue Date To	Enter or pick the upper bound for the issue date of the security. The 'Issue Date: To' must be greater than or equal to the 'Issue Date: From'. Required format is: Date.
Maturity Date From	Enter or pick the lower bound for the maturity date of the security. Required format is: Date.
Maturity Date To	Enter or pick the upper bound for the maturity date of the security. The 'Maturity Date: To' must be greater or equal to than the 'Maturity Date: From' Required format is: Date.
Issue currency	Select the issue currency of the security from the drop-down menu.
Country of issuance	Select the Country of issuance of the security from the drop-down menu.

Securities – List	
Status	Shows the status of the Security. References for error messages [▸]: ▌DSD1003 ▌DSD1012
ISIN	Shows the ISIN of the security. Reference for error message [▸]: ▌DSD1013

Securities – List	
CFI Code	Shows the classification of financial instruments code of the security.
Security Short Name	Shows the security short name.
Issue Date	Shows the issue date of the security. Reference for error message [▸]: ▌DSD1003
Maturity Date	Shows the maturity date of the security. Reference for error message [▸]: ▌DSD1003
Issue currency	Shows the currency in which the security was issued. Reference for error message [▸]: ▌DSD1022
Country of issuance	Shows the Country where the security was issued. Reference for error message [▸]: ▌DSD1021

Buttons

Search	This function enables the User to start a search according to the entered criteria. The results are displayed in a list on the same screen.
Reset	This function enables the User to set default search criteria and blanks out all optional criteria.
New	This function enables the User to create a new Security.
Edit	This function enables the User to edit the selected Security.
Details	This function enables the User to display the details of the selected Security.
Restore	This function enables the User to restore a previously deleted Securities. If the status of the selected Security is already set to ‘Active’, this function is not available.

	References for error messages [▸]: ▪ DSD1001 ▪ DSD1012 ▪ DSD1013 ▪ DSD1021 ▪ DSD1022 ▪ DSD1024 ▪ DSD1252 ▪ DSD1255 ▪ DSD1256 ▪ DSD1257 ▪ DAD1001
Revisions	This function enables the User to access the Display Revisions List screen related to the selected Security.
CSD Links	This function enables the User to display the CSD links related to the selected security.
Delete	This function enables the User to delete the selected Security, after confirmation. If the status of the selected Security is already set to 'Deleted', this function is not available. References for error messages [▸]: ▪ DAD1001 ▪ DSD1001 ▪ DSD1003 ▪ DSD1030 ▪ DSD1300

2.2.2.6 Security - Details Screen

Context of Usage This screen displays detailed information on the selected security. You can check the data and proceed further by clicking on the buttons below.

Screen Access	T2S >> Securities >> *Securities – search/list* screen >> Click on the *search* and/or *details* button
Privileges	To use this screen, the following Privileges [] are needed: Security reference data query Delete Security

Screenshot

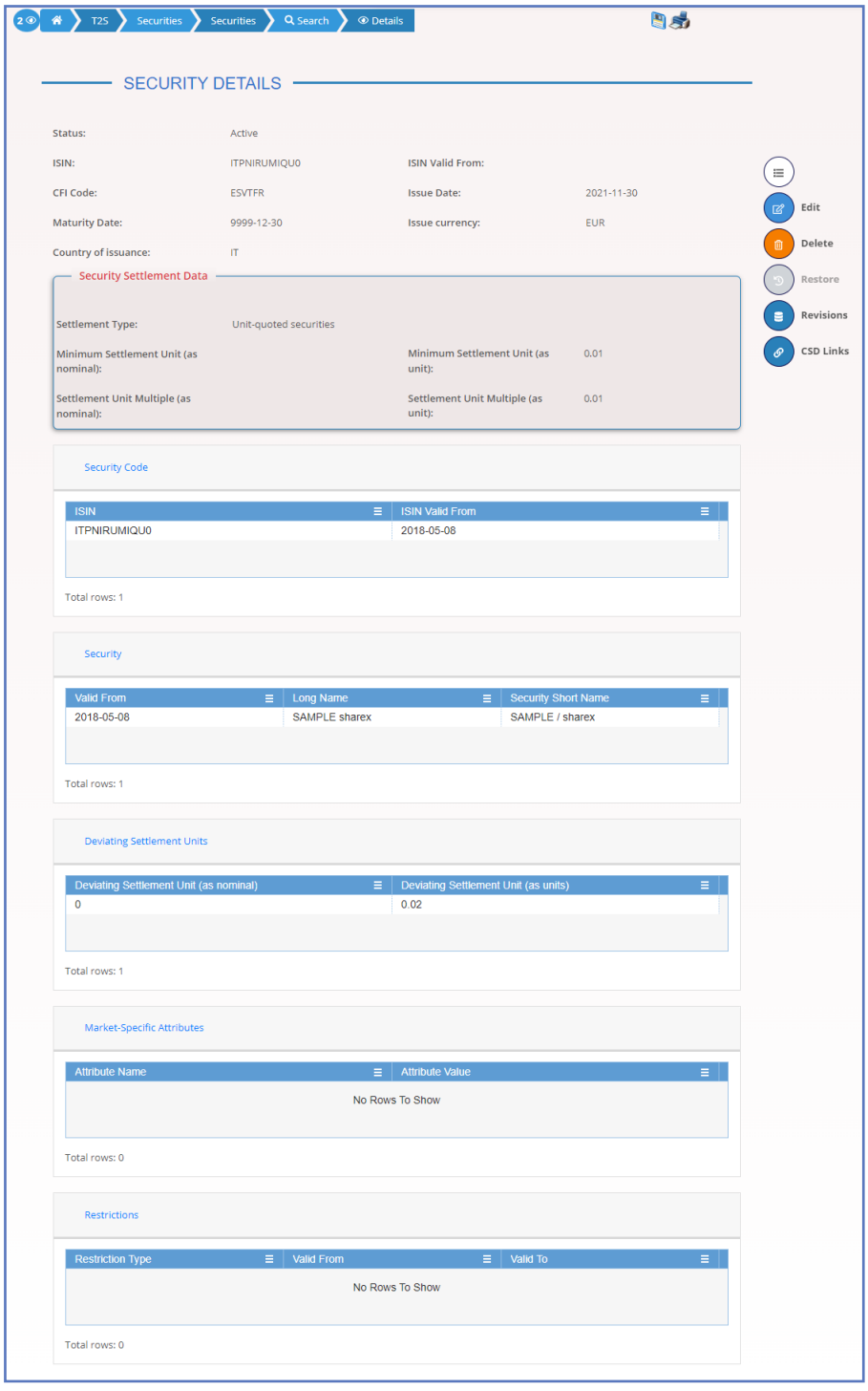


Illustration 12: Security – details screen

Fields Description

Security	
Status	Shows the status of the Security . Reference for error message [▸]: ▸ DPD2001 ▸ DPD2003 ▸ DPD2012
ISIN	Shows the ISIN of the security. Reference for error message [▸]: ▸ DSD1013
CFI Code	Shows the classification of financial instruments code of the security.
Issue Date	Shows the issue date of the security. Reference for error message [▸]: ▸ DSD1003
Maturity Date	Shows the maturity date of the security. Reference for error message [▸]: ▸ DSD1003
Issue currency	Shows the currency in which the security was issued. Reference for error message [▸]: ▸ DSD1022
Country of issuance	Shows the Country where the security was issued. Reference for error message [▸]: ▸ DSD1021
Security Settlement Data	
Settlement Type	Shows the type of settlement foreseen for the security.
Minimum Settlement Unit (as nominal)	Shows Minimum Settlement Unit of the security as nominal.

Security	
Minimum Settlement Unit (as unit)	Shows Minimum Settlement Unit of the security as unit.
Settlement Unit Multiple (as nominal)	Shows the multiple as nominal defining the standard lot sizes eligible for settlement on condition of being equal or greater than the minimum settlement unit.
Settlement Unit Multiple (as unit)	Shows the multiple as unit defining the standard lot size eligible for settlement on condition of being equal or greater than the minimum settlement unit.

Security Name	
Valid from	Shows the date from which the name of the security is valid.
Long Name	Shows the full name of the security
Security Short Name	Shows the security short name.

Security Code	
ISIN Valid from	Shows the date from which the ISIN of the security is valid.
ISIN	Shows the ISIN of the security.

Deviating Settlement Unit	
Deviating Settlement Unit (as nominal)	Shows the stored deviating settlement units for a security as nominal that T2S allows for settlement in case the security has several odd lot sizes outside of the multiple that can be settled.
Deviating Settlement Unit (as units)	Shows the stored deviating settlement units for a security as unit that T2S allows for settlement in case the security has several odd lot sizes outside of the multiple that can be settled.

All Rights reserved

Market-Specific Attributes	
Attribute Name	Shows the name of the market-specific attribute related to the security. References for error messages [▸]: ▸ DSD1252
Attribute Value	Shows the value of the market-specific attribute related to the security. References for error messages [▸]: ▸ DSD1255 ▸ DSD1256

Restrictions	
This section reports only active restrictions with a present or future validity period.	
Restriction Type	Shows the type of restriction related to the security. Reference for error message [▸]: ▸ DSD1024
Valid From	Shows the date and time from which the security is restricted from settlement.
Valid to	Shows the date and time until which the security is restricted from settlement.

Buttons

Edit	This function enables the user to edit the details of the selected security. If the status of the selected security is already set to 'Deleted' this function is not available.
Restore	This function enables the user to restore a previously deleted security. If the status of the selected security is already set to 'Active', this function is not available. References for error messages [▸]:

	▌DSD1012 ▌DSD1013 ▌DSD1021 ▌DSD1022 ▌DSD1024 ▌DSD1252 ▌DSD1255 ▌DSD1256 ▌DSD1257
Revisions	This function enables the user to display the revisions of the selected security.
CSD Links	This function enables the User to display the CSD links related to the selected security.
Delete	This function enables the user to delete the selected security, after confirmation. If the status of the selected security is already set to 'Deleted', this function is not available. References for error messages [▶]: ▌DSD1001 ▌DSD1003 ▌DSD1030 ▌DSD1300

2.2.2.7 Security – New/Edit Screen

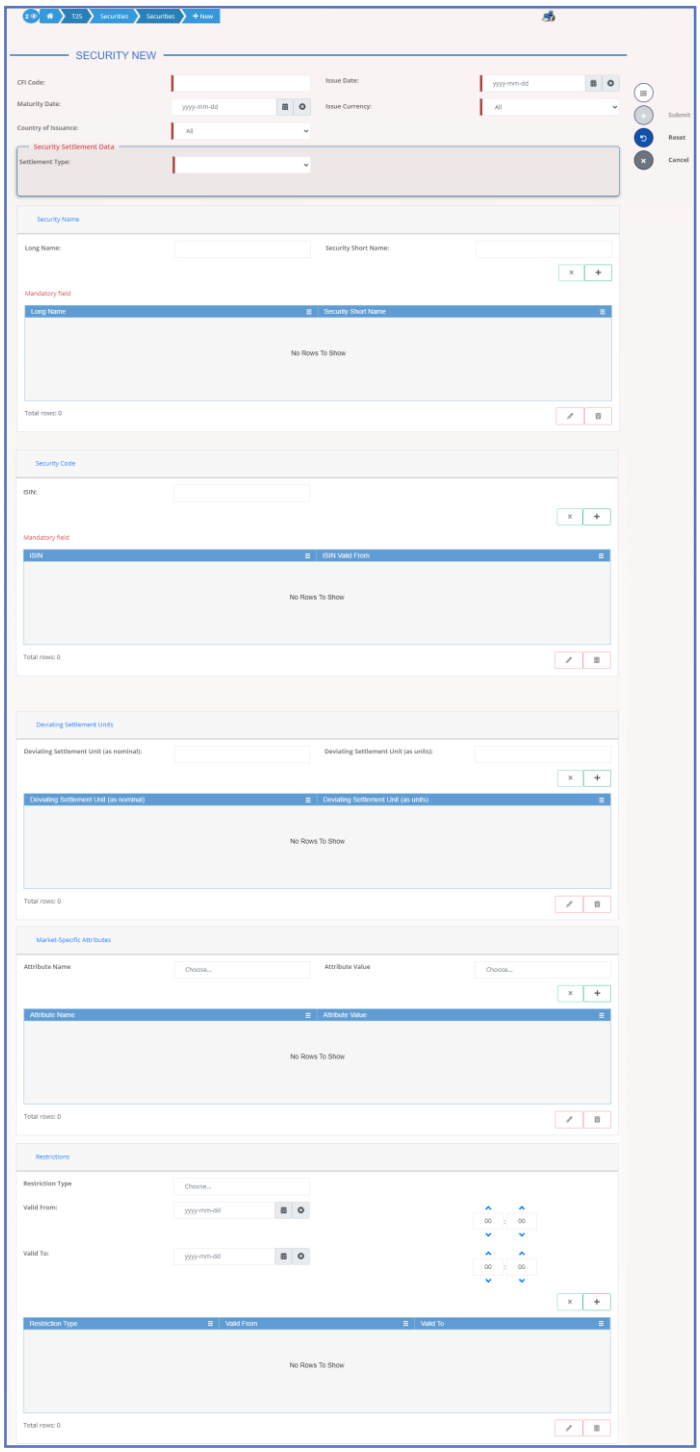
Context of Usage This screen contains a number of fields regarding Securities. You can enter new data or edit existing ones. Afterwards you can proceed further by clicking on the buttons below.

Screen Access
- T2S >> Securities >> Securities >> *Search/List* screen >> Click on the *New* button
- T2S >> Securities >> Securities >> *Search/List* screen >> Click on the *Edit* button
- T2S >> Securities >> Securities >> New

Privileges To use this screen, the following Privileges [] are needed:

- Create Security
- Update Security

Screenshot



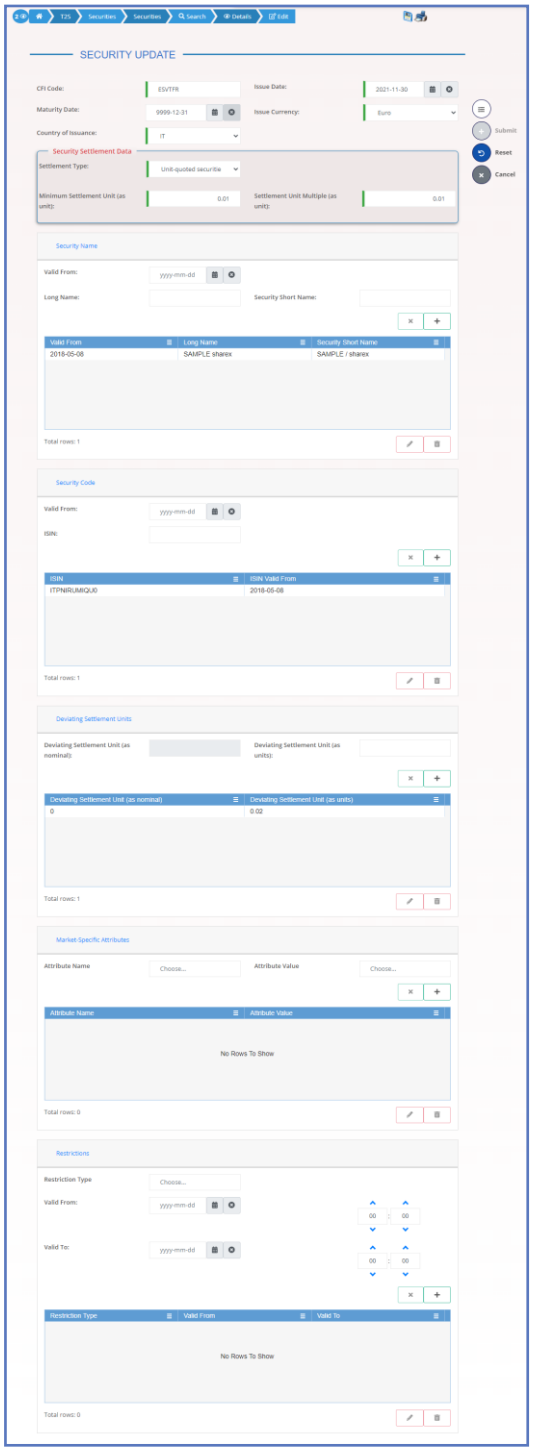


Illustration 13: Security – new/edit screen

Fields Description

Security	
CFI Code	Enter the CFI code associated to the selected securities. This field is mandatory. Required format is: 6x characters. References for error messages [▸]: ▸ DSC1700 ▸ DSU1410 ▸ DSU1420
Issue Date	Enter or select the issue date of the security. This field is mandatory Required format is: Date. References for error messages [▸]: ▸ DSC1028 ▸ DSU1026
Maturity Date	Enter or select the maturity date of the security. This date must be later than or equal to the current date. Required format is: Date. References for error messages [▸]: ▸ DSC1025 ▸ DSC1028 ▸ DSU1003 ▸ DSU1025 ▸ DSU1026
Issue currency	Select the currency in which the security was issued. This field is mandatory. References for error messages [▸]: ▸ DSC1022 ▸ DSU1022 ▸ DSU1705
Country of issuance	Select the country in which the security was issued.

Security	
	This field is mandatory. References for error messages [▸]: ▪ DSC1021 ▪ DSU1400
Security Settlement Data	
Settlement Type	Select the type of settlement foreseen for the security from the possible values: ▪ Face Amount ▪ Units Reference for error message [▸]: ▪ DSU1706
Minimum Settlement Unit (as nominal)	Enter the minimum settlement unit of the security as nominal. Required format is: Amount. The field is visible and mandatory if the field settlement type is set to ‘Face Amount’. References for error messages [▸]: ▪ DSC1800 ▪ DSU1030 ▪ DSU1031 ▪ DSU1700 ▪ DSU1800

Security	
Minimum Settlement Unit (as unit)	Enter the minimum settlement unit of the security as unit. Required format is: Quantity with up to 15 digits thereof maximum 14 decimals. In case of 14 decimals, the integer part must be 0. The field is visible and mandatory if the field settlement type is set to 'Unit'. References for error messages [▸]: ▪ DSC1800 ▪ DSU1030 ▪ DSU1031 ▪ DSU1700 ▪ DSU1800
Settlement Unit Multiple (as nominal)	Enter the settlement unit multiple of the security as nominal. Required format is: Amount. The field is visible and mandatory if the field settlement type is set to 'Face Amount'. References for error messages [▸]: ▪ DSC1300 ▪ DSC1800 ▪ DSU1030 ▪ DSU1301 ▪ DSU1700 ▪ DSU1704 ▪ DSU1800
Settlement Unit Multiple (as unit)	Enter the settlement unit multiple of the security as unit. Required format is: Quantity with up to 14 digits thereof maximum 9 decimals. The number of decimals of the SUM should define the maximum number of decimals that may be needed in the security lifecycle (e.g. for corporate actions).

Security	
	In case the requested update implies a decrease of the number of decimal positions for the Settlement Unit Multiple value, T2S will automatically include a number of trailing zeroes that allows keeping the number of decimal positions unchanged. The field is visible and mandatory if the field settlement type is set to ‘Unit’. References for error messages [ ]: ▌DSC1300 ▌DSC1800 ▌DSU1030 ▌DSU1031 ▌DSU1700 ▌DSU1800

Deviating Settlement Unit	
Deviating Settlement Unit (as nominal)	Enter the deviating settlement unit of the security as nominal that T2S allows for settlement in case the security has several odd lot sizes outside of the multiple that can be settled. Required format is: Amount. References for error messages [▸]: ▪ DSC1032 ▪ DSC1040 ▪ DSC1800 ▪ DSU1030 ▪ DSU1031 ▪ DSU1032 ▪ DSU1700 ▪ DSU1800
Deviating Settlement Unit (as units)	Enter the deviating settlement unit of the security as unit that T2S allows for settlement in case the security has several odd lot sizes outside of the multiple that can be settled. Required format is: Quantity with up to 15 digits thereof maximum 14 decimals. In case of 14 decimals, the integer part must be 0. References for error messages [▸]: ▪ DSC1032 ▪ DSC1040 ▪ DSC1800 ▪ DSU1030 ▪ DSU1031 ▪ DSU1032 ▪ DSU1700 ▪ DSU1800

Security Name	
Valid from	Enter or pick the date from which the name of the security is valid. This date must be later than or equal to the current date. This field is not available in new screen. This field is read-only in edit mode while editing the values of an existing item. References for error messages [▸]: ▌DSC1027 ▌DSU1005 ▌DSU1006 ▌DSU1007 ▌DSU1009 Required format is: Date.
Long Name	Enter the full name of the security. This field is mandatory. References for error messages [▸]: ▌DSU1006 ▌DSU1703 Required format is: max. 350x.
Security Short Name	Enter the short name of the security. This field is mandatory. References for error messages [▸]: ▌DSU1006 ▌DSU1703 Required format is: max. 35x.

Security Code	
ISIN Valid from	Enter or pick the date from which the ISIN is valid. This date must be later than or equal to the current date. This field is not available in new screen and it is available in edit mode only for Service Operator.
ISIN	Enter the ISIN of the security. This field is mandatory and read only in edit mode. Only Service Operator can update the ISIN. Required format is: 12x characters.

Market-Specific Attributes	
Attribute Name	Enter or select the name of the market-specific attribute related to the security. Duplicate Attribute Name values are not allowed. References for error messages [▸]: ▪ DSC1252 ▪ DSU1252 ▪ DSU1254 ▪ DSU1256 ▪ DSU1258
Attribute Value	Enter or select the value of the market-specific attribute related to the security. References for error messages [▸]: ▪ DSC1252 ▪ DSC1254 ▪ DSC1256 ▪ DSC1257 ▪ DSU1254 ▪ DSU1255 ▪ DSU1256 ▪ DSU1257

All Rights reserved

Restrictions	
This section reports only active restrictions with a present or future validity period.	
Restriction Type	Enter or select the type of restriction applying to the security. Duplicate Restriction Type-Valid From combinations are not allowed. References for error messages [▸]: ▪ DSC1024 ▪ DSC1040 ▪ DSC1301 ▪ DSU1024 ▪ DSU1040 ▪ DSU1041 ▪ DSU1042 ▪ DSU1300
Valid From	Enter or pick the date and time from which the security is restricted from settlement. Displayed format is: Datetime To set an immediate restriction, input the timestamp '1000-01-01 00:01'. References for error messages [▸]: ▪ DSC1040 ▪ DSC1301 ▪ DSU1007 ▪ DSU1009 ▪ DSU1040 ▪ DSU1042 ▪ DSU1300
Valid to	Enter or pick the date and time until which the security is restricted from settlement.

Restrictions	
	Displayed format is: Datetime To instantly remove a restriction, input the timestamp '9999-12-31 23:59'. References for error messages [▷]: ▌DSC1040 ▌DSC1301 ▌DSU1007 ▌DSU1040 ▌DSU1042 ▌DSU1300

Buttons

Submit	This function enables the user to create or edit a Security. After a security creation request is completed a prompt is shown with the following request: 'Do you want to configure the issuer now?' In case the user clicks on the 'Yes' button, the user will be redirected to the new CSD link screen with the following prefilled items: ▌ISIN field with Security-ISIN value; ▌Link type field is with ISSUER value; ▌Valid from with business date; ▌Issuer investor parent BIC and issuer investor BIC with user - related parent and Party BICs (if the creating user is

	a CSD user, otherwise the ‘Issuer Investor’ fields are empty). ▌Securities Maintenance Flag, marked as ‘Checked’ References for error messages [ ]: ▌DSC1001 ▌DSC1013 ▌DSC1021 ▌DSC1022 ▌DSC1024 ▌DSC1025 ▌DSC1026 ▌DSC1027 ▌DSC1028 ▌DSC1029 ▌DSC1032 ▌DSC1040 ▌DSC1252 ▌DSC1254 ▌DSC1256 ▌DSC1257 ▌DSC1300 ▌DSC1301 ▌DSC1700 ▌DSC1800 ▌DSU1001 ▌DSU1003 ▌DSU1005 ▌DSU1006 ▌DSU1007 ▌DSU1009 ▌DSU1013 ▌DSU1022

	▌DSU1024 ▌DSU1025 ▌DSU1026 ▌DSU1029 ▌DSU1030 ▌DSU1031 ▌DSU1032 ▌DSU1040 ▌DSU1041 ▌DSU1042 ▌DSU1252 ▌DSU1254 ▌DSU1255 ▌DSU1256 ▌DSU1257 ▌DSU1258 ▌DSU1300 ▌DSU1301 ▌DSU1400 ▌DSU1410 ▌DSU1420 ▌DSU1700 ▌DSU1704 ▌DSU1705 ▌DSU1706 ▌DSU1800
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.2.2.8 Securities Valuations - Search/List Screen

Context of Usage

This screen allows the authorised users to search for the Securities Valuations.

The Service Operators, Central Bank and Payment Bank users can additionally create new Securities Valuations.

The result list is sorted by default by “Parent BIC” and “Party BIC”.

Screen Access

- T2S >> Securities >> Securities Valuations >> Search

Privileges

To use this screen, the following Privileges [] are needed:

- Securities Valuation query

Screenshot

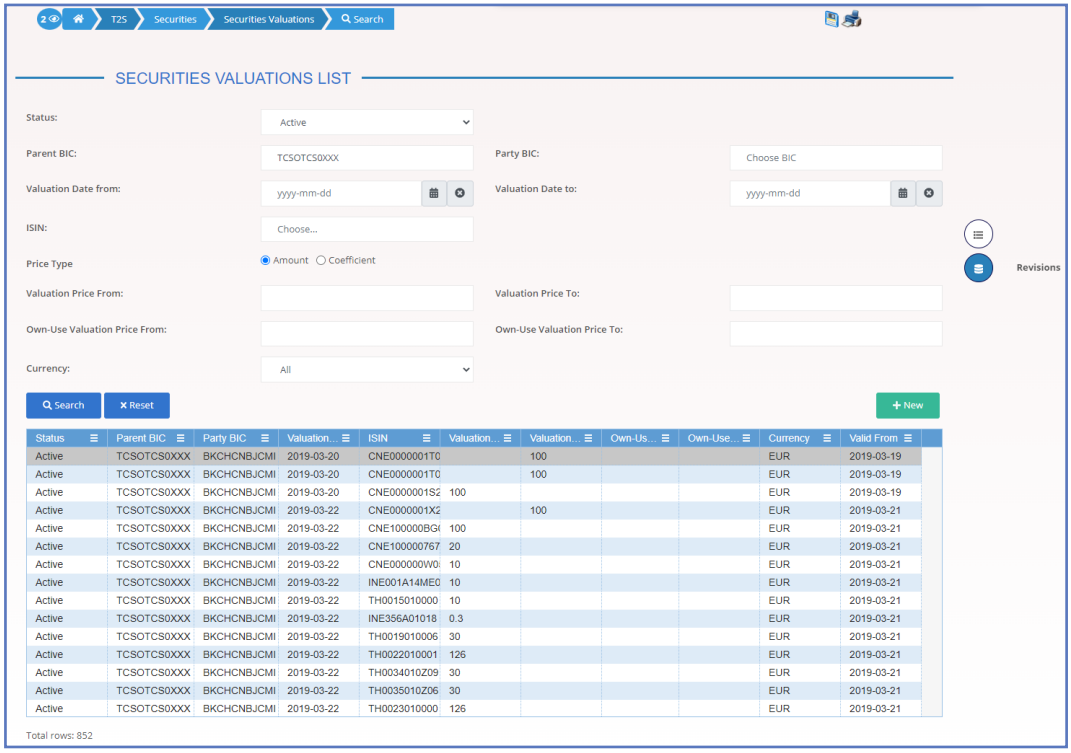


Illustration 14: Securities Valuation – search/list screen

Fields Description

Securities Valuations – Search Criteria	
Status	Select the status of the Securities Valuation from the possible values: - All - Active (default value) - Deleted
Parent BIC	Enter or select the parent BIC of the party.

Securities Valuations – Search Criteria	
	Required format is: max. 11x characters.
Party BIC	Enter or select the BIC of the party. Required format is: max. 11x characters.
Valuation Date From	Enter or pick the upper bound for the validity date of the Securities Valuation. Required format is: Date.
Valuation Date To	Enter or pick the lower bound for the validity date of the Securities Valuation. Required format is: Date.
ISIN	Enter or Select the ISIN of the security. Required format is: max. 12x characters.
Price Type	Select the price type from the possible values: ▌Amount ▌Coefficient
Valuation Price From	Enter the lower bound of the price. Required format: Amount
Valuation Price To	Enter the upper bound of the price. It must be equal or greater than Valuation Price From Required format: Amount
Own-Use Valuation Price From	Enter the lower bound of the own-use price. Required format: Amount
Own-Use Valuation Price To	Enter the upper bound of the own-use price. It must be equal to or greater than Own-Use Valuation Price From. Required format: Amount
Currency	Select the Currency from the drop-down menu. The default value is ‘All’.

Security Valuation – List	
Status	Shows the status of the Securities Valuation.
Parent BIC	Shows the parent BIC of the party.
Party BIC	Shows the BIC of the party.
Valuation Date	Shows the valuation date.
ISIN	Shows the ISIN of the security
Valuation Price (as amount)	Shows the valuation price as amount.
Valuation Price (as coefficient)	Shows the valuation price as coefficient.
Own-Use Valuation Price (as amount)	Shows the own-use valuation price as amount.
Own-Use Valuation Price (as coefficient)	Shows the own-use valuation price as coefficient.
Currency	Shows the currency code.
Valid From	Shows the price of the security as coefficient.

Buttons

Search	This function enables the User to start a search according to the entered criteria. The results are displayed in a list on the same screen.
Reset	This function enables the User to set default search criteria and blanks out all optional criteria.
New	This function enables the User to create a new Securities Valuation.
Revisions	This function enables the User to access the Display Revisions List screen related to the selected Securities Valuation.

2.2.2.9 Securities Valuation - New Screen

Context of Usage

This screen contains a number of fields regarding Securities Valuation. You can enter new data. Afterwards you can proceed further by clicking on the buttons below.

Only the Service Operator, Central Bank and Payment Bank users can access the screen via the menu.

Screen Access

- T2S >> Securities >> Securities Valuations >> *Search/List* screen >> Click on the *New* button
- T2S >> Securities >> Securities Valuation >> New

Privileges

To use this screen, the following Privileges [] are needed:

- Create Security Valuation

Screenshot

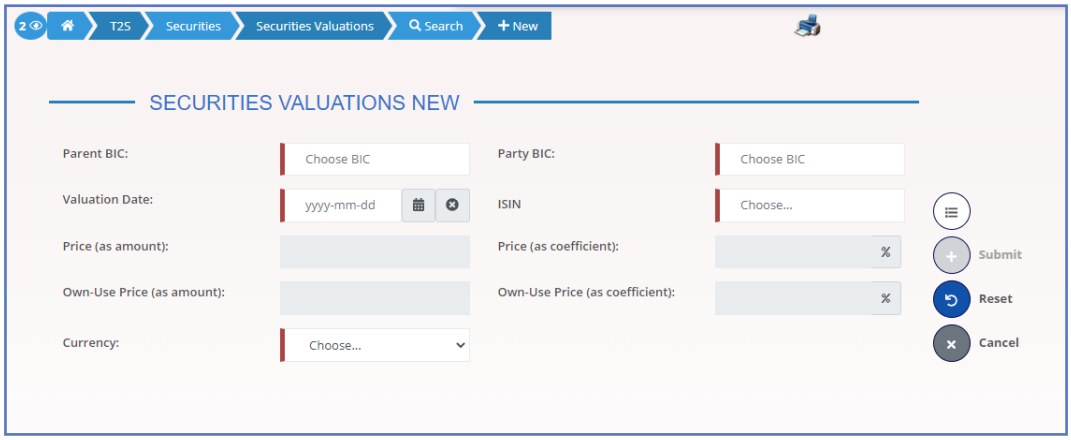


Illustration 15: Security Valuation – new screen

Fields Description

Security Valuation	
Parent BIC	Enter or select the parent BIC of the party. This field is mandatory. Required format is: 11x characters. References for error messages []: - DSC3001 - DSC3050 - DSC3060
Party BIC	Enter or select the BIC of the party. This field is mandatory. Required format is: 11x characters.

Security Valuation	
	References for error messages [▸]: ▪ DSC3001 ▪ DSC3050 ▪ DSC3060
Valuation date	Enter or pick the validity date of the Security Valuation. This field is mandatory. The valuation date must be equal or later than the current business date. Required format is: Date. References for error messages [▸]: ▪ DSC3050 ▪ DSC3205
ISIN	Enter or select the ISIN of the security. This field is mandatory. Required format is: 12x characters. References for error messages [▸]: ▪ DSC3040 ▪ DSC3050
Price (as amount)	Enter the price of the security as coefficient. Only one among Price as amount and Price as coefficient must be filled in. If the Settlement Type of the selected Security is “Unit”, then the field Price (as amount) is mandatory. Required format is: Amount. References for error messages [▸]: ▪ DSC3020 ▪ DSC3800
Price (as coefficient)	Enter the price of the security as coefficient. Only one among Price as amount and Price as coefficient must be filled in.

Security Valuation	
	If the Settlement Type of the selected Security is “Face amount”, then the field Price (as coefficient) is mandatory. Required format is: Rate with up to 18 digits thereof maximum 17 decimals.
Own-Use Price (as amount)	Enter the own-use price of the security in terms of amount of the valuation. Only one among Own-Use Price as amount and Own-Use Price as coefficient must be filled in. If the Settlement Type of the selected Security is “Unit”, then the field Own-Use Price (as amount) is mandatory. Required format is: Amount. References for error messages [▸]: ▌DSC3030 ▌DSC3050
Own-Use Price (as coefficient)	Enter the own-use price of the security in terms of coefficient of the valuation. Only one among Price as amount and Price as coefficient must be filled in. If the Settlement Type of the selected Security is “Face amount”, then the field Own-Use Price (as coefficient) is mandatory. Required format is: Rate with up to 18 digits thereof maximum 17 decimals.
Currency	Select the currency from the drop-down menu. This field is mandatory.

Buttons

Submit	This function enables the user to create a Security Valuation. References for error messages [▸]: ▪ DSC3001 ▪ DSC3020 ▪ DSC3030 ▪ DSC3040 ▪ DSC3050 ▪ DSC3060 ▪ DSC3205 ▪ DSC3800
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.2.2.10 Security CSD Links - Search/List Screen

Context of Usage

This screen allows the authorised users to search for Security CSD Links. The users are allowed to perform a normal search – in this case, Security CSD links under their datascope are returned – or a system-wide search – in this case their search is performed on all the possible Security CSD Links in the system. This second type of search is forcibly performed on a specific ISIN.

The users can additionally manage the Security CSD Link creating new ones or editing, deleting, restoring or show the details of the existing ones.

The search results are displayed in a list sorted by default by “ISIN” and “Valid From”.

Screen Access

▪ T2S >> Securities >> Security CSD Links >> Search

▪ T2S >> Securities >> *Securities Search/List* screen >> Click on *search* and/or *details* button >> click on *CSD Links* button

Privileges

To use this screen, the following Privileges [▸] are needed:

▪ Securities CSD Link Query

▪ Delete Security CSD Link

Screenshot

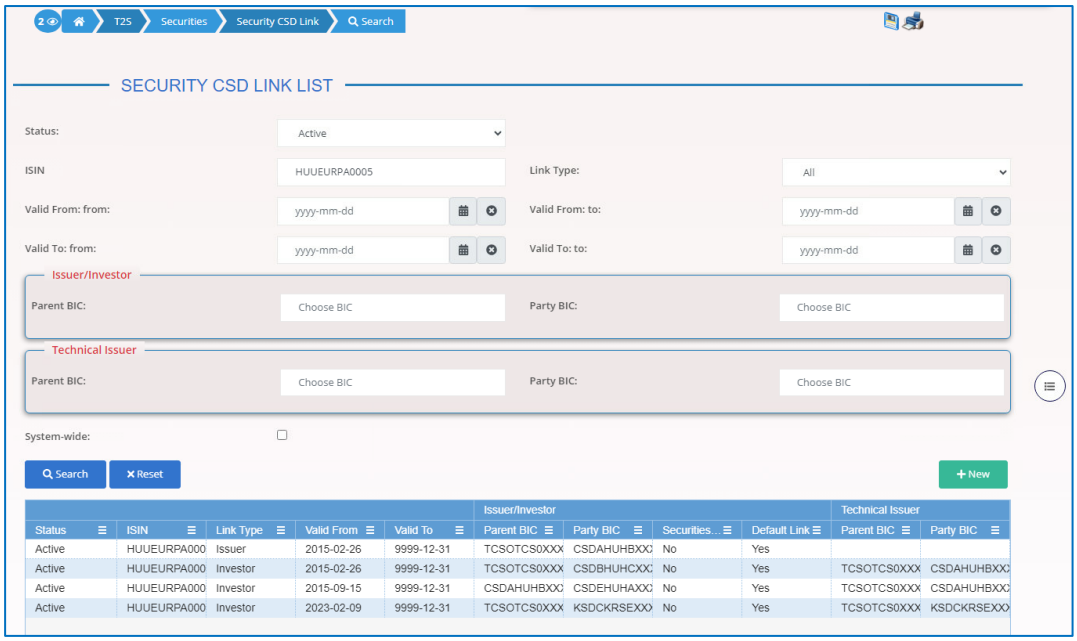


Illustration 16: Security CSD Links – search/list screen

Fields Description

Security CSD Links – Search Criteria	
Status	Select the status of the Security CSD Link from the possible values: ▌All ▌Active (default value) ▌Deleted
ISIN	Enter or select the ISIN of the security. Required format is: 12x characters. This field is mandatory if the System-wide flag is selected.
Link Type	Select the CSD link type from the possible values: ▌All (default value) ▌Investor ▌Issuer
System-wide	Select this flag when the search must be performed on all Security CSD Links in the system.
Valid From from	Enter or pick the lower bound of the search range from which the Security CSD Link is valid.

Security CSD Links – Search Criteria	
	Required format is: Date.
Valid From to	Enter or pick the upper bound of the search range from which the Security CSD Link is valid. Required format is: Date.
Valid To from	Enter or pick the lower bound of the search range until which the Security CSD Link is valid. Required format is: Date.
Valid To to	Enter or pick the upper bound of the search range until which the Security CSD Link is valid. Required format is: Date.
Issuer/Investor	
Parent BIC	Enter or select the parent BIC of the issuer or investor. Required format is: max. 11x characters.
Party BIC	Enter or select the party BIC of the issuer or investor. Required format is: max. 11x characters.
Technical Issuer	
Parent BIC	Enter or select the parent BIC of the technical issuer. Required format is: max. 11x characters.
Party BIC	Enter or select the party BIC of the technical issuer. Required format is: max. 11x characters.

Security CSD s Links – List	
Status	Shows the status of the Security CSD Link. References for error messages [▸]: ▌DSD4003 ▌DSD4012
ISIN	Shows the ISIN of the Securities Account. References for error messages [▸]: ▌DSD4002

Security CSD s Links – List	
	▌DSD4014
Link Type	Shows the Security CSD's Link Type. Reference for error message [▸]: ▌DSD4049
Valid From	Shows the date from which the link is valid. References for error messages [▸]: ▌DSD4002 ▌DSD4033 ▌DSD4034
Valid To	Shows the date until which the link is valid. References for error messages [▸]: ▌DSD4033 ▌DSD4034
Issuer/Investor	
Parent BIC	Shows the parent BIC of the issuer or investor. References for error messages [▸]: ▌DSD4001 ▌DSD4002 ▌DSD4013
Party BIC	Shows the party BIC of the issuer or investor. References for error messages [▸]: ▌DSD4001 ▌DSD4002 ▌DSD4013

Security CSD s Links – List	
Securities Maintenance	Shows the value of the security maintenance flag. Reference for error messages [▸]: ▌DSD4043
Default Link	Shows whether the Security CSD Link is the default link.
Technical Issuer	
Parent BIC	Shows the parent BIC of the technical issuer. Reference for error messages [▸]: ▌DSD4013
Party BIC	Shows the party BIC of the technical issuer. Reference for error messages [▸]: ▌DSD4013

Buttons

Search	This function enables the User to start a search according to the entered criteria. The results are displayed in a list on the same screen.
Reset	This function enables the User to set default search criteria and blanks out all optional criteria.
New	This function enables the User to create a new Security CSD Link.
Edit	This function enables the User to edit the selected Security CSD Link.

Restore	This function enables the User to restore a previously deleted Security CSD Link. If the status of the selected Security CSD Link is already set to 'Active', this function is not available. References for error messages [▸]: ▪ DSD4001 ▪ DSD4002 ▪ DSD4005 ▪ DSD4012 ▪ DSD4013 ▪ DSD4014 ▪ DSD4034 ▪ DSD4043 ▪ DSD4049 ▪ DSD4050
Revisions	This function enables the User to access the Display Revisions List screen related to the selected Security CSD Link.
Delete	This function enables the User to delete the selected Security CSD Link, after confirmation. If the status of the selected Security CSD Link is already set to 'Deleted', this function is not available. References for error messages [▸]: ▪ DSD4001 ▪ DSD4003 ▪ DSD4006 ▪ DSD4033

2.2.2.11 Security CSD Link - Details Screen

Context of Usage This screen display detailed information on the selected Security CSD Link.

A security CSD link can only be deleted or restored by CSD, external CSD or by the T2S operator users. Users belonging to other CSDs can only delete or restore security CSD links to which they are linked as issuer or investor.

Screen Access

- T2S >> Securities >> Security CSD Links >> *Search/List* screen >> Click on the *Details* button

Privileges

To use this screen, the following Privileges [] are needed:

- Securities CSD Link Query
- Delete Security CSD Link

Screenshot

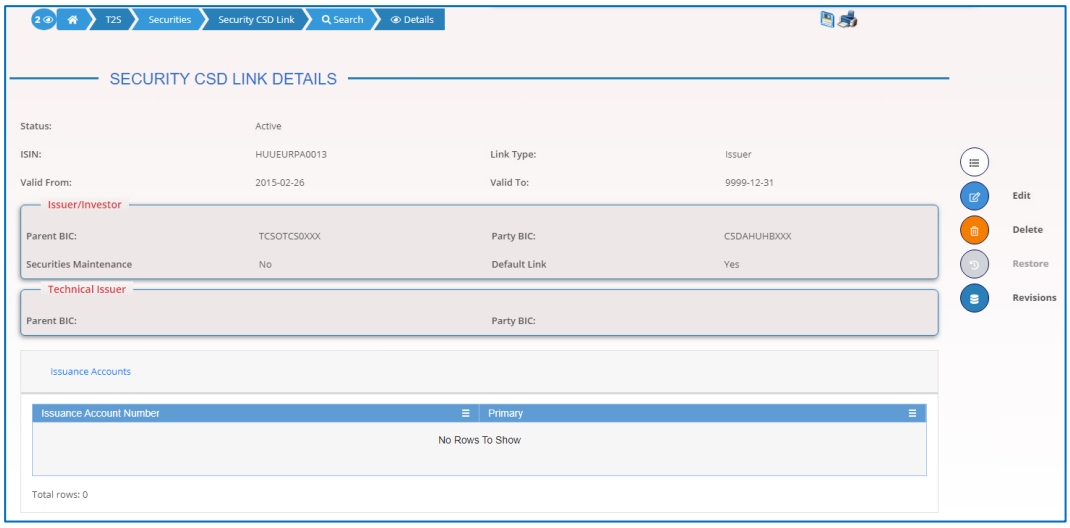


Illustration 17: Security CSD Link – details screen

Fields Description

Security CSD Links - Details	
Status	Shows the status of the Security CSD Link. References for error messages []: ▌DSD4003 ▌DSD4012
ISIN	Shows the ISIN of the Securities Account. References for error messages []: ▌DSD4002 ▌DSD4014
Link Type	Shows the Security CSD's Link Type. Reference for error message []: ▌DSD4049

Security CSD Links - Details	
Valid From	Shows the date from which the link is valid. References for error messages [▸]: ▌DSD4002 ▌DSD4033 ▌DSD4034
Valid To	Shows the date until which the link is valid. References for error messages [▸]: ▌DSD4033 ▌DSD4034
Issuer/Investor	
Parent BIC	Shows the parent BIC of the issuer or investor. References for error messages [▸]: ▌DSD4001 ▌DSD4002 ▌DSD4013
Party BIC	Shows the party BIC of the issuer or investor. References for error messages [▸]: ▌DSD4001 ▌DSD4002 ▌DSD4013
Securities Maintenance	Shows the value of the security maintenance flag. Reference for error message [▸]: ▌DSD4043
Default Link	Shows whether the Security CSD link is the default link.
Technical Issuer	
Parent BIC	Shows the parent BIC of the technical issuer. Reference for error message [▸]: ▌DSD4013
Party BIC	Shows the party BIC of the technical issuer.

All Rights reserved

Security CSD Links - Details	
	Reference for error message [▸]: ▌DSD4013

Issuance Accounts - List	
Issuance Account Number	Shows the number of the issuance account related to the security CSD link. References for error messages [▸]: ▌DSD4050
Primary	Shows whether the issuance account is primary or not.

Buttons

Edit	This function enables the User to edit the details of the selected Security CSD Link.
Restore	This function enables the User to restore a previously deleted Security CSD Link. If the status of the selected Security CSD Link is already set to 'Active', this function is not available. References for error messages [ ]: ▌DSD4001 ▌DSD4002 ▌DSD4005 ▌DSD4012 ▌DSD4013 ▌DSD4014 ▌DSD4034 ▌DSD4043 ▌DSD4049 ▌DSD4050
Revisions	This function enables the User to access the Display Revisions List screen related to the selected Security CSD Link.
Delete	This function enables the User to delete the selected Security CSD Link, after confirmation. If the status of the selected Security CSD Link is already set to 'Deleted', this function is not available. References for error messages [ ]: ▌DSD4001 ▌DSD4003 ▌DSD4006 ▌DSD4033

2.2.2.12 Security CSD Link – New/Edit Screen

Context of Usage

This screen contains a number of fields regarding Security CSD Link. You can enter new data or edit existing ones. Afterwards you can proceed further by clicking on the buttons below.

Screen Access

- T2S >> Securities >> Security CSD Link >> *Search/List* screen >> Click on the *New* button
- T2S >> Securities >> Security CSD Link >> *Search/List* screen >> Click on the *Edit* button
- T2S >> Securities >> Security CSD Link >> New

Privileges

To use this screen, the following Privileges [] are needed:

- Create Security CSD Link
- Update Security CSD Link

Screenshot

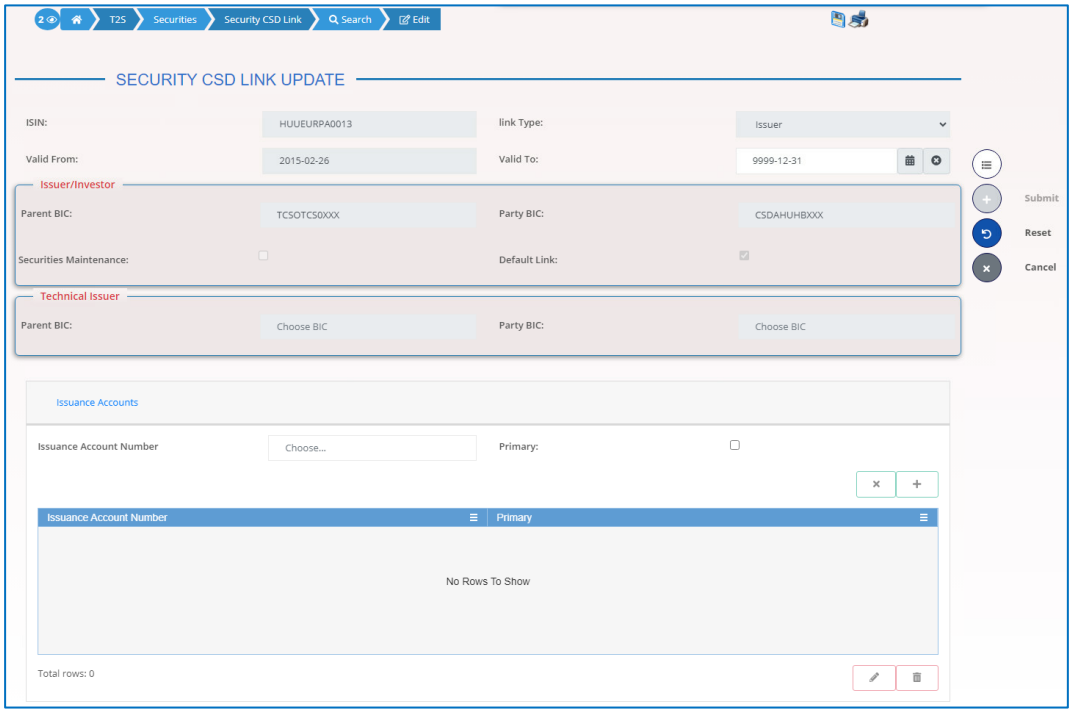


Illustration 18: Security CSD Link – new/edit screen

Fields Description

Security CSD Links	
ISIN	Enter or select the ISIN of the security. This field is mandatory and read only in edit mode. Required format is: 12x characters. References for error messages [▸]: ▪ DSC4002 ▪ DSC4030 ▪ DSC4043 ▪ DSC4049
Link Type	Select the CSD link type from the possible values: ▪ Investor ▪ Issuer This field is mandatory and read only in edit mode. Reference for error message [▸]: ▪ DSC4004 ▪ DSC4044 ▪ DSC4045 ▪ DSC4046 ▪ DSC4049
Valid From	Enter or pick the date from which the Security CSD Link is valid. The 'Valid From' date must be equal to lower than the 'Valid To' date. This field is mandatory in create mode and the 'Valid From' date must be equal to or greater than the current business date. This field is read only in edit mode. Required format is: Date. References for error messages [▸] ▪ DSC4002 ▪ DSC4020

All Rights reserved

Security CSD Links	
	▌DSC4021 ▌DSC4045 ▌DSU4003
Valid To	Enter or pick the date until which the Security CSD Link is valid. The ‘Valid To’ date must be equal to or greater than the current ‘Valid From’ date. This field is read only in edit mode if the ‘Valid To’ date is lower than the current business date. Required format is: Date. Reference for error message [▸]: ▌DSC4021 ▌DSC4045 ▌DSU4021 ▌DSU4095
Issuer/Investor	
Parent BIC	Enter or select the parent BIC of the issuer or investor. This field is mandatory and read only in edit mode. Required format is: max. 11x characters. References for error messages [▸]: ▌DSC4001 ▌DSC4002 ▌DSC4040 ▌DSC4044 ▌DSC4045 ▌DSC4046 ▌DSC4047 ▌DSC4048 ▌DSC4049 ▌DSU4001

Security CSD Links	
Party BIC	Enter or select the party BIC of the issuer or investor. This field is mandatory and read only in edit mode. Required format is: max. 11x characters. References for error messages [▸]: ▸ DSC4040 ▸ DSC4044 ▸ DSC4045 ▸ DSC4046 ▸ DSC4048 ▸ DSC4049 ▸ DSU4001
Securities Maintenance	Select the value of the security maintenance flag. References for error messages [▸]: ▸ DSC4043 ▸ DSC4044
Default Link	Select whether the Security CSD link is the default link. This field is only selectable for Investor type links, while for Issuer type links it is selected and disabled. This field is read only in edit mode. References for error messages [▸]: ▸ DSC4002 ▸ DSC4005 ▸ DSC4051 ▸ DSC4052
Technical Issuer	
Parent BIC	Enter or select the parent BIC of the technical issuer. If the link type is ‘Issuer’, this field is disabled. If the link type is ‘Investor’, this field is mandatory. This field is read only in edit mode. Required format is: max. 11x characters.

Security CSD Links	
	References for error messages [▸]: ▌DSC4041 ▌DSC4048
Party BIC	Enter or select the party BIC of the technical issuer. If the link type is ‘Issuer’, this field is disabled. If the link type is ‘Investor’, this field is mandatory. This field is read only in edit mode. Required format is: max. 11x characters. References for error messages: ▌DSC4041 ▌DSC4048
Technical Issuer	
Issuance Account Number	Enter or select the number of the issuance account related to the security CSD link. The list of issuance account is enabled only if Link Type is “Issuer CSD”. This field is read only in edit mode. Required format is: max. 35 characters. References for error messages [▸]: ▌DSC4046 ▌DSC4047 ▌DSC4050
Primary	Select whether the issuance account is primary or not (i.e. it is the one that is used for the realignment chain). This field is enabled only if Link Type is “Issuer CSD”. This field is read only in edit mode. References for error messages [▸]: ▌DSC4050

Buttons

Submit	This function enables the user to create or edit a Security CSD Link. References for error messages [ ]: ▌DSC4001 ▌DSC4002 ▌DSC4005 ▌DSC4020 ▌DSC4021 ▌DSC4030 ▌DSC4040 ▌DSC4041 ▌DSC4043 ▌DSC4044 ▌DSC4045 ▌DSC4046 ▌DSC4047 ▌DSC4048 ▌DSC4049 ▌DSC4050 ▌DSC4051 ▌DSC4052 ▌DSU4001 ▌DSU4002 ▌DSU4003 ▌DSU4005 ▌DSU4021 ▌DSU4095
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.2.2.13 Cash Discount Penalty Rate - Search/List Screen

Context of Usage

This screen enables the user to display a list of Cash Discount Penalty Rate matching the entered criteria.

When accessed from the menu, this screen gives also the possibility to display, edit, delete and restore a selected Cash Discount Penalty Rate.

Finally it is possible to create a new Cash Discount Penalty Rate.

Screen Access

- T2S >> Securities >> Cash Discount Penalty Rate >> Search

Privileges

To use this screen, the following Privileges are needed: [▸]

- Cash Discount Penalty Rate query
- Delete Cash Discount Penalty Rate

Screenshot

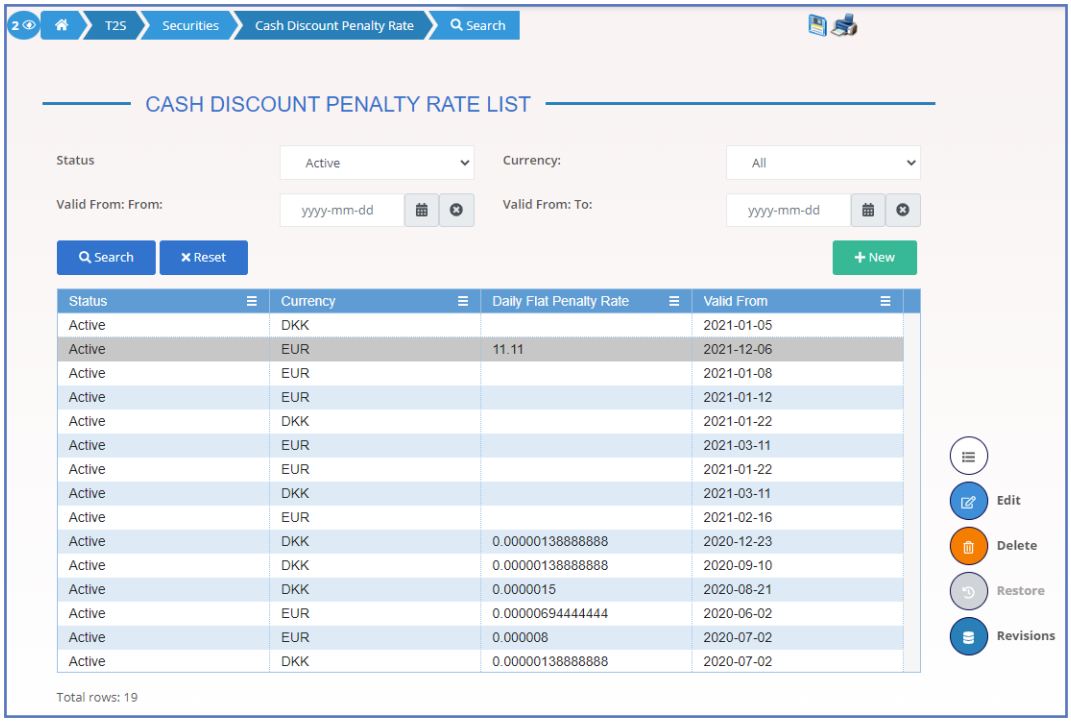


Illustration 19: Cash Discount Penalty Rate – search/list screen

Fields Description

Cash Discount Penalty Rate – Search Criteria	
Status	Select the status of the Cash Discount Penalty Rate from the possible values: ▌All ▌Active (default value) ▌Deleted
Currency	Select the currency the rate applies to.
Valid From: From	Enter or pick the lower bound of the date from which the cash discount penalty rate is open. Required format is: Date.
Valid From: To	Enter or pick the upper bound of the date from which the cash discount penalty rate is open. Required format is: Date

Cash Discount Penalty Rate – List	
Status	Shows the status of the Cash Discount Penalty Rate. References for error messages: [ ] ▌DSD8002 ▌DSD8003
Currency	Shows the currency code. References for error messages: [ ] ▌DSD8004 ▌DSD8005
Daily Flat Penalty Rate	Shows the daily flat penalty rate.
Valid From	Shows the validity date of the cash discount penalty rate. References for error messages: [ ] ▌DSD8005

Buttons

Search	This function enables the user to start a search according to the entered criteria.
Reset	This function enables the user to set default search criteria and blanks out all optional criteria.
Revisions	This function enables the user to display the revisions of the selected Cash Discount Penalty Rate.

2.2.2.14 Euro Foreign Exchange Reference Rate - Search/List Screen

Context of Usage

This screen allows the authorised users to search for Euro Foreign Exchange Reference Rates.

Euro Foreign Exchange Reference rate data can be viewed by any user with the correct privilege, while the Service Operator can view all Euro Foreign Exchange Reference rate data.

Screen Access

- T2S >> Securities >> Euro Foreign Exchange Reference Rate >> Search

Privileges

To use this screen, the following Privileges [] are needed:

- Euro Foreign Exchange Rates Query
- Delete Euro Foreign Exchange Rates

Screenshot

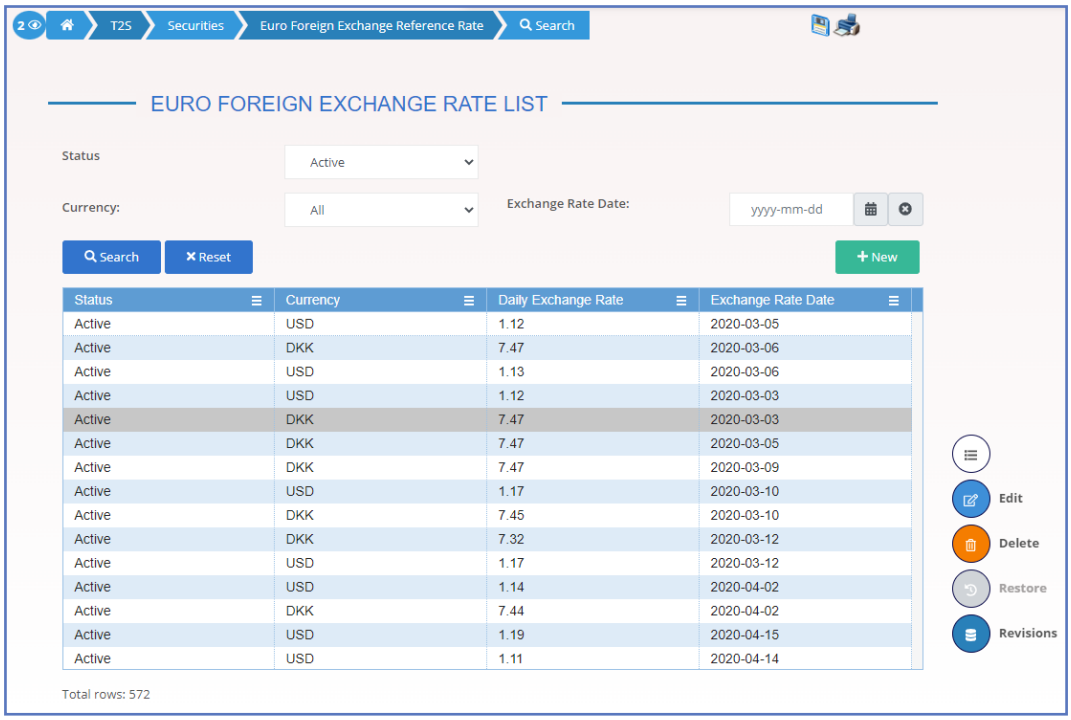


Illustration 20: Euro Foreign Exchange Reference Rate – search/list screen

Fields Description

Euro Foreign Exchange Reference Rate – Search Criteria	
Status	Select the status of the Euro Foreign Exchange Reference Rate from the possible values: ▌All ▌Active (default value) ▌Deleted
Currency	Select the currency from the drop-down menu. The default value is ‘All’.
Exchange Rate Date	Enter or pick the validity date of the Exchange Rate. Required format is: Date.

Euro Foreign Exchange Reference Rate – List	
Status	Shows the status of the Cash Discount Penalty Rate. References for error messages: [ ] ▌DSD8002 ▌DSD8003
Currency	Shows the currency code. References for error messages: [ ] ▌DSD8004 ▌DSD8005
Daily Exchange Rate	Shows the daily exchange rate.
Exchange Rate Date	Shows the date to which the exchange rate applies. References for error messages: [ ] ▌DSDA005

Buttons

Search	This function enables the User to start a search according to the entered criteria. The results are displayed in a list on the same screen.
Reset	This function enables the User to set default search criteria and blanks out all optional criteria.
New	This function enables the User to create a new Euro Foreign Exchange Reference Rate.
Edit	This function enables the User to edit the selected Euro Foreign Exchange Reference Rate.

Restore	This function enables the User to restore a previously deleted Euro Foreign Exchange Reference Rate. If the status of the selected Euro Foreign Exchange Reference Rate is already set to 'Active', this function is not available. References for error messages: [ ] ▌DSDA001 ▌DSDA003 ▌DSDA004 ▌DSDA005
Revisions	This function enables the User to access the Display Revisions List screen related to the selected Euro Foreign Exchange Reference Rate.
Delete	This function enables the User to delete the selected Euro Foreign Exchange Reference Rate, after confirmation. If the status of the selected Euro Foreign Exchange Reference Rate is already set to 'Deleted', this function is not available. References for error messages: [ ] ▌DSDA001 ▌DSDA002

2.2.2.15 Euro Foreign Exchange Reference Rate - New/Edit Screen

Context of Usage

This screen contains a number of fields regarding Euro Foreign Exchange Reference Rate. You can enter new data or edit existing ones. Afterwards you can proceed further by clicking on the buttons below.

Euro Foreign Exchange Reference rate data can only be created and edited by users belonging to Service Operator and ECB with the correct privilege.

Screen Access

▌T2S >> Securities >> Euro Foreign Exchange Reference Rate >> *Search/List* screen >> Click on the *New* button

▌T2S >> Securities >> Euro Foreign Exchange Reference Rate >> *Search/List* screen >> Click on the *Edit* button

▌T2S >> Securities >> Euro Foreign Exchange Reference Rate >> New

Privileges

To use this screen, the following Privileges [] are needed:

- Create Euro Foreign Exchange Rate
- Update Euro Foreign Exchange Rate

Screenshot

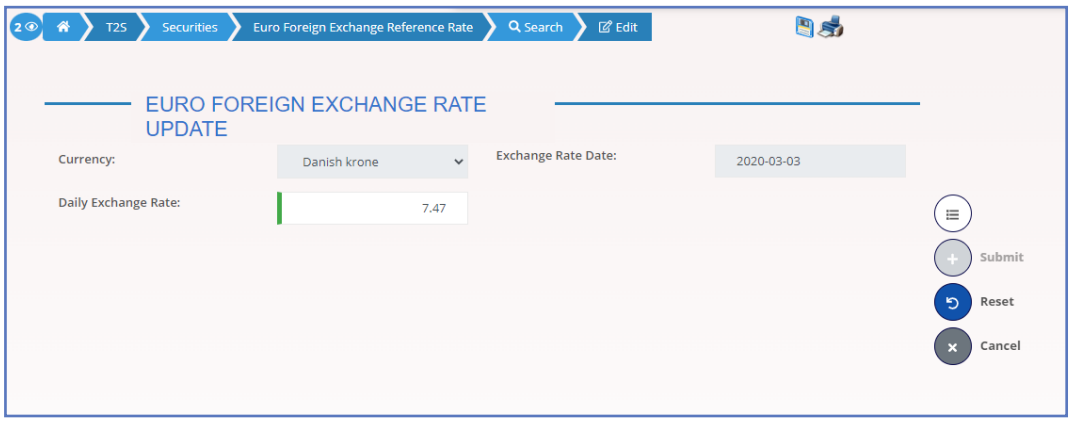


Illustration 21: Euro Foreign Exchange Reference Rate – new screen

Fields Description

Euro Foreign Exchange Reference Rate	
Currency	Select the currency code related to the exchange rate selecting it from the drop-down menu. This field is mandatory. This field is read-only in edit mode. References for error messages: [] - DSDC002 - DSDC003
Daily Exchange Rate	Enter the Daily Exchange Rate for the relevant currency code. This field is mandatory. Required format is: Rate with max. 18 integers and 5 decimals.
Exchange Rate Date	Enter or pick the validity date of the Exchange Date Rate. This field is mandatory. This field is read-only in edit mode. Required format is: Date. References for error messages: [] - DSDC003

Buttons

Submit	This function enables the user to create or edit a Euro Foreign Exchange Reference Rate. References for error messages: [▸] ▪ DSCA001 ▪ DSCA002 ▪ DSCA003 ▪ DSUA001 ▪ DSUA002
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.2.2.16 Daily Price - Search/List Screen

Context of Usage

This screen allows the authorised users to search for the Daily Prices.

The Service Operators and CSD users can additionally manage the Daily Prices creating new ones or editing, deleting or restoring existing ones.

The result list is sorted by default by “Status”, “ISIN” and “Price Date.

Screen Access

- T2S >> Securities >> Daily Prices >> Search

Privileges

To use this screen, the following Privileges [▸] are needed:

- Daily Price query
- Delete Daily Price

Screenshot

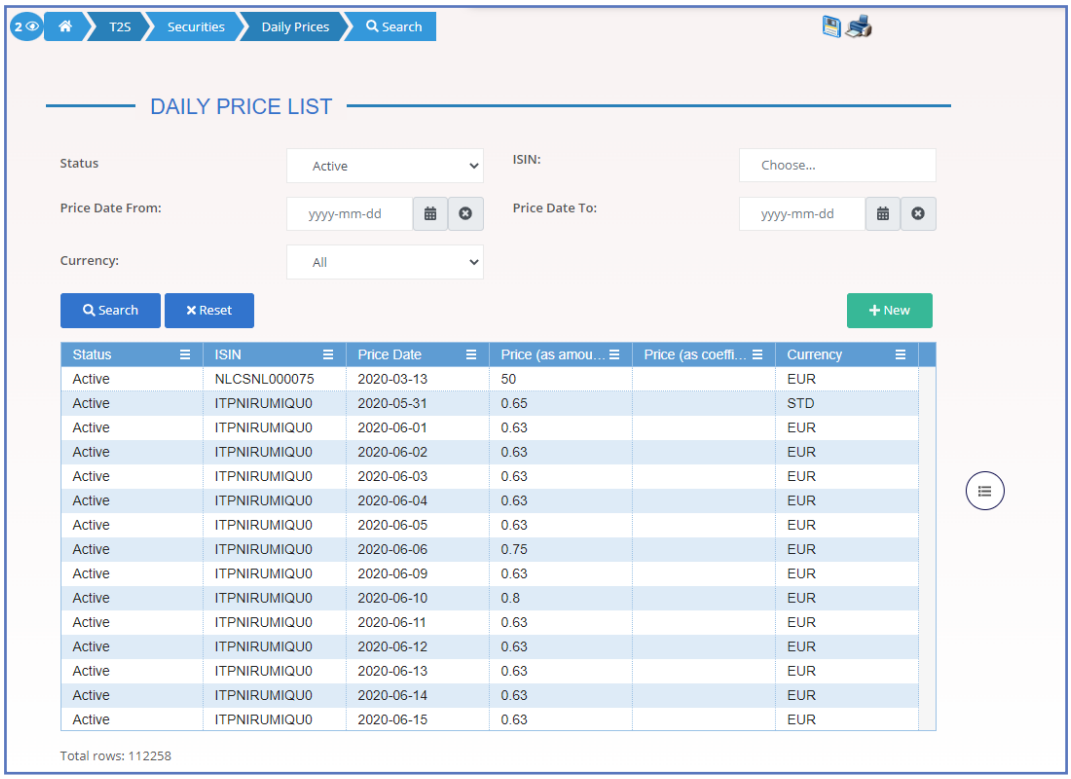


Illustration 22: Daily Price – search/list screen

Fields Description

Daily Price – Search Criteria	
Status	Select the status of the Daily Price from the possible values: ▌All ▌Active (default value) ▌Deleted
ISIN	Enter or Select the ISIN of the security the Daily Price applied to Required format is: max. 12x characters.

Daily Price – Search Criteria	
Price date From	Enter or pick the lower bound for the validity date of the Daily Price. Required format is: Date.
Price date To	Enter or pick the upper bound for the validity date of the Daily Price. Required format is: Date.
Currency	Select the Currency associated to the Daily Price from the drop-down menu. This field is mandatory. The default value is 'All'.

Daily Price – List	
Status	Shows the status of the Daily Price. References for error messages: ▌DSD9002 ▌DSD9003
ISIN	Shows the ISIN of the security the Daily Price applied to. References for error messages: ▌DSD9004
Price date	Shows the validity date of the Daily Price. References for error messages: ▌DSD9006
Price (as amount)	Shows the price of the security as amount. References for error messages: ▌DSD9007
Price (as coefficient)	Shows the price of the security as coefficient. References for error messages: ▌DSD9007
Currency	Shows the currency of the Daily Price.

Daily Price – List	
	References for error messages: ▌DSD9005

Buttons

Search	This function enables the User to start a search according to the entered criteria. The results are displayed in a list on the same screen.
Reset	This function enables the User to set default search criteria and blanks out all optional criteria.
New	This function enables the User to create a new Daily Price.
Edit	This function enables the User to edit the selected Daily Price.
Restore	This function enables the User to restore a previously deleted Daily Price. If the status of the selected Daily Price is already set to 'Active', this function is not available. References for error messages: ▌DSD9001 ▌DSD9003 ▌DSD9004 ▌DSD9005 ▌DSD9006 ▌DSD9007 ▌DSD9009 **{T2S CR0874}**
Revisions	This function enables the User to access the Display Revisions List screen related to the selected Daily Price.
Delete	This function enables the User to delete the selected Daily Price, after confirmation. If the status of the selected Daily Price is already set to 'Deleted', this function is not available. References for error messages:

	DSD9001 DSD9002 DSD9008 **{T2S CR0874}**

2.2.2.17 Daily Price – New/Edit Screen

Context of Usage

This screen contains a number of fields regarding Daily Price. You can enter new data or edit existing ones. Afterwards you can proceed further by clicking on the buttons below.

Only the Service Operator and the CSD users can access the screen via the menu.

Screen Access

- T2S >> Securities >> Daily Price >> *Search/List* screen >> Click on the *New* button
- T2S >> Securities >> Daily Price >> *Search/List* screen >> Click on the *Edit* button
- T2S >> Securities >> Daily Price >> New

Privileges

To use this screen, the following Privileges [] are needed:

- Create Daily Price
- Update Daily Price

Screenshot

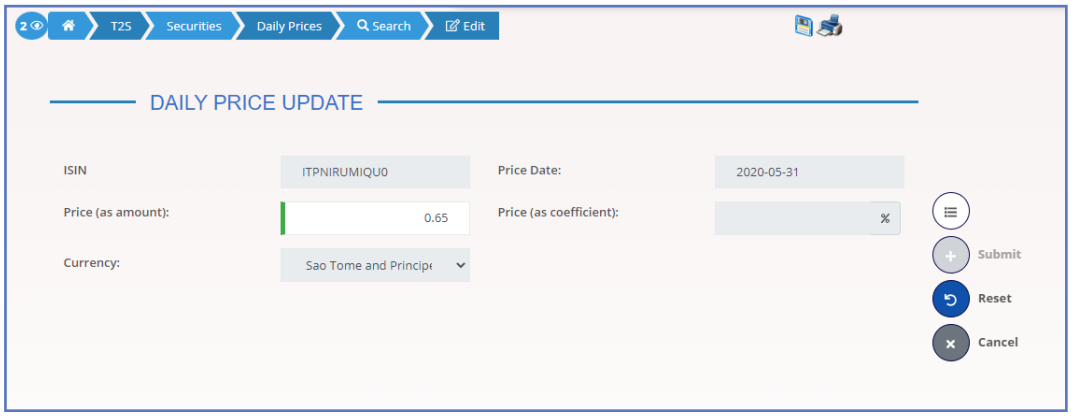


Illustration 23: Daily Price – new screen

Fields Description

Daily Price	
ISIN	Enter or select the ISIN of the security the price applies to. This field is mandatory. This field is read-only in edit mode. Required format is: 12x characters. References for error messages: ▌DSC9002
Price date	Enter the validity date of the Daily Price. This field is mandatory. This field is read-only in edit mode. Required format is: Date. References for error messages: ▌DSC9004

Daily Price	
Price (as amount)	Enter the price of the security as amount. Only one among Price as amount and Price as coefficient must be filled in. Required format is: Amount with up to 18 digits thereof maximum 2 decimals. References for error messages: - DSC9005 - DSC9006 - DSU9004 - DSU9005
Price (as coefficient)	Enter the price of the security as coefficient. Only one among Price as amount and Price as coefficient must be filled in. Required format is: rate with up to 18 digits thereof maximum 17 decimals. References for error messages: - DSC9006 - DSU9005
Currency	Select the currency of the Daily Price selecting it from the drop-down menu. This field is mandatory. References for error messages: - DSC9003 - DSU9003

Buttons

Submit	This function enables the user to create or edit a Daily Price. References for error messages: ▌DSC9001 ▌DSC9002 ▌DSC9003 ▌DSC9004 ▌DSC9005 ▌DSC9006 ▌DSC9007 **{T2S CR0874}** ▌DSU9001 ▌DSU9002 ▌DSU9003 ▌DSU9004 ▌DSU9005 ▌DSU9006 **{T2S CR0874}**
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.2.2.18 Securities Subject to Cash Penalties - Search/List Screen

Context of Usage

This screen allows the authorised users to search for Securities Subject to Cash Penalties.

Securities subject to cash penalties can only be created and edited by users belonging to a CSD maintainer of the security and endowed with the correct privilege. Securities subject to cash penalties can be viewed by any user with the correct privilege.

Screen Access

▌T2S >> Securities >> Securities Subject to Cash Penalties >> Search

Privileges

To use this screen, the following Privileges [▸] are needed:

- Securities Subject to Cash Penalties Query
- Delete Securities Subject to Cash Penalties

Screenshot

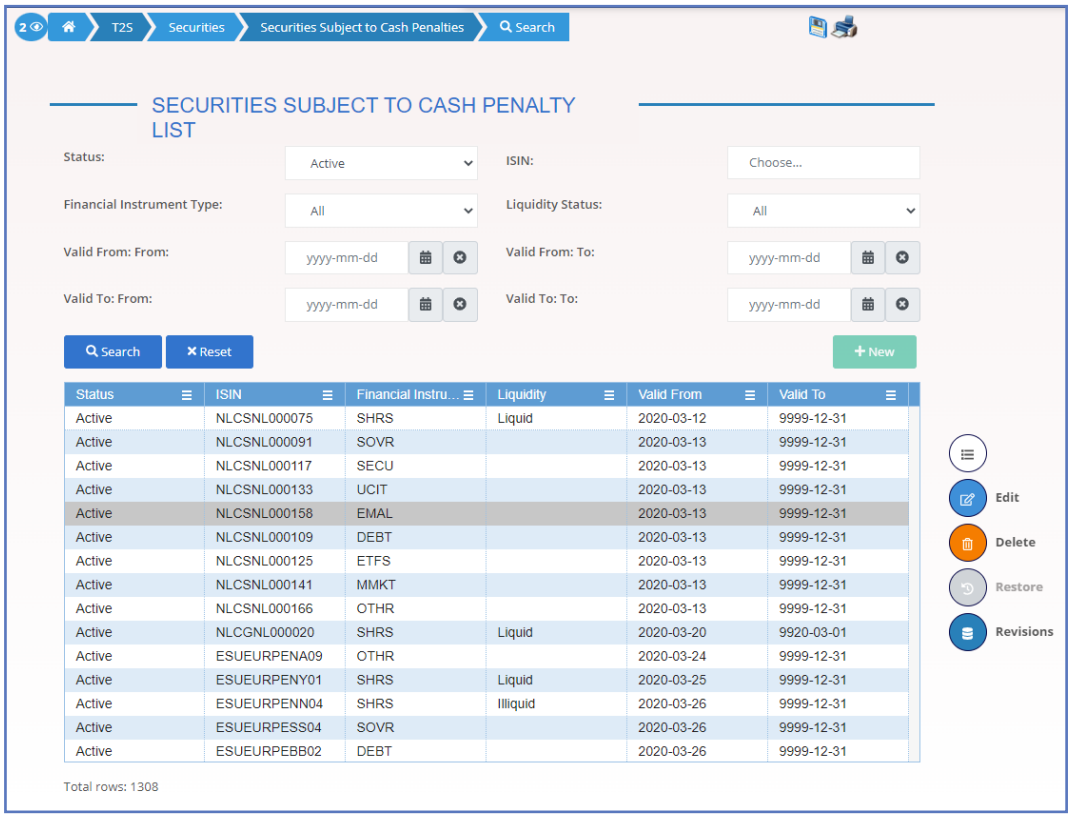


Illustration 24: Securities Subject to Cash Penalties – search/list screen

Fields Description

Securities Subject to Cash Penalties – Search Criteria	
Status	Select the status of the Security Subject to Cash Penalties from the possible values: - All - Active (default value) - Deleted
ISIN	Enter or select the ISIN of the security subject to cash penalties. Required format is: max. 12x.
Financial Instrument Type	Select the financial instrument type of the security subject to cash penalties from the possible values: - All (default value) - SHRS

Securities Subject to Cash Penalties – Search Criteria	
	▌SOVR ▌DEBT ▌SECU ▌ETFS ▌UCIT ▌MMKT ▌EMAL ▌OTHR
Liquidity status	Select the liquidity status of the security subject to cash penalties from the possible values: ▌All (default value) ▌Liquid ▌Illiquid
Valid From: From	Enter or pick the lower bound for the valid from date of the security subject to cash penalties. Required format is: Date.
Valid From: To	Enter or pick the upper bound for the valid from date of the security subject to cash penalties. The 'Valid From: To' must be greater than the 'Valid From: From'. Required format is: Date.
Valid To: From	Enter or pick the lower bound for the valid to date of the security subject to cash penalties. Required format is: Date.
Valid To: To	Enter or pick the upper bound for the valid to date of the security subject to cash penalties. The 'Valid To: To' must be greater than the 'Valid To: From' Required format is: Date.

All Rights reserved

Securities Subject to Cash Penalties – List	
Status	Shows the status of the Daily Price. References for error messages [▸]: ▪ DSD6002 ▪ DSD6003
ISIN	Shows the ISIN of the security the Daily Price applied to. References for error messages [▸]: ▪ DSD6004
Financial Instrument Type	Shows the financial instrument type of the security.
Liquidity	Shows the liquidity status of the security subject to cash penalties.
Valid From	Shows the valid from date of the securities subject to cash penalties. References for error messages [▸]: ▪ DSD6002 ▪ DSD6003 ▪ DSD6005
Valid To	Shows the valid to date of the securities subject to cash penalties. References for error messages [▸]: ▪ DSD6002 ▪ DSD6003 ▪ DSD6005

Buttons

Search	This function enables the User to start a search according to the entered criteria. The results are displayed in a list on the same screen.
Reset	This function enables the User to set default search criteria and blanks out all optional criteria.

New	This function enables the User to create a new Security Subject to Cash Penalties.
Edit	This function enables the User to edit the selected Security Subject to Cash Penalties.
Restore	This function enables the User to restore a previously deleted Securities Subject to Cash Penalties. If the status of the selected Security Subject to Cash Penalties is already set to 'Active', this function is not available. References for error messages [▸]: ▌DSD6001 ▌DSD6002 ▌DSD6006 ▌DSD6008 **{T2S CR0874}**
Revisions	This function enables the User to access the Display Revisions List screen related to the selected Security Subject to Cash Penalties.
Delete	This function enables the User to delete the selected Security Subject to Cash Penalties, after confirmation. If the status of the selected Security Subject to Cash Penalties is already set to 'Deleted', this function is not available. References for error messages [▸]: ▌DSD6001 ▌DSD6002 ▌DSD6007 **{T2S CR0874}**

2.2.2.19 Securities Subject to Cash Penalties – New/Edit Screen

Context of Usage

This screen contains a number of fields regarding Securities Subject to Cash Penalties. You can enter new data or edit existing ones. Afterwards you can proceed further by clicking on the buttons below.

This screen is relevant only for CSD users.

Screen Access

- T2S >> Securities >> Securities Subject to Cash Penalties >> *Search/List* screen >> Click on the *New* button
- T2S >> Securities >> Securities Subject to Cash Penalties >> *Search/List* screen >> Click on the *Edit* button
- T2S >> Securities >> Securities Subject to Cash Penalties >> New

Privileges

To use this screen, the following Privileges [] are needed:

- Create Securities Subject to Cash Penalties
- Update Securities Subject to Cash Penalties

Screenshot

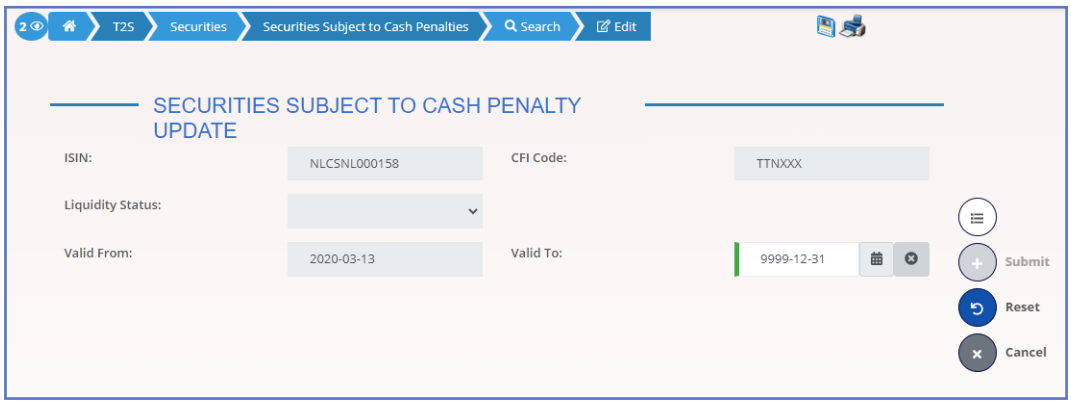


Illustration 25: Securities Subject to Cash Penalties – new screen

Fields Description

Securities subject to Cash Penalties	
ISIN	Enter or select the ISIN of the security subject to cash penalties. Required format is: 12x. References for error messages []: - DSC6002 - DSC6005
CFI Code	Shows the CFI code associated to the selected securities. This field is read only. References for error messages []: - DSC6003

Securities subject to Cash Penalties	
Liquidity status	Select the liquidity status of the security subject to cash penalties from the possible values: ▌Liquid ▌Illiquid This field is mandatory and selectable only for shares. References for error messages [▸]: ▌DSC6003 ▌DSU6003
Valid From	Enter or pick the date from which the security is subject to cash penalties. This field is mandatory. This field is read-only in edit mode if the Valid from Date is lower than or equal to the current business date. Required format is: Date. References for error messages [▸]: ▌DSC6005 ▌DSU6006
Valid To	Enter or pick the date until which the security is subject to cash penalties. The “valid to” date, when present, must be greater than the “Valid From” date. Required format is: Date. References for error messages [▸]: ▌DSC6004 ▌DSC6005 ▌DSU6004 ▌DSU6005 ▌DSU6006
Apply new Financial Instrument Type	Check this field to trigger the recalculation of existing Penalties under appeal period with the new Financial Instrument Type following an update in the CFI code.

Securities subject to Cash Penalties	
	This field is unchecked by default and only displayed in Edit mode.

Buttons

Submit	This function enables the user to create or edit a Securities Subject to Cash Penalties. References for error messages [▸]: ▌DSC6001 ▌DSC6002 ▌DSC6003 ▌DSC6004 ▌DSC6005 ▌DSC6006 **{T2S CR0874}** ▌DSU6001 ▌DSU6002 ▌DSU6003 ▌DSU6004 ▌DSU6005 ▌DSU6006 ▌DSU6007 ▌DSU6008 **{T2S CR0874}**
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.2.2.20 Security Penalty Rate - Search/List Screen

Context of Usage

This screen allows the authorised users to search for Security Penalty Rates.

The Service Operator users can additionally manage the Security Penalty Rate creating new ones or editing, deleting or restoring existing ones.

The result list is sorted by default by “Status” and “Asset Type’.

Screen Access

T2S >> Securities >> Security Penalty Rate >> Search

Privileges

To use this screen, the following Privileges [] are needed:

- Security Penalty Rate Query

Screenshot

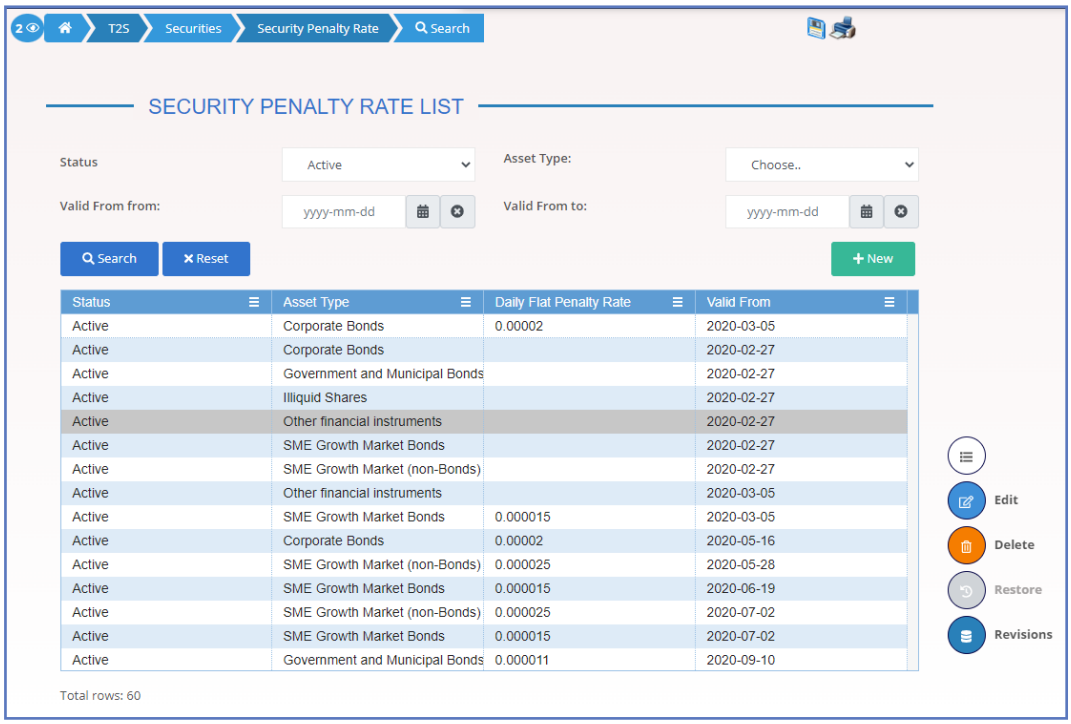


Illustration 26: Security Penalty Rate – search/list screen

Fields Description

Security Penalty Rate – Search Criteria	
Status	Select the status of the Security Penalty Rate from the possible values: ▌All ▌Active (default value) ▌Deleted
Asset Type	Select the Asset Type the rate applies to from the possible values: ▌Liquid shares ▌Illiquid shares ▌SME Growth Market (non-bonds) ▌Corporate bonds ▌SME Growth Market bonds ▌Government and Municipal bonds ▌Other financial instruments
Valid From from	Enter or pick the lower bound from which the security penalty rate is open. Required format is: Date.
Valid From to	Enter or pick the upper bound from which the security penalty rate is open. Required format is: Date.

All Rights reserved

Security Penalty Rate – List	
Status	Shows the status of the Security Penalty Rate. References for error messages [▸]: ▌DSD7002 ▌DSD7003
Asset Type	Shows the asset type. References for error messages [▸]: ▌DSD7004
Daily flat penalty rate	Shows the daily flat penalty rate.
Valid From	Shows the validity date of the security penalty rate. References for error messages [▸]: ▌DSD7005

Buttons

Search	This function enables the User to start a search according to the entered criteria. The results are displayed in a list on the same screen.
Reset	This function enables the User to set default search criteria and blanks out all optional criteria.
Revisions	This function enables the User to access the Display Revisions List screen related to the selected Security Penalty Rate.

2.2.2.21 SME Growth Market - Search/List Screen

Context of Usage

This screen allows the authorised users to search for SME Growth Markets.

The Service Operator users can additionally manage the SME Growth Market creating new ones or editing, deleting or restoring existing ones.

The result list is sorted by default by “Status” and “Asset Type’.

Screen Access

▌T2S >> Securities >> SME Growth Market >> Search

Privileges

To use this screen, the following Privileges [▸] are needed:

▌SME Growth Market Query

Delete SME Growth Market

Screenshot

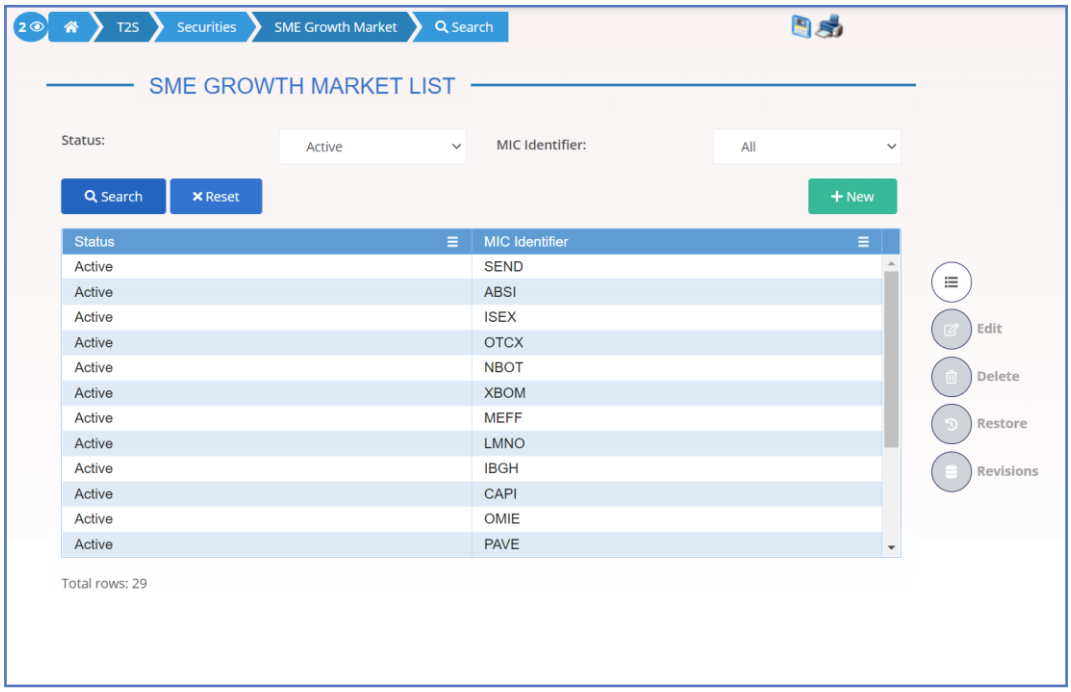


Illustration 27: SME Growth Market – search/list screen

Fields Description

SME Growth Market – Search Criteria	
Status	Select the status of the SME Growth Market from the possible values: ▌All ▌Active (default value) ▌Deleted
MIC Identifier	Select the MIC Identifier. The default value is 'All'.

SME Growth Market – List	
Status	Shows the status of the SME Growth Market. References for error messages [▸]: ▪ DSD0002 ▪ DSD0003
MIC Identifier	Shows the Market Identifier Codes (according to ISO10383) corresponding to a trading venues (Place of Trade) and belonging to a specific SME Growth Market segment. References for error messages [▸]: ▪ DSD0004

Buttons

Search	This function enables the User to start a search according to the entered criteria. The results are displayed in a list on the same screen.
Reset	This function enables the User to set default search criteria and blanks out all optional criteria.
Revisions	This function enables the User to access the Display Revisions List screen related to the selected SME Growth Market.

2.2.3 Securities Account

2.2.3.1 CSD Account Links - Search/List Screen

Context of Usage

This screen allows the user to search for CSD Account Links. The search results will be displayed in a list, which is sorted by the values of the 'Parent BIC' of the investor CSD column in ascending order (default setting). After selecting an entry, the user can proceed further by clicking on the buttons below.

CSD Account Link can only be deleted/restored by the Service Operator, CSD or External CSD users. A user different from the Service Operator can delete/restore only CSD Account Links where his own CSD is linked as Issuer or Investor.

Screen Access

▪ T2S >> Security Accounts >> CSD Account Links >> Search

Privileges

To use this screen, the following Privileges [▸] are needed:

- CSD account link query
- Delete CSD account link

Screenshot

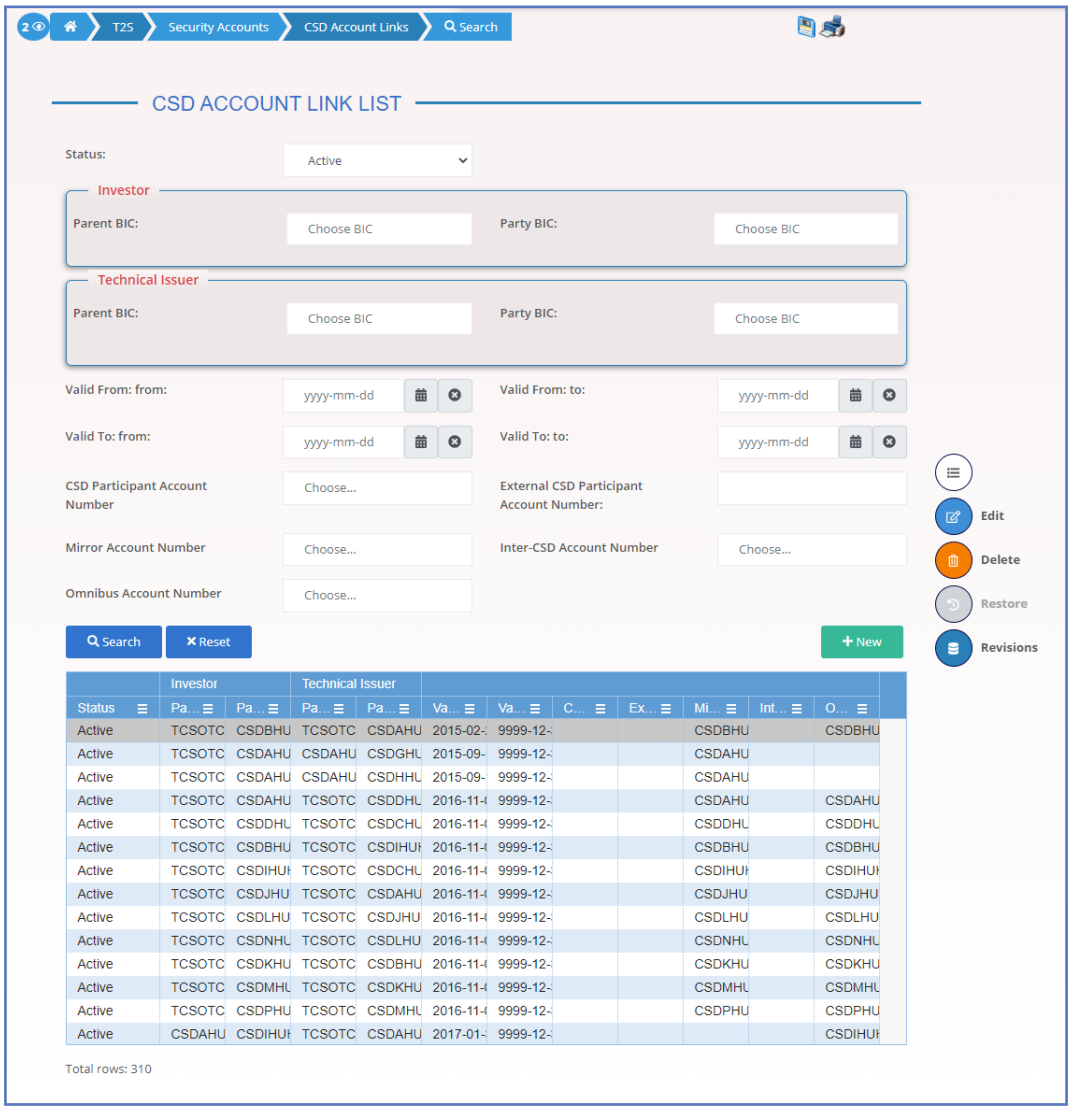


Illustration 28: CSD Account Links – search/list screen

Fields Description

CSD Account Links – Search Criteria	
Status	Select the status of the CSD Account Links from the possible values: ▌All ▌Active (default value) ▌Deleted
Investor	
Parent BIC	Enter or select the Parent BIC of the investor CSD. Required format is: max. 11x characters.
Party BIC	Enter or select the BIC of the investor CSD. Required format is: max. 11x characters.
Technical Issuer	
Parent BIC	Enter or select the Parent BIC of the technical issuer. Required format is: max. 11x characters.
Party BIC	Enter or select the BIC of the technical issuer. Required format is: max. 11x characters.
Valid from from	Enter or pick the lower bound of the search range for the date from which the CSD Account Link is valid. The lower bound of the search range must be earlier than the upper bound. Required format is: Date.
Valid from to	Enter or pick the upper bound of the search range for the date from which the CSD Account Link is valid. The upper bound of the search range must be later than the lower bound. Required format is: Date.
Valid to from	Enter or pick the lower bound of the search range for the date until which the CSD Account Link is valid. The lower bound of the search range must be earlier than the upper bound. Required format is: Date.

CSD Account Links – Search Criteria	
Valid to to	Enter or pick the upper bound of the search range for the date until which the CSD Account Link is valid. The upper bound of the search range must be later than the lower bound and later than the lower bound of the 'Valid From' date. Required format is: Date.
CSD Participant Account Number	Enter or select the number of the CSD participant`s account. Required format is: max. 35x characters.
External CSD Participant Account Number	Enter the number of the external CSD participant`s account. Required format is: max. 35x characters.
Mirror Account Number	Enter or select the number of the mirror account. Required format is: max. 35x characters.
Inter-CSD Account Number	Enter or select the number of the inter-CSD account. Required format is: max. 35x characters.
Omnibus Account Number	Enter or select the number of the omnibus account. Required format is: max. 35x characters.

CSD Account Links – List	
Status	Shows the status of the CSD Account Link from the possible.
Investor	
Parent BIC	Shows the Parent BIC of the investor CSD.
Party BIC	Shows the BIC of the investor CSD.
Technical Issuer	
Parent BIC	Shows the Parent BIC of the technical issuer.
Party BIC	Shows the BIC of the technical issuer.
Valid from	Shows the date from which the CSD Account Link is valid.

CSD Account Links – List	
Valid from to	Shows the date until which the CSD Account Link is valid.
CSD Participant Account Number	Shows the number of the CSD participant`s account.
External CSD Participant Account Number	Shows the number of the external CSD participant`s account.
Mirror Account Number	Shows the number of the mirror account.
Inter-CSD Account Number	Shows the number of the inter-CSD account.
Omnibus Account Number	Shows the number of the omnibus account.

Buttons

Search	This function enables the user to start a search according to the filled in criteria.
Reset	This function enables the user to set default search criteria and blanks out all optional criteria.
New	This function enables the user to create a new CSD Account Link.
Edit	This function enables the user to edit the details of the selected CSD Account Link. If the status of the selected CSD Account Link is already set to ‘Deleted’, this function is not available.

Delete	This function enables the user to delete the selected CSD Account Link. If the status of the selected CSD Account Link is already set to 'Deleted', this function is not available.
Restore	This function enables the user to restore a previously deleted CSD Account Link. If the status of the selected CSD Account Link is already set to 'Active' this function is not available.
Revisions	This function enables the user to display the revisions of the selected CSD Account Link.

2.2.3.2 CSD Account Link – New/Edit Screen

Context of Usage

This screen enables the user to create a new CSD Account Link or to edit an existing one.

CSD Account Link can be created only by the Service Operator, CSD or External CSD users. A user different from the Service Operator can create or update only CSD Account Links where his CSD is linked as Investor.

Screen Access

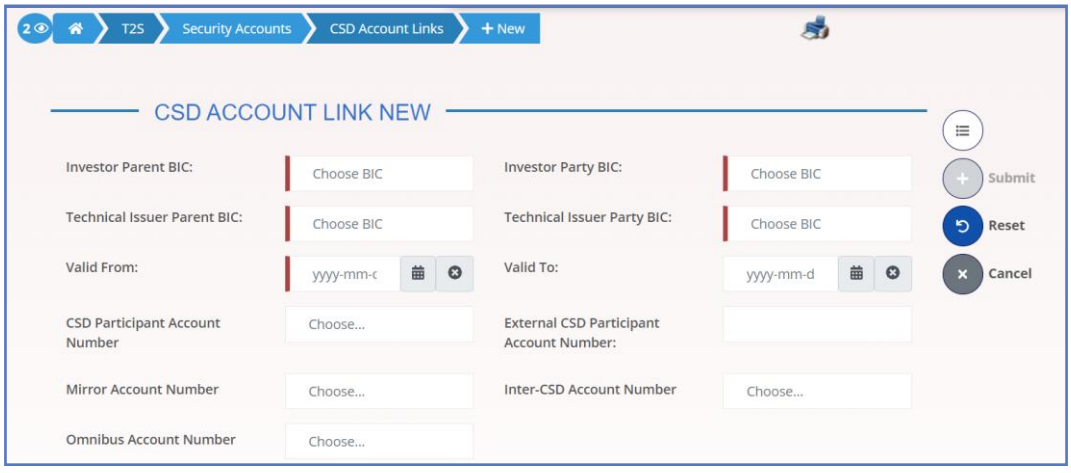
- T2S >> Securities Account >> CSD Account Links >> New
- T2S >> Securities Account >> CSD Account Links >> *CSD Account Links – search/list* screen >> Click on the *new* or *edit* button

Privileges

To use this screen, the following Privileges [] are needed:

- Create CSD Account Link
- Update CSD Account Link

Screenshot



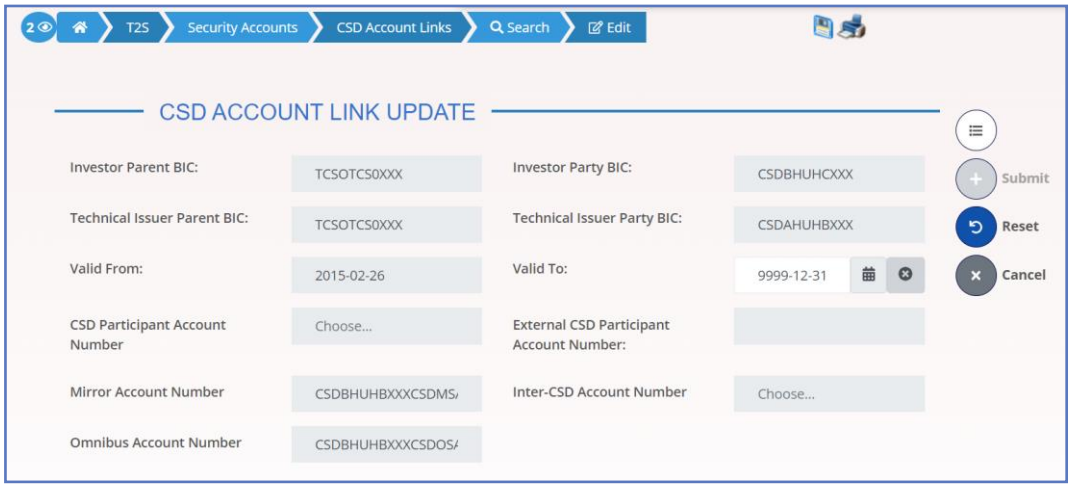


Illustration 29: CSD Account Links – new/edit screen

Fields Description

CSD Account Link	
Investor	
Parent BIC	Enter or select the Parent BIC of the investor CSD. This field is mandatory in create mode. This field is read-only in edit mode. Required format is: max. 11x characters. References for error messages [ ]: ▌DAC2001 ▌DAC2002 ▌DAC2003 ▌DAC2020 ▌DAC2041 ▌DAC2050 ▌DAC2060 ▌DAC2070 ▌DAU2001
Party BIC	Enter or select the BIC of the investor CSD. This field is mandatory in create mode. This field is read-only in edit mode. Required format is: max. 11x characters. References for error messages [ ]:

CSD Account Link	
	▌DAC2001 ▌DAC2002 ▌DAC2003 ▌DAC2020 ▌DAC2041 ▌DAC2050 ▌DAC2060 ▌DAC2070 ▌DAU2001
Technical Issuer	
Parent BIC	Enter or select the Parent BIC of the technical issuer. This field is mandatory in create mode. This field is read-only in edit mode. Required format is: max. 11x characters. References for error messages [▶]: ▌DAC2002 ▌DAC2003 ▌DAC2030 ▌DAC2080
Party BIC	Enter or select the BIC of the technical issuer. This field is mandatory in create mode. This field is read-only in edit mode. Required format is: max. 11x characters. References for error messages [▶]: ▌DAC2002 ▌DAC2003 ▌DAC2030 ▌DAC2080
Valid from	Enter or pick the date from which the CSD Account Link is valid.

CSD Account Link	
	This field is mandatory in create mode. This field is read-only in edit mode. Required format is: Date. References for error messages [▸]: ▌DAC2003 ▌DAC2100 ▌DAC2101 ▌DAU2029
Valid to	Enter or pick the date until which the CSD Account Link is valid. The ‘Valid to’ date must be equal to or later than the ‘Valid from’ date. Required format is: Date. References for error messages [▸]: ▌DAC2003 ▌DAC2101 ▌DAU2003 ▌DAU2029
CSD Participant Account Number	Enter or select the number of the CSD participant`s account. This field is disabled if the External CSD participant account is filled in. At least one field among ‘CSD Participant Account Number’, ‘Mirror Account Number’, ‘External CSD Participant Account’, ‘Inter-CSD Account Number’ and ‘Omnibus Account Number must be filled in. This field is read-only in edit mode, if present. Required format is: max. 35x characters. References for error messages [▸]: ▌DAC2003 ▌DAC2041

CSD Account Link	
	DAC2050
External CSD Participant Account Number	Enter the number of the external CSD participant`s account. This field is disabled if the CSD participant account is filled in. At least one field among ‘CSD Participant Account Number’, ‘Mirror Account Number’, ‘External CSD Participant Account’, ‘Inter-CSD Account Number’ and ‘Omnibus Account Number must be filled in. This field is read-only in edit mode, if present. Required format is: max. 35x characters. References for error messages [ ]: DAC2003

CSD Account Link	
Mirror Account Number	Enter or select the number of the mirror account. At least one field among ‘CSD Participant Account Number’, ‘Mirror Account Number’, ‘External CSD Participant Account’, ‘Inter-CSD Account Number’ and ‘Omnibus Account Number must be filled in. This field is read-only in edit mode, if present. Required format is: max. 35x characters. References for error messages [▸]: ▌DAC2040 ▌DAC2060
Inter-CSD Account Number	Enter or select the number of the inter-CSD account. At least one field among ‘CSD Participant Account Number’, ‘Mirror Account Number’, ‘External CSD Participant Account’, ‘Inter-CSD Account Number’ and ‘Omnibus Account Number must be filled in. This field is read-only in edit mode, if present. Required format is: max. 35x characters. References for error messages [▸]: ▌DAC2042 ▌DAC2070
Omnibus Account Number	Enter or select the number of the omnibus account. At least one field among ‘CSD Participant Account Number’, ‘Mirror Account Number’, ‘External CSD Participant Account’, ‘Inter-CSD Account Number’ and ‘Omnibus Account Number must be filled in. This field is read-only in edit mode, if present. Required format is: max. 35x characters. References for error messages [▸]: ▌DAC2043 ▌DAC2080

Buttons

Submit	This function enables the user to create or edit a CSD Account Link. References for error messages [▸]: ▌DAC2001 ▌DAC2002 ▌DAC2003 ▌DAC2020 ▌DAC2030 ▌DAC2040 ▌DAC2041 ▌DAC2042 ▌DAC2043 ▌DAC2050 ▌DAC2060 ▌DAC2070 ▌DAC2080 ▌DAC2100 ▌DAC2101 ▌DAU2001 ▌DAU2003 ▌DAU2020 ▌DAU2029
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.2.3.3 Securities Accounts - Search/List Screen

Context of Usage This screen allows the authorised users to search for Securities Account. The search results will display a list sorted by the values of the “Securities Account Type” column in ascending order (default setting).

Securities Account can only be created and edited by users belonging to the responsible CSD users endowed with the correct privilege.

Screen Access

- T2S >> Securities Accounts >> Securities Accounts >> Search

Privileges

To use this screen, the following Privileges [] are needed:

- Securities Account List Query
- Delete Securities Account

Screenshot

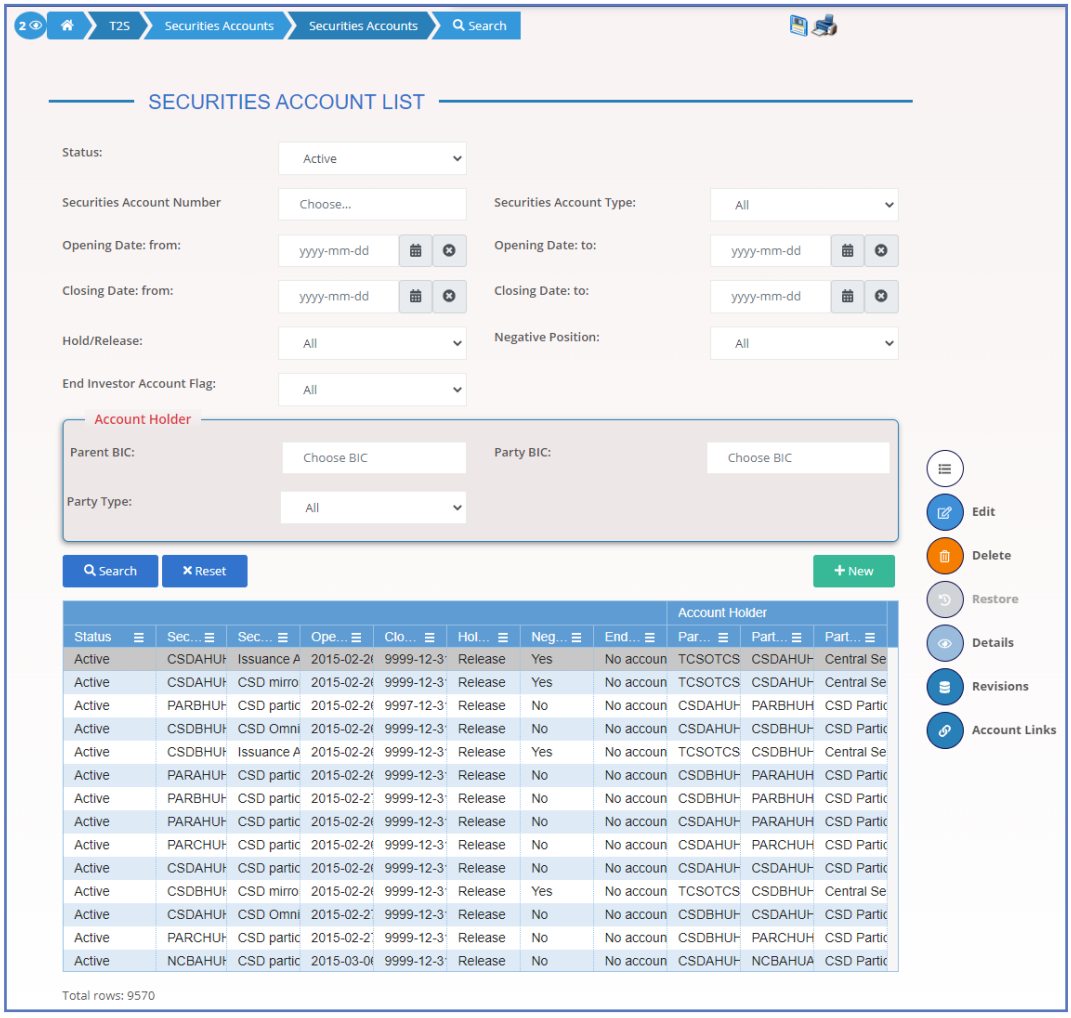


Illustration 30: Securities Accounts – search/list screen

Fields Description

Securities Account – Search Criteria	
Status	Select the status of the Securities Account from the possible values: ▌All ▌Active (default value) ▌Deleted
Securities Account Number	Enter or select the securities account number. Required format is max. 35 characters.
Securities Account Type	Select the securities account type from the possible values: ▌All (default value) ▌CSD mirror account ▌CSD omnibus account ▌CSD participant account ▌Inter-CSD account ▌Issuance account ▌T2S technical offset account
Opening Date From	Enter or pick the lower bound for the opening date of the Securities Account. Required format is: Date.
Opening Date To	Enter or pick the upper bound for the opening date of the Securities Account. The ‘Opening Date: To’ must be greater than the ‘Opening Date: From’. Required format is: Date.
Closing Date From	Enter or pick the lower bound for the closing date of the Securities Account. Required format is: Date.
Closing Date To	Enter or pick the upper bound for the closing date of the Securities Account.

All Rights reserved

Securities Account – Search Criteria	
	The ‘Closing Date: To’ must be greater than the ‘Closing Date: From’. Required format is: Date.
Hold/Release	Select the hold/release status from the possible values: ▌All (default value) ▌Hold ▌Release
Negative Position	Select whether the securities account can hold a negative balance from the possible values: ▌All (default value) ▌Yes ▌No
End Investor Account Flag	Select an option to set the account for possible account allocation charges from the possible values: ▌All (default value) ▌No account allocation ▌Account allocation ▌DVP/FOP
Account Holder	
Parent BIC	Enter or select the parent BIC of the party owning the account.
Party BIC	Enter or select the BIC of the party owning the account.
Party Type	Select the type of the party owning the account from the possible values: ▌All (default value) ▌Central securities depository (CSD) ▌CSD Participant ▌External CSD

Securities Account – List	
Status	Shows the status of the Securities Account. References for error messages [▸]: ▌DAD1020 ▌DAD1050
Securities Account Number	Shows the securities account number
Securities Account Type	Shows the securities account type. Reference for error message [▸]: ▌DAD1033
Opening Date	Shows the opening date of the Securities Account. References for error messages [▸]: ▌DAD1021 ▌DAD1052
Closing Date	Shows the closing date of the Securities Account. Reference for error message [▸]: ▌DAD1021 ▌DAD1052
Hold/Release	Shows the hold/release status of the securities account.
Negative Position	Shows whether the securities account can hold a negative balance or not.
End Investor Account Flag	Shows the option which has been set for account allocations charges.
Account Holder	

Securities Account – List	
Parent BIC	Shows the parent BIC of the party owning the account. Reference for error message [▸]: ▌DAD1001 ▌DAD1051 ▌DAU1001
Party BIC	Shows the BIC of the party owning the account. Reference for error message [▸]: ▌DAD1001 ▌DAD1051 ▌DAU1001
Party Type	Shows the type of the party owning the account.

Buttons

Search	This function enables the User to start a search according to the entered criteria. The results are displayed in a list on the same screen. References for error messages [▸]: ▌DAD1021
Reset	This function enables the User to set default search criteria and blanks out all optional criteria.
New	This function enables the User to create a new Securities Account.
Edit	This function enables the User to edit the selected Securities Account.
Details	This function enables the User to display the details of the selected Securities Account.
Delete	This function enables the User to delete the selected Securities Account, after confirmation. If the status of the selected Securities Account is already set to 'Deleted', this function is not available. References for error messages [▸]:

All Rights reserved

	▌DAU1001 ▌DAD1001 ▌DAD1020 ▌DAD1021 ▌DAD1030 ▌DAD1300
Restore	This function enables the User to restore a previously deleted Securities Account. If the status of the selected Securities Account is already set to 'Active', this function is not available. References for error messages [▸]: ▌DAU1001 ▌DAD1001 ▌DAD1024 ▌DAD1033 ▌DAD1050 ▌DAD1051 ▌DAD1052 ▌DAD1208 ▌DAD1252 ▌DAD1253 ▌DAD1254 ▌DAD1256
Account Links	This function enables the User to display the CMB securities accounts links related to the selected Securities Account.
Revisions	This function enables the User to access the Display Revisions List screen related to the selected Securities Account.

2.2.3.4 Securities Account - Details Screen

Context of Usage

This screen displays detailed information on the selected Securities Account. You can check the data and proceed further by clicking on the buttons below.

Screen Access

- T2S >> Securities Accounts >> *Securities Accounts – search/list* screen >>

Click on the *search* and/or *details* button

Privileges

To use this screen, the following Privileges [] are needed:

- Securities Account reference data query
- Delete Securities Account

Screenshot

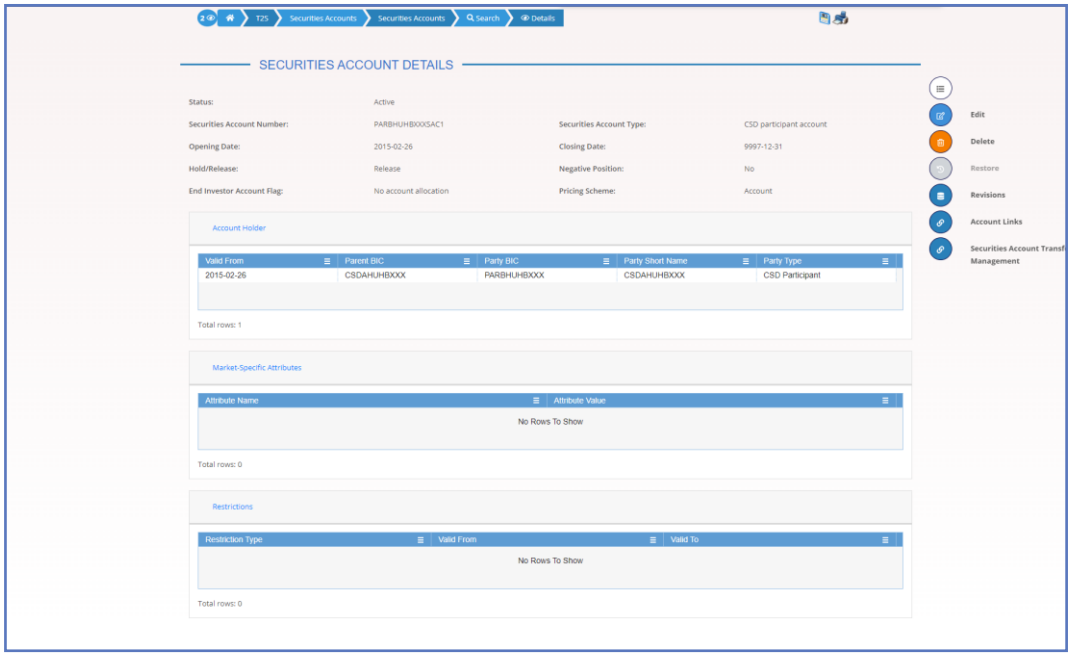


Illustration 31: Securities Account – details screen

Fields Description

Securities Account	
Status	Shows the status of the Securities Account. References for error messages []: - DAD1020 - DAD1050
Securities Account Number	Shows the securities account number.
Securities Account Type	Shows the securities account type. References for error messages []: - DAD1033

Securities Account	
Opening Date	Shows the opening date of the Securities Account. References for error messages: - DAD1021 - DAD1052
Closing Date	Shows the closing date of the Securities Account. References for error messages [▸]: - DAD1021 - DAD1052
Hold/Release	Shows the hold/release status of the securities account.
Negative Position	Shows whether the securities account can hold a negative balance or not.
End Investor Account Flag	Shows the option which has been set for account allocations charges.
Pricing Scheme	Shows the pricing scheme of the securities account.

Account Holder	
Valid from	Shows the date from which the party is owner of the account.
Parent BIC	Shows the parent BIC of the party owning the account. References for error message [▸]: - DAD1001 - DAD1051
Party BIC	Shows the BIC of the party owning the account. References for error messages [▸]: - DAD1001 - DAD1051
Party Short Name	Shows the short name of the party owning the account.
Party Type	Shows the type of the party owning the account.

Market-Specific Attributes	
Attribute Name	Shows the name of the market-specific attribute related to the Securities Account. References for error messages [▸]: ▪ DAD1252 ▪ DAD1253 ▪ DAD1254 ▪ DAD1256
Attribute Value	Shows the value of the market-specific attribute related to the Securities Account. References for error messages [▸]: ▪ DAD1252 ▪ DAD1253 ▪ DAD1254 ▪ DAD1256

Restrictions	
This section reports only active restrictions with a present or future validity period.	
Restriction Type	Shows the type of restriction related to the Securities Account. Reference for error message [▸]: ▪ DAD1021 ▪ DAD1024
Valid From	Shows the date and time from which the restriction is valid. Reference for error message [▸]: ▪ DAD1208
Valid to	Shows the date and time until which the restriction is valid. Reference for error message [▸]: ▪ DAD1208

Buttons

Edit	This function enables the user to edit the details of the selected Securities Account. If the status of the selected Securities Account is already set to ‘Deleted’ this function is not available.
Delete	This function enables the user to delete the selected Securities Account, after confirmation. If the status of the selected securities account is already set to ‘Deleted’, this function is not available. References for error messages [ ]: ▌DAD1001 ▌DAD1020 ▌DAD1021 ▌DAD1030 ▌DAD1300

Restore	This function enables the user to restore a previously deleted Securities Account. If the status of the selected Securities Account is already set to 'Active', this function is not available. References for error messages [▸]: ▪ DAD1001 ▪ DAD1024 ▪ DAD1033 ▪ DAD1050 ▪ DAD1051 ▪ DAD1052 ▪ DAD1208 ▪ DAD1252 ▪ DAD1253 ▪ DAD1254 ▪ DAD1256
Account Links	This function enables the User to display the CMB securities account links related to the selected Securities Account.
Revisions	This function enables the user to display the revisions of the selected Securities Account.

2.2.3.5 Securities Account – New/Edit Screen

Context of Usage This screen contains a number of fields regarding Securities Account. You can enter new data or edit existing ones. Afterwards you can proceed further by clicking on the buttons below.

Screen Access
- T2S >> Securities Accounts >> Securities Accounts >> *Search/List* screen >> Click on the *New* button
- T2S >> Securities Accounts >> Securities Accounts >> *Search/List* screen >> Click on the *Edit* button

Privileges To use this screen, the following Privileges [▸] are needed:
- Create Securities Account

Update Securities Account

Screenshot

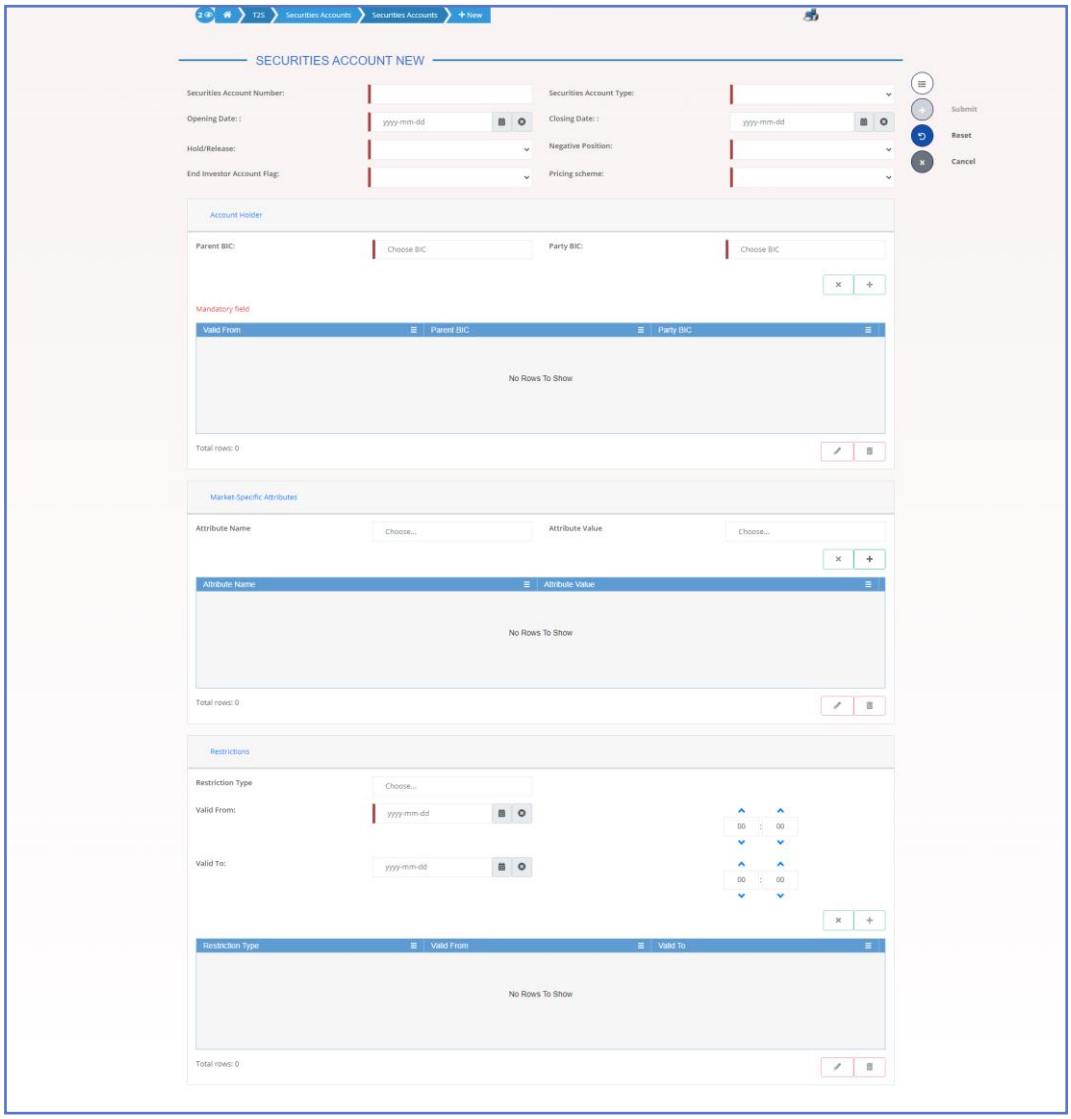


Illustration 32: Securities Account – new/edit screen

Fields Description

Securities Account	
Securities Account Number	Enter the securities account number. Required format is: max. 35x. This field is mandatory and read only in edit mode. Reference for error message [▸]: ▪ DAC1023 ▪ DAC1024
Securities Account Type	Select the securities account type from the possible values: ▪ CSD mirror account ▪ CSD omnibus account ▪ CSD participant account ▪ Inter-CSD account ▪ Issuance account ▪ T2S technical offset account This field is mandatory and read only in edit mode. References for error messages [▸]: ▪ DAC1031 ▪ DAC1032 ▪ DAC1033 ▪ DAC1034
Opening Date	Enter or pick the lower bound for the opening date of the Securities Account. The ‘Opening Date’ must be later or equal to the current date. Required format is: Date. This field is mandatory. References for error messages [▸]: ▪ DAC1205 ▪ DAC1208 ▪ DAU1208

All Rights reserved

Securities Account	
	▌DAU1250
Closing Date	Enter or pick the upper bound for the closing date of the Securities Account. The ‘Closing Date: To’ must be greater than the ‘Closing Date: From’ Required format is: Date. References for error messages [ ]: ▌DAC1207 ▌DAC1208 ▌DAC1209 ▌DAC1210 ▌DAU1205 ▌DAU1207 ▌DAU1209 ▌DAU1030
Hold/Release	Select the hold/release status from the possible values: ▌Hold ▌Release This field is mandatory.

Securities Account	
Negative Position	Select whether the securities account can hold a negative balance from the possible values: ▌Yes ▌No This field is mandatory.
End Investor Account Flag	Select an option to set the account for possible account allocation charges from the possible values: ▌No account allocation ▌Account allocation ▌DVP/FOP This field is mandatory.
Pricing Scheme	Select the pricing scheme from the possible values: ▌Account ▌ISIN This field is mandatory.

Account Holder	
Valid from	Shows the date from which the party securities account relationship is valid. This field is not visible in create mode.
Parent BIC	Enter or select the parent BIC of the party owning the account This field is mandatory and read-only in edit mode. Required format is: 11x. References for error messages [▷]: ▌DAC1001 ▌DAC1030 ▌DAC1031 ▌DAC1032 ▌DAC1034

Account Holder	
	▌DAU1001 ▌DAU1211 ▌DAU1300 ▌DAU1305 ▌DAU1400
Party BIC	Enter or select the BIC of the party owning the account This field is mandatory and read-only in edit mode. Required format is: 11x. References for error messages [▸]: ▌DAC1001 ▌DAC1030 ▌DAC1031 ▌DAC1032 ▌DAC1034 ▌DAU1001 ▌DAU1305
Party Short Name	Shows the short name of the party owning the account This field is not visible in create.
Party Type	Shows the type of the party owning the account This field is not visible in create.

Market-Specific Attributes	
Attribute Name	Enter or select the name of the market-specific attribute related to the Securities Account. Duplicate Attribute Name values are not allowed. References for error messages [ ]: ▌DAC1252 ▌DAC1255 ▌DAU1252 ▌DAU1253 ▌DAU1255 ▌DAU1258 ▌DAU1305
Attribute Value	Enter or select the name of the market-specific attribute related to the Securities Account. Duplicate Attribute Name values are not allowed. References for error messages [ ]: ▌DAC1252 ▌DAC1255 ▌DAU1252 ▌DAU1253 ▌DAU1255 ▌DAU1258 ▌DAU1305

Restrictions
This section reports only active restrictions with a present or future validity period.

Restriction Type	Enter or select the type of restriction applying to the Securities Account. Duplicate Restriction Type-Valid From combinations are not allowed. References for error messages [ ]: ▌DAC1024 ▌DAC1025 ▌DAU1024 ▌DAU1025 ▌DAU1241 ▌DAU1305
Valid From	Enter or pick the date and time from which the Securities Account is restricted. Required format is: Datetime To set an immediate restriction, input the timestamp '1000-01-01 00:01'. References for error messages [ ]: ▌DAC1025 ▌DAC1208 ▌DAC1209 ▌DAU1025 ▌DAU1208 ▌DAU1209 ▌DAU1241
Valid to	Enter or pick the date and time from which the Securities Account is restricted. Required format is: Datetime To set an immediate restriction, input the timestamp '1000-01-01 00:01'. References for error messages [ ]: ▌DAC1025 ▌DAC1208

	DAC1209 DAU1025 DAU1208 DAU1209 DAU1241

Buttons

Submit	This function enables the user to create or edit a Securities Account. References for error messages [ ]: DAC1001 DAC1023 DAC1024 DAC1025 DAC1030 DAC1031 DAC1032 DAC1033 DAC1034 DAC1205 DAC1206 DAC1207 DAC1208 DAC1209 DAC1210 DAC1252 DAC1253 DAC1255 DAC1256 DAU1001 DAU1005 DAU1024 DAU1030 DAU1205 DAU1206 DAU1207 DAU1208

	▌DAU1209 ▌DAU1211 ▌DAU1241 ▌DAU1250 ▌DAU1253 ▌DAU1255 ▌DAU1256 ▌DAU1258 ▌DAU1300 ▌DAU1305 ▌DAU1400
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.
Securities Account Transfer Management	This function enables the user to edit party-securities account relationships. This function is only available in edit mode.

2.2.3.6 Securities Account Transfer Management – Edit Screen

Context of Usage This screen contains a number of fields regarding securities account transfer management. You can edit existing data. Afterwards you can proceed further by clicking on the buttons below.

Screen Access
- T2S >> Securities Accounts >> Securities Accounts >> *Securities Account - search/list* screen >> Click on the *edit* button >> *Securities Account – new/edit* screen >> Click on the *security account transfer management* button
- T2S >> Securities Accounts >> Securities Accounts >> *Securities Account - search/list* screen >> Click on *search* and/or *details* button >> *Securities Account – Details* screen >> Click on the *edit* button >> *Securities Account – new/edit* screen >> Click on the *security account transfer management* button

Privileges To use this screen, the following Privileges [▌] are needed:

Update Securities Account

Screenshot

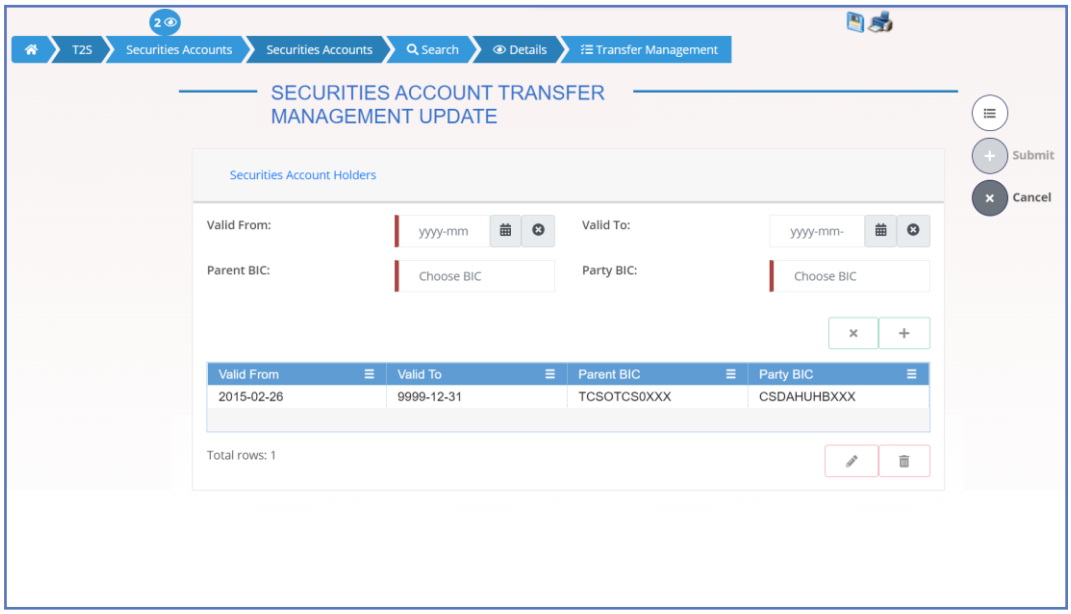


Illustration 33: Securities Account Transfer Management – new/edit screen

Fields Description

Securities Account Holders	
Valid From	Enter or pick the date from which the securities account is valid. The field is only editable when no future record exists. Displayed format is: Date The 'Valid from' date must be later than the current business date. References for error messages [▶]: ▌DAU1206 ▌DAU1211
Valid To	Enter or pick the date until which the securities account is valid. Required format is: Date When closing an account, the date must be equal to the closing date of the account. Reference for error message: ▌DAU1207

Securities Account Holders	
Parent BIC	Enter or select the Parent BIC of the party. Required format is: max. 11 characters The field is only editable when no future record exists [1]. References for error messages [▸]: ▸ DAU1001 ▸ DAU1300 ▸ DAU1305 ▸ DAU1400
Party BIC	Enter or select the Party BIC of the party. Required format is: max. 11 characters The field is only editable when no future record exists. References for error messages [▸]: ▸ DAU1001 ▸ DAU1300 ▸ DAU1305 ▸ DAU1400
Delete	Select a future securities account party relationship to be deleted. If you check this field and submit, the system deletes the future relationship.

1 If you want to amend the BICs in the future record, you need to delete the future record and submit the record. After re-entering the screen you can create a new Party Securities Account Relationship using the new BICs

Buttons

Submit	This function enables the user to create or edit a securities account party relationships according to the information entered in the fields. References for error messages [▸]: ▪ DAU1001 ▪ DAU1205 ▪ DAU1206 ▪ DAU1207 ▪ DAU1211 ▪ DAU1252 ▪ DAU1300 ▪ DAU1305 ▪ DAU1400
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.2.3.7 Securities Accounts Links - Search/List Screen

Context of Usage

This screen allows the authorised users to search for Securities Accounts Links.

The users can additionally manage the Securities Accounts Link creating new ones or editing, deleting or restoring existing ones.

The search results are displayed in a list is sorted by default by “Status” and “Securities Account Number”.

Screen Access

▪ T2S >> Securities Account >> Securities Accounts Links >> Search

▪ T2S >> Securities Account >> *Securities Accounts Search/List* screen >> Click on *Search* and/or *Details* button >> *Securities Account – Details* screen >> Click on *Accounts Links* button

Privileges

To use this screen, the following Privileges [▸] are needed:

▪ CMB Securities Account Link List Query

▪ Delete CMB Securities Account Link

Screenshot

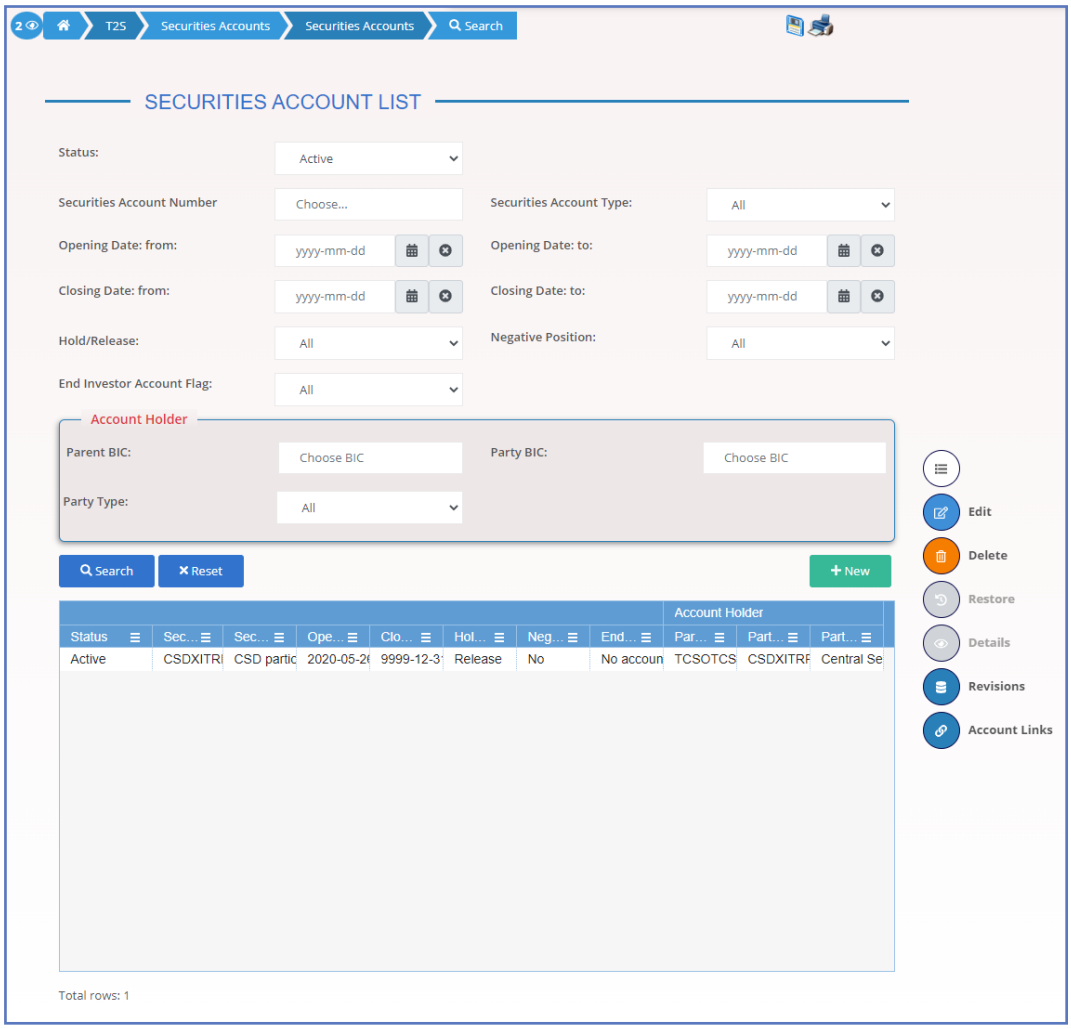


Illustration 34: Securities Accounts Links – search/list screen

Fields Description

Securities Accounts Links – Search Criteria	
Status	Select the status of the Securities Accounts Links from the possible values: ▌All ▌Active (default value) ▌Deleted
Securities Account Number	Enter or Select the Securities Account Number to which the securities account link is linked. The User have to enter at least one field among 'Securities Account Number' or 'T2S Dedicated Cash Account Number'.

Securities Accounts Links – Search Criteria	
	Required format is: max. 35 characters
T2S Dedicated Cash Account Number	Enter the T2S Dedicated Cash Account Number of the credit memorandum balance to which the securities account link is linked. The User have to enter at least one field among 'Securities Account Number' or 'T2S Dedicated Cash Account Number'. Required format is: max. 34 characters
Valid From from	Enter or pick the lower bound of the search range from which the Securities Accounts Link is valid. Required format is: Date.
Valid From to	Enter or pick the upper bound of the search range from which the Securities Accounts Link is valid. Required format is: Date.
Valid To from	Enter or pick the lower bound of the search range until which the Securities Accounts Link is valid. Required format is: Date.
Valid To to	Enter or pick the upper bound of the search range until which the Securities Accounts Link is valid. Required format is: Date.

All Rights reserved

Securities Accounts Links – Search Criteria	
Default Link	Select whether the T2S dedicated cash account is the default link from the possible values : ▌All (default value) ▌Yes ▌No
Collateralisation Link	Select whether T2S can use securities, earmarked as collateral and held on the securities account, for auto-collateralisation operations on the linked T2S dedicated cash account from the possible values : ▌All (default value) ▌Yes ▌No
Cash settlement Link	Select whether T2S can use the link between the securities account and the T2S dedicated cash account for the settlement of the cash leg of a settlement instruction from the possible values : ▌All (default value) ▌Yes ▌No

Securities Accounts Links – List	
Status	Shows the status of the Securities Accounts Link. References for error messages [▸]: ▌DAD3020 ▌DAD3050
Securities Account Number	Shows the Number of the Securities Account. References for error messages [▸]: ▌DAD3001 ▌DAD3030 ▌DAD3040 ▌DAD3100

Securities Accounts Links – List	
T2S Dedicated Cash Account Number	Shows the T2S Dedicated Cash Account Number of the credit memorandum balance defined in the securities accounts link. Reference for error message [▸]: ▌DAD3024 ▌DAD3100
Valid From	Shows the T2S Dedicated Cash Account Number of the credit memorandum balance defined in the securities accounts link. Reference for error message [▸]: ▌DAD3020 ▌DAD3024 ▌DAD3100
Valid To	Shows the date until which the link is valid. References for error messages [▸]: ▌DAD3020 ▌DAD3100
Default Link	Shows whether the T2S dedicated cash account is the default link for the securities account. Reference for error message [▸]: ▌DAD3050
Collateralisation Link	Shows whether T2S can use securities, earmarked as collateral and held on the securities account, for auto-collateralisation operations on the linked T2S dedicated cash account.
Cash settlement Link	Shows whether T2S can use the link between the securities account and the T2S dedicated cash account for the settlement of the cash leg of a settlement instruction.

All Rights reserved

Buttons

Search	This function enables the User to start a search according to the entered criteria. The results are displayed in a list on the same screen.
Reset	This function enables the User to set default search criteria and blanks out all optional criteria.
New	This function enables the User to create a new Securities Accounts Link.
Edit	This function enables the User to edit the selected Securities Accounts Link.
Delete	This function enables the User to delete the selected Securities Accounts Link, after confirmation. If the status of the selected Securities Accounts Link is already set to 'Deleted', this function is not available.
Restore	This function enables the User to restore a previously deleted Securities Accounts Link. If the status of the selected Securities Accounts Link is already set to 'Active', this function is not available. References for error messages [ ]: ▌DAD3001 ▌DAD3024 ▌DAD3030 ▌DAD3040 ▌DAD3050 ▌DAD3100
Revisions	This function enables the User to access the Display Revisions List screen related to the selected Securities Accounts Link. References for error messages [ ]: ▌DAD3001 ▌DAD3020

2.2.3.8 Securities Accounts Links – New/Edit Screen

Context of Usage

This screen contains a number of fields regarding Securities Accounts Link. You can enter new data or edit existing ones. Afterwards you can proceed further by clicking on the buttons below.

Screen Access

- T2S >> Securities Account>> Securities Accounts Link >> *Search/List* screen >> Click on the *New* button
- T2S >> Securities Account >> Securities Accounts Link >> *Search/List* screen >> Click on the *Edit* button
- T2S >> Securities Account >> Securities Accounts Link >> New

Privileges

To use this screen, the following Privileges [] are needed:

- Create CMB Securities Account Link
- Update CMB Securities Account Link

Screenshot

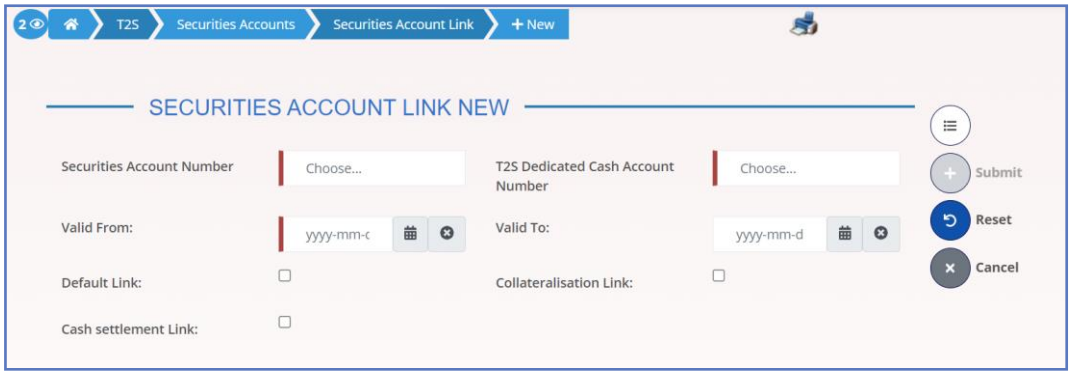


Illustration 35: Securities Accounts Links – new/edit screen

Fields Description

Securities Accounts Links	
Securities Account Number	Enter or Select the unique number related to the Securities Account to be linked to the securities accounts link. This field is mandatory in create mode and read-only in edit mode. Required format is: max. 35 characters. References for error messages [▸]: ▪ DAC3001 ▪ DAC3030 ▪ DAC3040 ▪ DAC3100 ▪ DAU3001 ▪ DAU3100
T2S Dedicated Cash Account Number	Enter the T2S Dedicated Cash Account Number of the credit memorandum balance to be linked to the securities accounts link. This field is mandatory in create mode and read-only in edit mode. Required format is: max. 34 characters. References for error messages [▸]: ▪ DAC3024 ▪ DAC3050 ▪ DAC3051 ▪ DAC3052 ▪ DAC3100 ▪ DAU3100
Valid From	Enter or pick the date from which the Securities Accounts Link is valid. The Valid From date must be equal to or greater than the current business date. This field is mandatory in create mode. This field is read-only in edit mode.

All Rights reserved

Securities Accounts Links	
	Required format is: Date. References for error messages [▶]: ▌DAC3100 ▌DAC3205 ▌DAC3206 ▌DAC3207 ▌DAC3208 ▌DAU3050 ▌DAU3100 ▌DAU3207
Valid To	Enter or pick the date until which the Securities Accounts Link is valid. Valid To date must be equal to or greater than the current date and equal to or greater than the Valid From date. Required format is: Date. References for error messages [▶]: ▌DAC3100 ▌DAC3207 ▌DAC3209 ▌DAU3005 ▌DAU3050 ▌DAU3100 ▌DAU3207 ▌DAU3208

Securities Accounts Links	
Default Link	Select whether the T2S dedicated cash account is the default link. This field is read only in edit mode. References for error messages [▸]: ▌DAC3050 ▌DAC3051
Collateralisation Link	Select whether T2S can use securities, earmarked as collateral and held on the securities account, for auto-collateralisation operations on the linked T2S dedicated cash account. This field is read only in edit mode.
Cash settlement Link	Select whether T2S can use the link between the securities account and the T2S dedicated cash account for the settlement of the cash leg of a settlement instruction. This field is read only in edit mode. Reference for error message [▸]**:** ▌DAC3052

Buttons

Submit	This function enables the user to create or edit a Securities Accounts Link. References for error messages [▸]: ▸ DAC3001 ▸ DAC3024 ▸ DAC3030 ▸ DAC3040 ▸ DAC3050 ▸ DAC3051 ▸ DAC3052 ▸ DAC3100 ▸ DAC3205 ▸ DAC3206 ▸ DAC3207 ▸ DAC3208 ▸ DAC3209 ▸ DAU3001 ▸ DAU3005 ▸ DAU3050 ▸ DAU3100 ▸ DAU3207 ▸ DAU3208
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.2.4 Cash

2.2.4.1 CMBs - Search/List Screen

Context of Usage

This screen enables the user to display a list of Credit Memorandum Balances (CMBs) matching the entered criteria. The search results will be displayed in a list, which is sorted by the values of the 'T2S Dedicated Cash Account Number' column in ascending order (default setting). After selecting an entry, the user can proceed further by clicking on the buttons below.

Screen Access

- T2S >> Cash >> CMB >> Search
- Common >> Cash >> Cash Accounts >> *Cash Accounts – search/list* screen >> click on the *Search* and/or *Details* button >> Click on the *Credit Memorandum Balance* button

Privileges

To use this screen, the following Privileges [] are needed:

- Delete Credit Memorandum Balance
- CMB list query

Screenshot

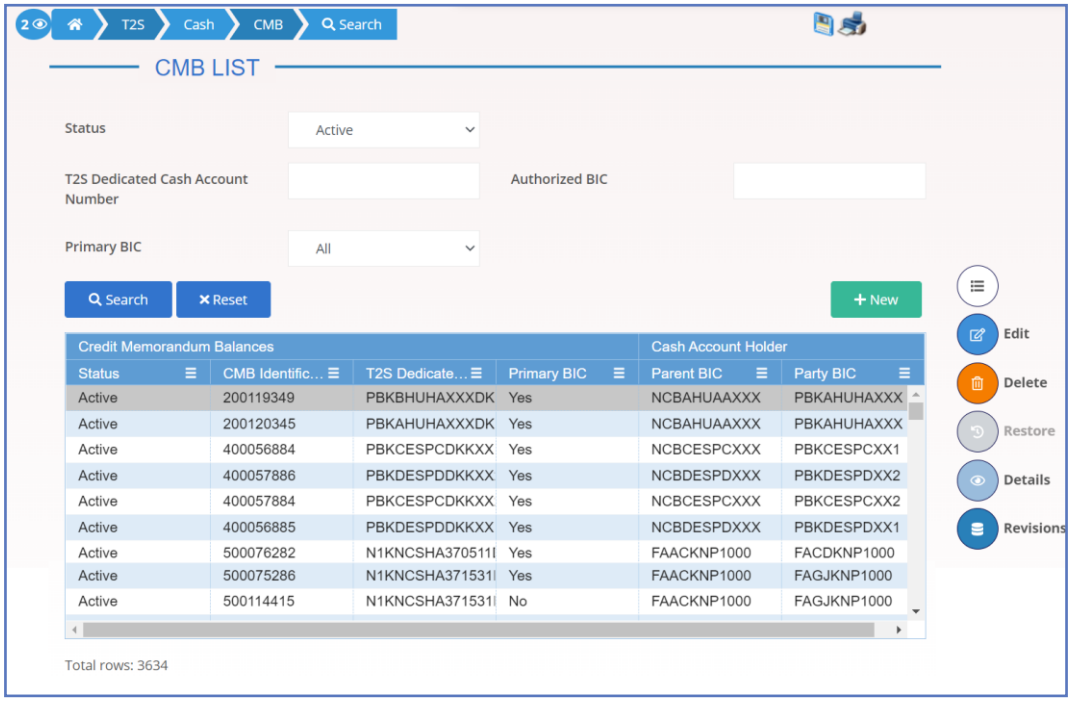


Illustration 36: CMBs – search/list screen

Fields Description

CMBs – Search Criteria	
Status	Select the status of the CMB from the possible values: ▌All ▌Active (default value) ▌Deleted
T2S Dedicated Cash Account Number	Enter the number of the Cash Account. If user has accessed this screen via another screen, this field is already filled with the previous account identification. Required format is: max. 34x characters.
Authorized BIC	Enter the BIC authorised for the CMBs. Required format is: max. 11x characters.
Primary BIC	Select the filter on the primary CMB flag from the possible values: ▌All (default value) ▌Yes ▌No

CMBs – List	
Credit Memorandum Balance	
Status	Shows the status of the CMB. References for error messages [▸]: ▌DCD6020 ▌DCD6050
CMB Identification	Shows the identification of the CMB.
T2S Dedicated Cash Account Number	Shows the cash account linked to the CMB. Reference for error message [▸]: ▌DCD6030
Primary BIC	Shows whether the CMB is the primary one or not.

All Rights reserved

CMBs – List	
Cash Account Holder	
Parent BIC	Shows the Parent BIC of the party owning the account.
Party BIC	Shows the Party BIC of the party owning the account.

Buttons

Search	This function enables the user to start a search according to the filled in criteria.
Reset	This function enables the user to set default search criteria and blanks out all optional criteria.
New	This function enables the user to create a new CMB.
Edit	This function enables the user to edit the details of the selected CMB. If the status of the selected CMB is already set to 'Deleted', this function is not available.
Delete	This function enables the user to delete the selected CMB. If the status of the selected CMB is already set to 'Deleted', this function is not available. References for error messages [▸]: ▌DCD6001 ▌DCD6020 ▌DCD6040

Restore	This function enables the user to restore a previously deleted CMB. If the status of the selected CMB is already set to 'Active' this function is not available. References for error messages [▸]: ▪ DCD6001 ▪ DCD2024 ▪ DCD6025 ▪ DCD6030 ▪ DCD6032 ▪ DCD6050
Details	This function enables the user to display the details of the selected CMB.
Revisions	This function enables the user to display the revisions of the selected CMB.

2.2.4.2 CMB - Details Screen

Context of Usage This screen displays detailed information on the selected CMB. Users can check the data and proceed further by clicking on the buttons below.

Screen Access
- T2S >> Cash >> CMB >> *CMBs – search/list* screen >> Click on the *details* button
- Common >> Cash >> Limits >> *Limits – search/list* screen >> Click on the *CMB Details* button

Privileges To use this screen, the following Privileges [▸] are needed:
- CMB details query
- Delete credit memorandum balance

Screenshot

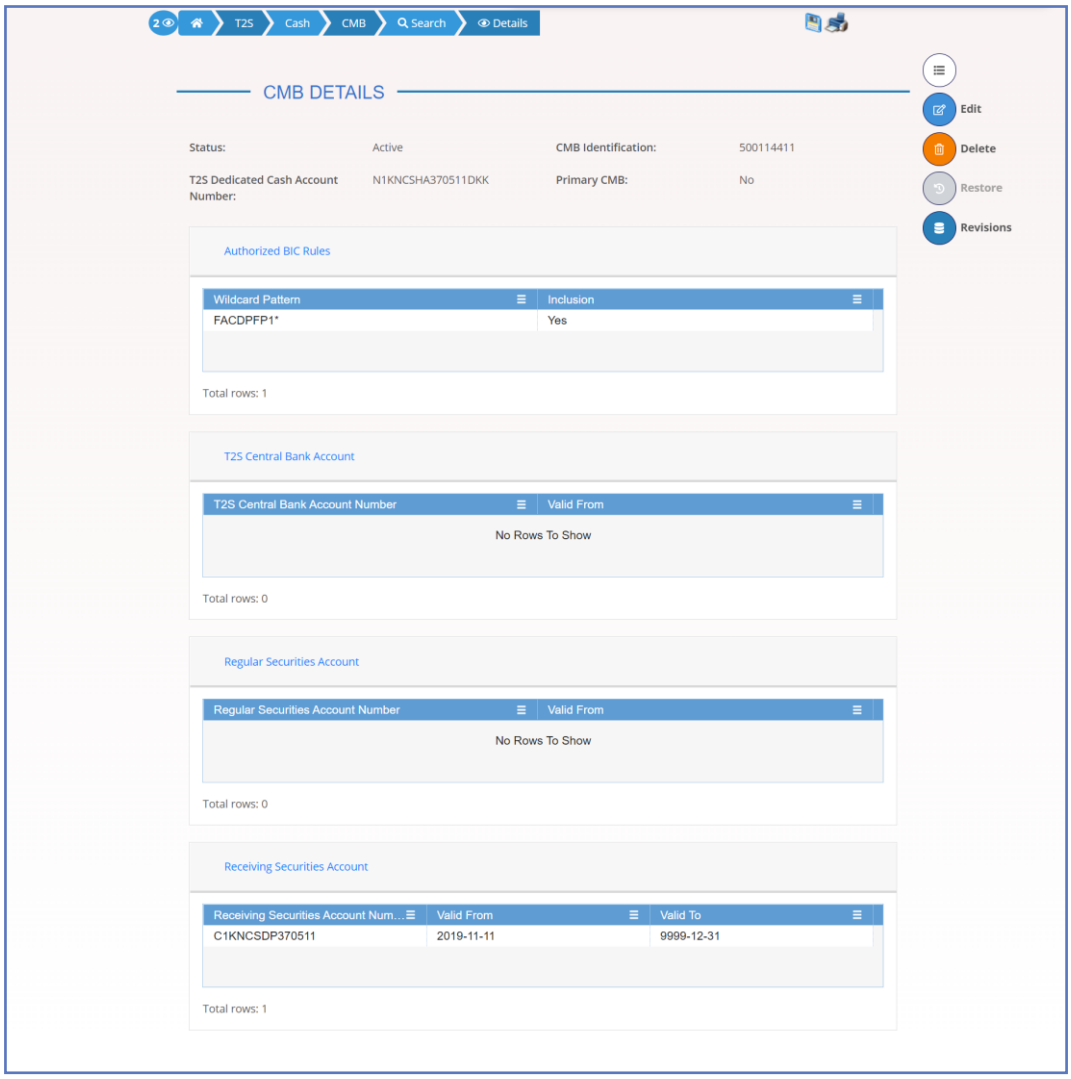


Illustration 37: CMB - details screen

Fields Description

Credit Memorandum Balance	
Status	Shows the status of the CMB. References for error messages [▸]: ▸ DCD6020 ▸ DCD6050
CMB Identification	Shows the technical identification of the CMB.
T2S Dedicated Cash Account Number	Shows the unique number of the related T2S Dedicated Cash Account. Reference for error message [▸]: ▸ DCD6030
Primary CMB	Shows whether the CMB is the primary one or not.

Authorized BIC Rules	
Wildcard Pattern	Shows the pattern identifying associations between CMB and BICs.
Inclusion	Shows the attribute specifying whether the related wildcard pattern should be included or not.

T2S Central Bank Account	
T2S Central Bank Account Number	Shows the unique number of the T2S Central Bank Account related to the CMB. Reference for error message [▸]: ▸ DCD6032
Valid From	Shows the date from which the link between CMB and NCB T2S Dedicated Cash Account is valid.

Regular Securities Account	
Regular Securities Account Number	Shows the unique number of the regular securities account related to the CMB. Reference for error message [▸]: ▌DCD6024
Valid From	Shows the date from which the link between CMB and regular securities account is valid.

Receiving Securities Account	
Receiving Securities Account Number	Shows the unique number of the receiving securities account related to the CMB. Reference for error message [▸]: ▌DCD6025
Valid From	Shows the date from which the link between CMB and receiving securities account is valid.
Valid To	Shows the date until which the link between CMB and receiving securities account is valid.

Buttons

Edit	This function enables the user to edit the details of the selected CMB. If the status of the selected CMB is already set to 'Deleted', this function is not available.
Delete	This function enables the user to delete the selected CMB. If the status of the selected CMB is already set to 'Deleted', this function is not available. References for error messages [ ]: ▌DCD6001 ▌DCD6020 ▌DCD6040
Restore	This function enables the user to restore a previously deleted CMB. If the status of the selected CMB is already set to 'Active', this function is not available. References for error messages [ ]: ▌DCD6001 ▌DCD6024 ▌DCD6025 ▌DCD6030 ▌DCD6032 ▌DCD6050
Revisions	This function enables the user to display the revisions of the selected CMB.

2.2.4.3 CMB – New/Edit Screen

Context of Usage

This screen enables the user to create a new Credit Memorandum Balance (CMB) or to edit an existing one, previously selected. The screen has a slightly different behaviour depending on the function the user is submitting.

When performing a Credit Memorandum Balance update request, the Party Type of the Requestor must be Service Operator, NCB or Payment Bank. A user be-

longing to a NCB can only update Credit Memorandum Balance for T2S Dedicated Cash Account falling under his responsibility, according to the Hierarchical Party Model. A user belonging to a Payment Bank can only amend Credit Memorandum Balance with Primary CMB flag set to false for T2S Dedicated Cash Account falling under his responsibility according to the Hierarchical Party Model.

Screen Access

- T2S >> Cash >> CMB >> New
- T2S >> Cash >> CMB >> *CMBs – search/list* screen >> Click on the *new* or *edit* button
- T2S >> Cash >> CMB >> *CMBs – search/list* screen >> Click on the *details* button >> *CMB – details* screen >> Click on the *edit* button

Privileges

To use this screen, the following Privileges [] are needed:

- Create credit memorandum balance
- Update credit memorandum balance

Screenshot

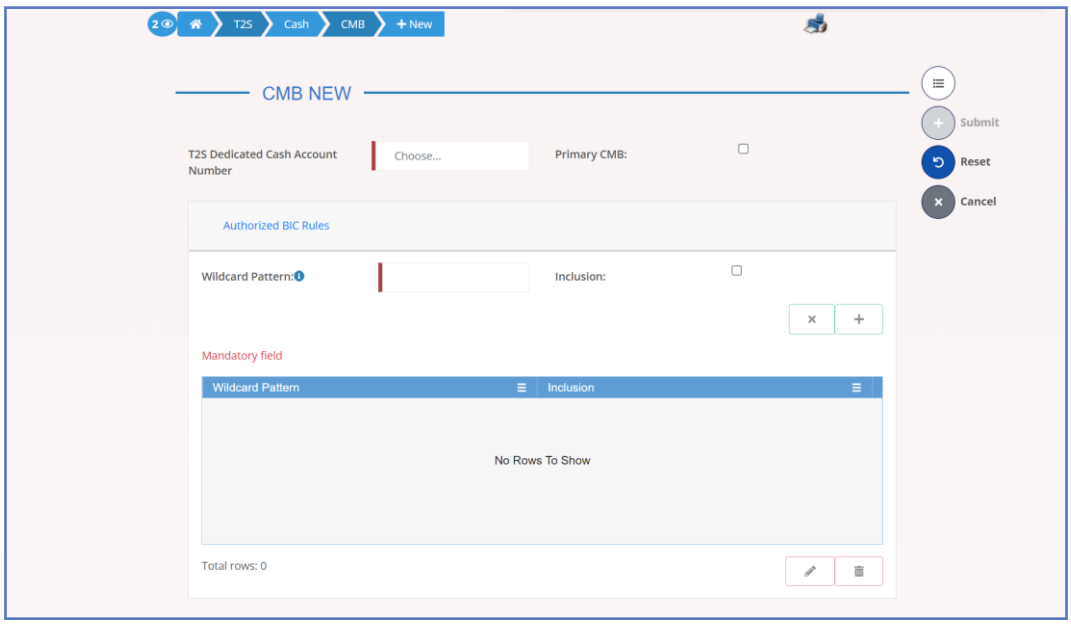


Illustration 38: CMB – new/edit screen

Fields Description

Credit Memorandum Balance	
CMB Identification	Shows the technical identification of the CMB. This field is read-only and only available in edit mode.
T2S Dedicated Cash Account Number	Enter or select the unique number of the related T2S Dedicated Cash Account object. This field is mandatory in create mode. This field is read-only in edit mode. Required format is: max 34x characters. References for error messages [▸]: ▸ DCC6001 ▸ DCC6030 ▸ DCC6040 ▸ DCC6042 ▸ DCC6043 ▸ DCC6045 ▸ DCC6046 ▸ DCC6047 ▸ DCC6050 ▸ DCC6052 ▸ DCC6053 ▸ DCC6070 ▸ DCU6001 ▸ DCU6040 ▸ DCU6041 ▸ DCU6045 ▸ DCU6070
Primary CMB	Select whether the CMB is the primary one or not. This field is read-only in edit mode. References for error messages [▸]: ▸ DCC6040 ▸ DCC6042

Credit Memorandum Balance	
	▪ DCC6045 ▪ DCC6046 ▪ DCC6047 ▪ DCC6052 ▪ DCC6053 ▪ DCC6056 ▪ DCU6040 ▪ DCU6041 ▪ DCU6042 ▪ DCU6043 ▪ DCU6044 ▪ DCU6045

Authorized BIC Rules	
Wildcard Pattern	Enter the pattern identifying the associations between CMB and BICs. This field is mandatory. Required format is: max 11x characters. References for error messages [▸]: ▪ DCC6050 ▪ DCC6060 ▪ DCU6048 ▪ DCU6049 ▪ DCU6050 ▪ DCU6058 ▪ DCU6064 ▪ DCU6080
Inclusion	Select whether the related wildcard pattern should be included or not. References for error messages [▸]:

Authorized BIC Rules	
	DCC6050 DCC6060 DCU6050 DCU6058

T2S Central Bank Account	
T2S Central Bank Account Number	Enter or select the unique number of the T2S Central Bank Account related to the CMB. If Valid From is entered, this field is mandatory. This field is read-only in edit mode if contains data for current and future item (it is only possible to insert a new element, when a future one is not already present). Required format is: max 34x characters. References for error messages [ ]: ▌DCC6032 ▌DCC6041 ▌DCC6042 ▌DCC6044 ▌DCC6056 ▌DCC6057 ▌DCU6030 ▌DCU6042 ▌DCU6043 ▌DCU6044 ▌DCU6057 ▌DCC6070 ▌DCU6062 ▌DCU6063 ▌DCU6070
Valid From	Enter or pick the date from which the link between CMB and T2S Central Bank Account is valid. If a T2S Central Bank Account is entered, this field is mandatory. This field is read-only in edit mode if contains data for current and future item (it is only possible to insert a new element, when a future one is not already present). Valid From must be greater than the current business date.

T2S Central Bank Account	
	Required format is: Date. References for error messages: - DCC6057 - DCU6057 - DCU6059 - DCU6061

Regular Securities Account	
Regular Securities Account Number	Enter the unique number of the regular securities account related to the CMB. If Valid From is entered, this field is mandatory. This field is read-only in edit mode if contains data for current and future item (it is only possible to insert a new element, when a future one is not already present). Required format is: max 35x characters. References for error messages [ ]: - DCC6024 - DCC6040 - DCC6041 - DCC6051 - DCC6052 - DCU6024 - DCU6040 - DCU6041 - DCU6051 - DCU6062
Valid From	Enter or pick the date from which the link between CMB and Regular Securities Account is valid. If a Regular Securities Account is entered, this field is mandatory.

	This field is read-only in edit mode if contains data for current and future item (it is only possible to insert a new element, when a future one is not already present). Valid From must be greater than the current business date. Required format is: Date. References for error messages [ ]: ▪ DCC6051 ▪ DCU6051 ▪ DCU6061

Receiving Securities Account Number	Enter the unique number of the receiving securities account related to the CMB. If Valid From is entered, this field is mandatory. This field is read-only in edit mode if the related “Valid From” date is in the past. Required format is: max 35x characters. References for error messages [ ]: ▪ DCC6025 ▪ DCC6043 ▪ DCC6044 ▪ DCC6045 ▪ DCC6053 ▪ DCC6054 ▪ DCC6055 ▪ DCU6025 ▪ DCU6043 ▪ DCU6044 ▪ DCU6045 ▪ DCU6046 ▪ DCU6053 ▪ DCU6054 ▪ DCU6055 ▪ DCU6060 ▪ DCU6063
Valid From	Enter or pick the date from which the link between CMB and Receiving Securities Account is valid. If a Receiving Securities Account is entered, this field is mandatory. This field is read-only in edit mode if the related date is in the past. Valid From must be greater than the current business date. Required format is: Date.

	References for error messages [ ]: ▪ DCC6054 ▪ DCU6053 ▪ DCU6054 ▪ DCU6055 ▪ DCU6061
Valid To	Enter or pick the date until which the link between CMB and Receiving Securities Account is valid. Valid To, when present, must be greater than the current date and greater than the Valid From. Required format is: Date. References for error messages [ ]: ▪ DCC6055 ▪ DCU6055

Buttons

Add Row	This function enables the user to add an item in “Authorized BIC Rules” list using the values inserted in the related fields.
Delete Row	This function enables the user to remove an item in “Authorized BIC Rules” list using the values inserted in the related fields.

Submit	This function enables the user to create or edit a CMB. References for error messages [▸]: ▪ DCC6001 ▪ DCC6024 ▪ DCC6025 ▪ DCC6030 ▪ DCC6032 ▪ DCC6040 ▪ DCC6041 ▪ DCC6042 ▪ DCC6043 ▪ DCC6044 ▪ DCC6045 ▪ DCC6046 ▪ DCC6047 ▪ DCC6050 ▪ DCC6051 ▪ DCC6052 ▪ DCC6053 ▪ DCC6054 ▪ DCC6055 ▪ DCC6056 ▪ DCC6057 ▪ DCC6060 ▪ DCC6070 ▪ DCU6001 ▪ DCU6005 ▪ DCU6024 ▪ DCU6025 ▪ DCU6030 ▪ DCU6040

	▌DCU6041 ▌DCU6042 ▌DCU6043 ▌DCU6044 ▌DCU6045 ▌DCU6046 ▌DCU6048 ▌DCU6049 ▌DCU6050 ▌DCU6051 ▌DCU6053 ▌DCU6054 ▌DCU6055 ▌DCU6057 ▌DCU6058 ▌DCU6059 ▌DCU6060 ▌DCU6061 ▌DCU6062 ▌DCU6063 ▌DCU6064 ▌DCU6070 ▌DCU6080
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.2.4.4 External RTGS Accounts - Search/List Screen

This screen contains a number of search fields. By inputting the relevant data, you can search for External RTGS Accounts. The search results are displayed in

Context of Usage

a list. After selecting an entry, you can proceed further by clicking on the buttons below.

Screen Access

- Common >> Cash >> External RTGS Accounts >> Search

Privileges

To use this screen, the following Privileges [] are needed:

- External RTGS Account list query
- Delete External RTGS Account

Screenshot

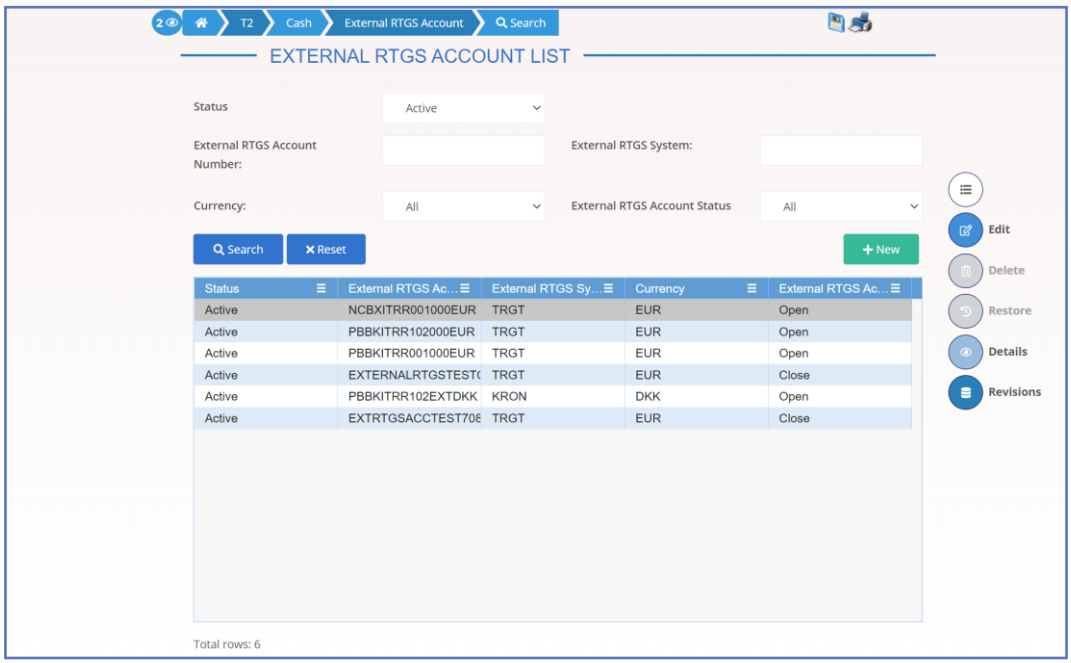


Illustration 39: External RTGS Accounts – search/list screen

Fields Description

External RTGS Account – Search Criteria	
Status	Select the status of the External RTGS Account from the possible values: - All - Active (default value) - Deleted
External RTGS Account Number	Enter the number of the External RTGS Account to be searched. Required format is: max. 35x characters.

External RTGS Account – Search Criteria	
External RTGS System	Enter the name of the RTGS System in which the External RTGS Account is held. Required format is: max. 4x characters.
Currency	Select the currency code of the External RTGS Account from the drop-down menu. The default value is 'All'.
External RTGS Account Status	Select the status of the External RTGS Account from the possible values: ▌All (default value) ▌Open ▌Close

External RTGS Account – List	
Status	Shows the status of the External RTGS Account. References for error messages [▸]: ▌DCD3003 ▌DCD3012
External RTGS Account Number	Shows the number of the External RTGS Account. References for error messages [▸]: ▌DCD3101
External RTGS System	Shows the name of the RTGS System in which the External RTGS Account is held.
Currency	Shows the currency of the external RTGS account. Reference for error messages [▸]: ▌DCD3021
External RTGS Account Status	Shows the status of the External RTGS Account.

Buttons

Search	This function enables the User to start a search according to the entered criteria.
Reset	This function enables the User to set default search criteria and blanks out all optional criteria.
New	This function enables the User to create a new External RTGS Account.
Edit	This function enables the User to edit the details of the selected External RTGS Account. If the status of the selected External RTGS Account is already set to ‘Closed’ or the status is already set to ‘Deleted’, this function is not available.
Delete	This function enables the User to delete the selected External RTGS Account. If the status of the selected External RTGS Account is already set to ‘Open’ or the status is already set to ‘Deleted’, this function is not available. References for error messages [▸]: ▌DCD3001 ▌DCD3030

Restore	This function enables the User to restore the selected External RTGS Account. If the status of the selected External RTGS Account is already set to 'Active', this function is not available. References for error messages [▸]: ▪ DCD3001 ▪ DCD3012 ▪ DCD3021 ▪ DCD3024 ▪ DCD3101
Details	This function enables the User to display the details of the selected External RTGS Account. Reference for error message [▸]: ▪ DCD3003
Revisions	This function enables the User to display the revisions of the selected External RTGS Account.

2.2.4.5 External RTGS Account - Details Screen

Context of Usage This screen displays detailed information on the selected External RTGS Account. You can check the data and proceed further by clicking on the buttons below.

Screen Access ▪ Common >> Cash >> External RTGS Account >> *External RTGS Account – Search/List* screen >> Click on the *search* and/or *details* button

Privileges To use this screen, the following Privileges [▸] are needed:

▪ External RTGS Account details query

▪ Delete External RTGS Account

Screenshot

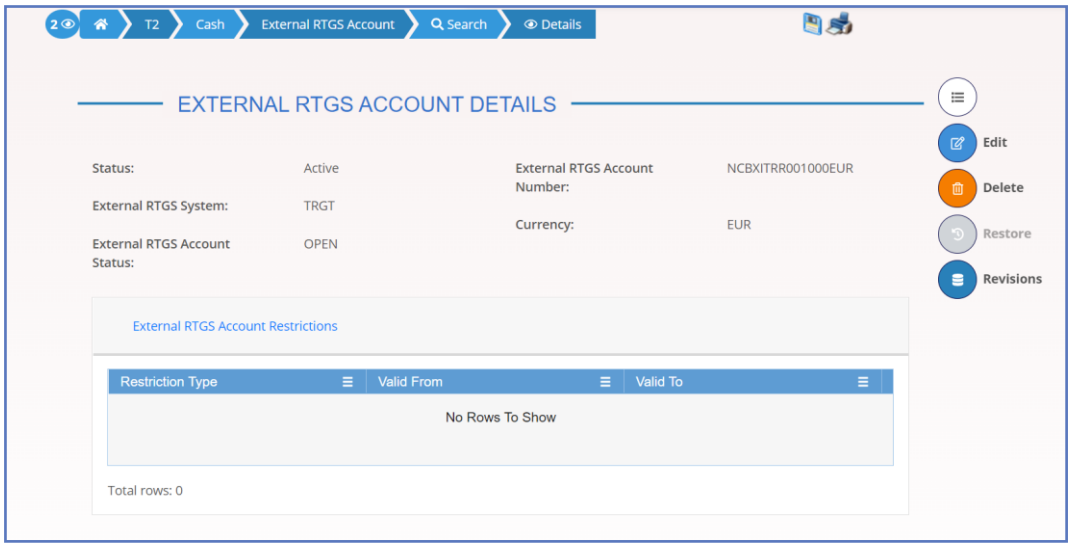


Illustration 40: External RTGS Account - details screen

Fields Description

External RTGS Account	
Status	Shows the status of the External RTGS Account. References for error messages [▸]: ▌DCD3003 ▌DCD3012
External RTGS Account Number	Shows the number of the External RTGS Account. References for error messages [▸]: ▌DCD3101
External RTGS System	Shows the name of the RTGS System in which the External RTGS Account is held.
Currency	Shows the currency of the external RTGS account. References for error messages [▸]: ▌DCD3021
External RTGS Account Status	Shows the status of the External RTGS Account.

External RTGS Account Restrictions	
This section reports only active restrictions with a present or future validity period.	
Restriction Type	Shows the relevant Restriction Type. References for error messages [▸]: ▌DCD3024
Valid from	Shows the date and time from which the restriction is valid.
Valid to	Shows the date and time until which the restriction is valid.

Buttons

Edit	This function enables the User to edit the details of the displayed External RTGS Account. If the status of the displayed External RTGS Account is already set to ‘Closed’ or the status is already set to ‘Deleted’, this function is not available.
Delete	This function enables the User to delete the displayed External RTGS Account. If the status of the displayed External RTGS Account is already set to ‘Open’ or the status is already set to ‘Deleted’, this function is not available. References for error messages [ ]: ▌DCD3001 ▌DCD3003 ▌DCD3030
Restore	This function enables the User to restore the displayed External RTGS Account. If the status of the displayed External RTGS Account is already set to ‘Active’, this function is not available. References for error messages [ ]: ▌DCD3001 ▌DCD3012 ▌DCD3021 ▌DCD3024 ▌DCD3101
Revisions	This function enables the user to display the revisions of the displayed External RTGS Account.

2.2.4.6 External RTGS Account - New/Edit Screen

Context of Usage

This screen contains a number of fields regarding External RTGS Account. You can enter new data or edit existing data. Afterwards you can proceed further by clicking on the buttons below.

The edit screen only allows you to close the account or to edit the restriction list.

Screen Access

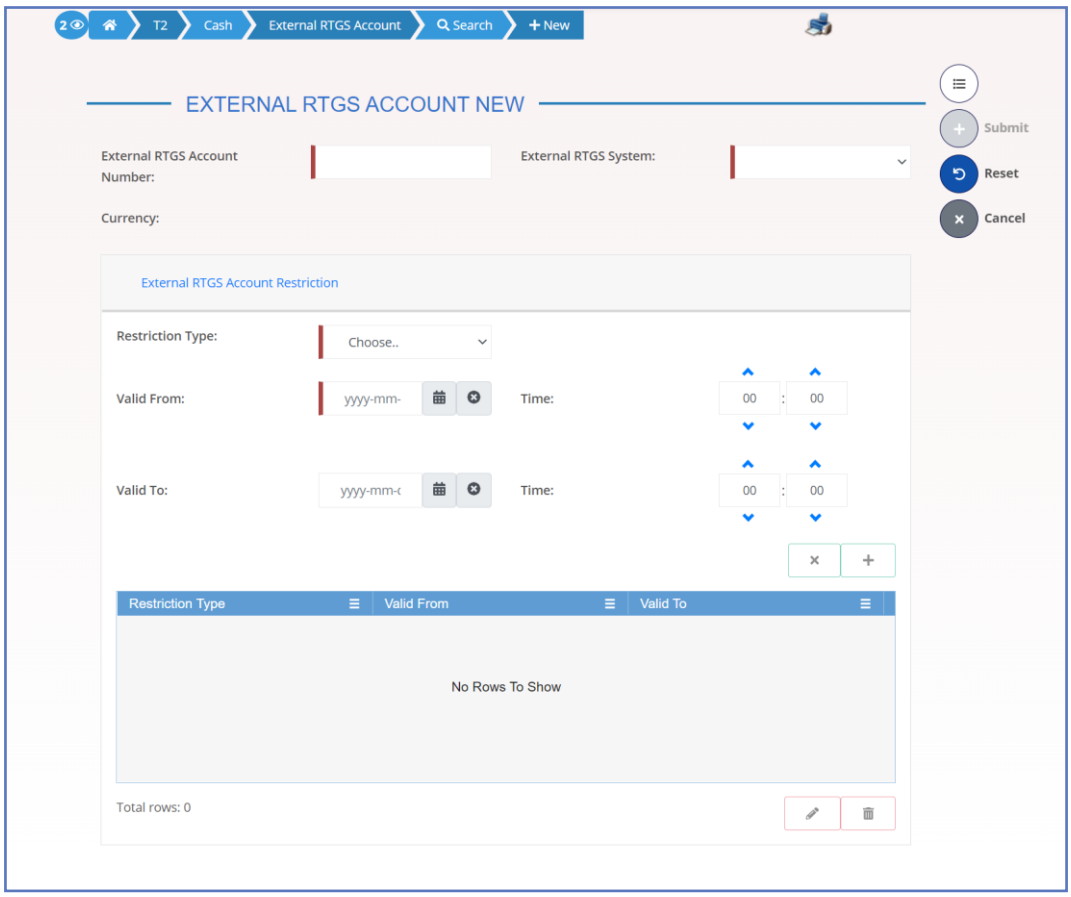
- Common >> Cash >> External RTGS Account >> New
- Common >> Cash >> External RTGS Account >> *External RTGS Account – Search/List* screen >> click on *New* or *Edit* button

Privileges

To use this screen, the following Privileges [] are needed**:**

- Create External RTGS Account
- Update External RTGS Account

Screenshot



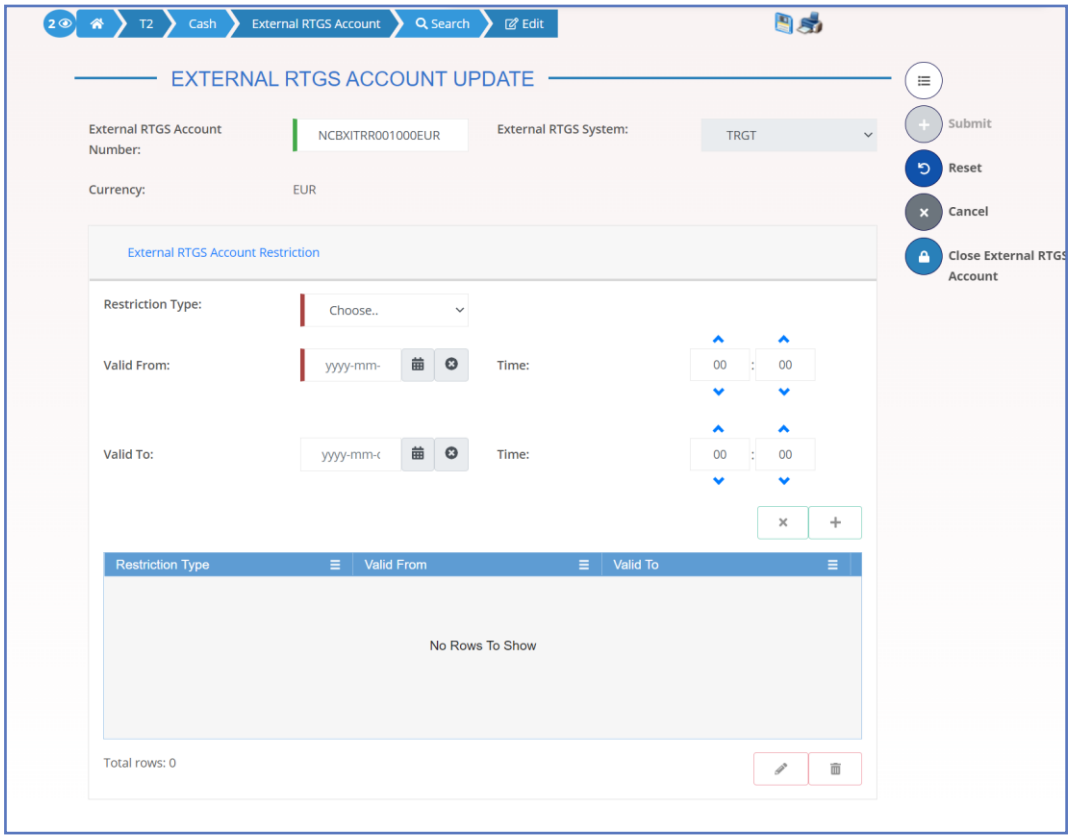


Illustration 41: External RTGS Account – new/edit screen

Fields Description

External RTGS Account	
External RTGS Account Number	Enter the number of the External RTGS Account. This field is mandatory. Required format is: 35x characters. References for error messages [▶]: ▌DCC3101 ▌DCU3101
External RTGS System	Select the name of the RTGS System in which the External RTGS Account is held. This field is mandatory. This field is read-only in edit mode.
Currency	Shows the currency of the external RTGS account.

External RTGS Account Restriction	
This section reports only active restrictions with a present or future validity period.	
Restriction Type	Select the restriction type of the external RTGS account from the drop-down menu. This field is mandatory. This field is read-only in edit mode. References for error messages [▸]: ▪ DCC3024 ▪ DCC3300 ▪ DCU3024 ▪ DCU3217 ▪ DCU3300
Valid From	Enter or pick the date and time from which the restriction is valid. This field is mandatory. This field is read-only in edit mode. Required format is: Datetime. References for error messages [▸]: ▪ DCC3025 ▪ DCC3300 ▪ DCU3211 ▪ DCU3216 ▪ DCU3300
Valid To	Enter or pick the date and time until which the restriction is valid. This field must be equal greater than the current date and greater than the Valid From. Required format is: Datetime. References for error messages [▸]: ▪ DCC3212 ▪ DCC3300

External RTGS Account Restriction	
	▪ DCU3030 ▪ DCU3212 ▪ DCU3216 ▪ DCU3300

Buttons

Add Row	This function adds an item in “External RTGS Account Restriction” list using the values inserted in the related fields.
Delete Row	This function removes the selected item from “External RTGS Account Restriction” list.
Update Row	This function updates the selected item in “External RTGS Account Restriction” list using the values inserted in the related fields.
Submit	This function enables the User to create or edit an External RTGS Account according to the information filled in the fields. References for error messages [ ]: ▪ DCC3001 ▪ DCC3024 ▪ DCC3025 ▪ DCC3100 ▪ DCC3101 ▪ DCC3212 ▪ DCC3300 ▪ DCU3001 ▪ DCU3003 ▪ DCU3024 ▪ DCU3030 ▪ DCU3101 ▪ DCU3211 ▪ DCU3212

	▌DCU3216 ▌DCU3217 ▌DCU3300
Reset	This function restores the situation shown at opening of the page.
Cancel	This function enables the User to cancel the process and return to the previous screen.
Close External RTGS Account	This function enables the User to set the status of the displayed external RTGS account to ‘Closed’.

2.2.5 Market-Specific configuration

2.2.5.1 Market-Specific Attributes - Search/List Screen

Context of Usage

This screen allows the user to search for market-specific attributes. The search results will be displayed in a list, which is sorted by the values of the ‘Attribute Name’ column in ascending order (default setting). After selecting an entry, the user can proceed further by clicking on the buttons below.

Screen Access

▌T2S >> Market-Specific Configuration >> Market-Specific Attributes >> Search

Privileges

To use this screen, the following Privileges [▸] are needed:

- Delete market-specific attribute
- Market-Specific Attributes list query

Screenshot

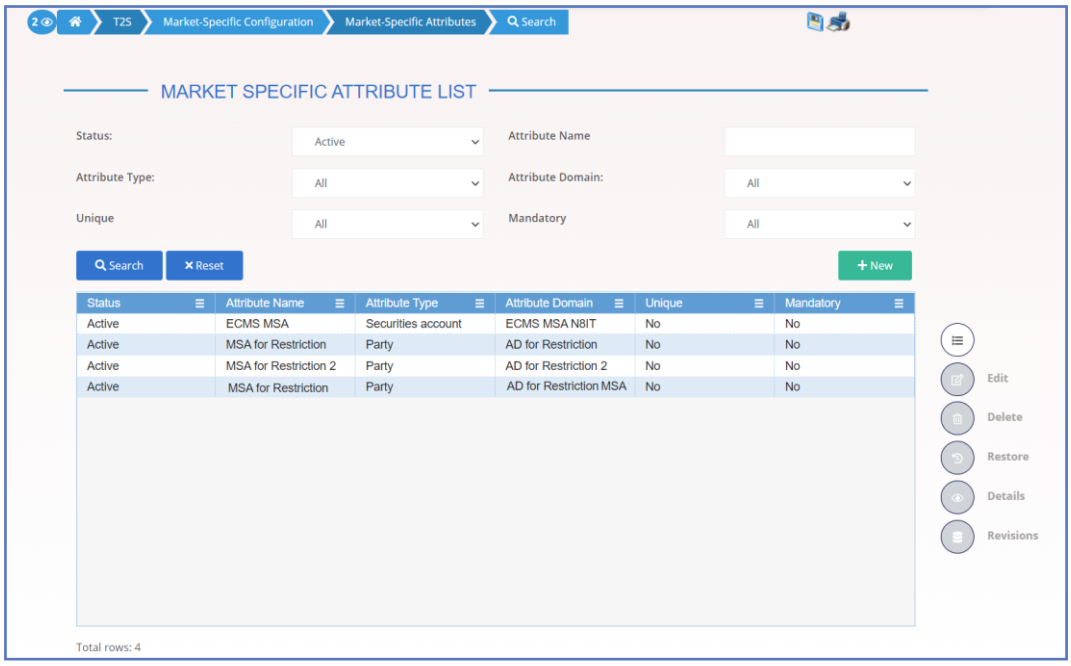


Illustration 42: Market-Specific Attributes – search/list screen

Fields Description

Market-Specific Attributes - Search Criteria	
Status	Select the status of the Market-Specific Attributes from the possible values: ▌All ▌Active (default value) ▌Deleted
Attribute Name	Enter the name of the Market-Specific Attribute. Required format is: max. 35x characters.
Attribute Type	Select the type of the Market-Specific Attribute from the possible values: ▌All (default value) ▌Party ▌Security account ▌Security

Market-Specific Attributes - Search Criteria	
Attribute Domain	Select the name of the attribute domain related to the Market-Specific Attribute from the drop-down menu. The default value is 'All'.
Unique	Select whether the Market-Specific Attribute is unique from the possible values: ▌All (default value) ▌Yes ▌No
Mandatory	Select whether the Market-Specific Attribute is unique from the possible values: ▌All (default value) ▌Yes ▌No

Market-Specific Attributes – List	
Status	Shows the status of the Market-Specific Attribute. References for error messages [▸]: ▌DRDK003 ▌DRDK004
Attribute Name	Shows the name of the Market-Specific Attribute. References for error messages [▸]: ▌DRDK006
Attribute Type	Shows the type of the Market-Specific Attribute.
Attribute Domain	Shows the name of the attribute domain related to the Market-Specific Attribute. References for error messages [▸]: ▌DRDK005
Unique	Shows the name of the attribute domain related to the Market-Specific Attribute.
Mandatory	Reference for error message:

Buttons

Search	This function enables the user to start a search according to the filled in criteria.
Reset	This function enables the user to set default search criteria and blanks out all optional criteria.
New	This function enables the user to create a new Market-Specific Attribute.
Edit	This function enables the user to edit the details of the selected Market-Specific Attribute. If the status of the selected Market-Specific Attribute is already set to ‘Deleted’, this function is not available.
Delete	This function enables the user to delete the selected Market-Specific Attribute. If the status of the selected Market-Specific Attribute is already set to ‘Deleted’, this function is not available. References for error messages [▸]: ▸ DRDK001 ▸ DRDK003 ▸ DRDK040
Restore	This function enables the user to restore a previously deleted Market-Specific Attribute. If the status of the selected Market-Specific Attribute is already set to ‘Active’ this function is not available. References for error messages [▸]: ▸ DRDK001 ▸ DRDK004 ▸ DRDK005 ▸ DRDK006
Details	This function enables the user to display the details of the selected Market-Specific Attribute.
Revisions	This function enables the user to display the revisions of the selected Market-Specific Attribute.

2.2.5.2 Market-Specific Attribute - Details Screen

Context of Usage

This screen displays detailed information on the selected Market-Specific Attribute. Users can check the data and proceed further by clicking on the buttons below.

Screen Access

- T2S >> Market-Specific Configuration >> Market-Specific Attributes >> *Market-Specific Attributes – search/list screen* >> Click on the *details* button

Privileges

To use this screen, the following Privileges [] are needed:

- Market-Specific attributes details query
- Delete market-specific attribute

Screenshot

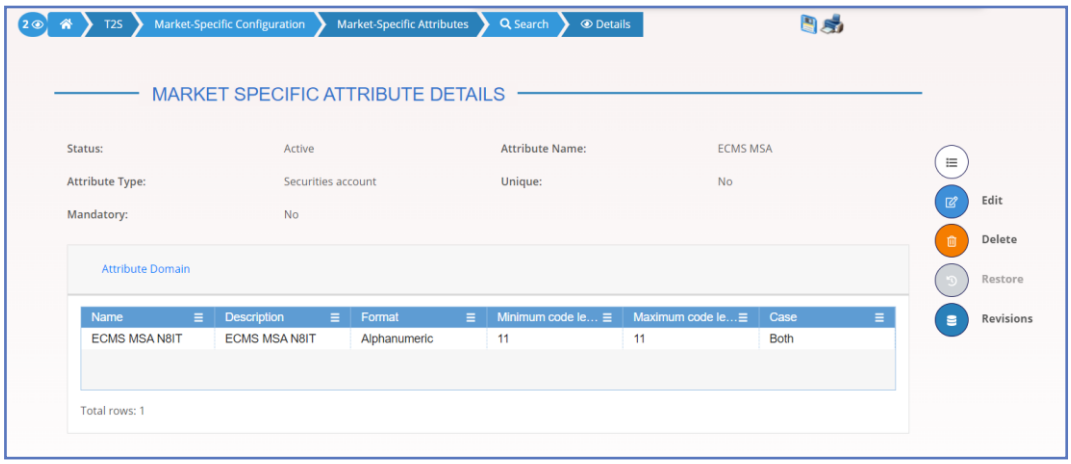


Illustration 43: Market-Specific Attribute – details screen

Fields Description

Receiving Securities Account	
Status	Shows the status of the Market-Specific Attribute. References for error messages []: - DRDK003 - DRDK004
Attribute Name	Shows the name of the Market-Specific Attribute. References for error messages []: - DRDK006
Attribute Type	Shows the type of the Market-Specific Attribute.
Unique	Shows whether the Market-Specific Attribute is unique or not.

Receiving Securities Account	
Mandatory	Shows whether the Market-Specific Attribute is mandatory or not.
Attribute Domain	
Name	Shows the name of the attribute domain related to the Market-Specific Attribute. References for error messages [▸]: ▌DRDK005
Description	Shows the description of the attribute domain.
Format	Shows the format of the attribute domain.
Minimum code length	Shows the minimum length of the code for a value in the attribute domain.
Maximum code length	Shows the maximum length of the code for a value in the attribute domain.
Case	Shows the case type of the attribute format.

Buttons

Edit	This function enables the user to edit the details of the selected Market-Specific Attribute. If the status of the selected Market-Specific Attribute is already set to 'Deleted', this function is not available.
Delete	This function enables the user to delete the selected Market-Specific Attribute. If the status of the selected Market-Specific Attribute is already set to 'Deleted', this function is not available. References for error messages [ ]: ▪ DRDK001 ▪ DRDK003 ▪ DRDK040
Restore	This function enables the user to restore a previously deleted Market-Specific Attribute. If the status of the selected Market-Specific Attribute is already set to 'Active', this function is not available. References for error messages [ ]: ▪ DRDK001 ▪ DRDK004 ▪ DRDK005 ▪ DRDK006
Revisions	This function enables the user to display the revisions of the selected Market-Specific Attribute.

2.2.5.3 Market-Specific Attribute - New/Edit Screen

Context of Usage

This screen enables the user to create a new Market-Specific Attribute or to edit an existing one. The screen has a slightly different behaviour depending on the function you are submitting.

Only the Service Operator, NCBs or CSDs can create or edit Market-Specific Attributes.

Screen Access

▪ T2S >> Market-Specific Configuration >> Market-Specific Attributes >> New

- T2S >> Market-Specific Configuration >> Market-Specific Attributes >> *Market-Specific Attributes – search/list screen* >> Click on the *new* or *edit* button
- T2S >> Market-Specific Configuration >> Market-Specific Attributes >> Market-Specific Attributes – search/list screen >> Click on the details button >> *Market-Specific Attributes – details screen* >> Click on the *edit* button

Privileges

To use this screen, the following Privileges [] are needed:

- Create market-specific attribute
- Update market-specific attribute

Screenshot

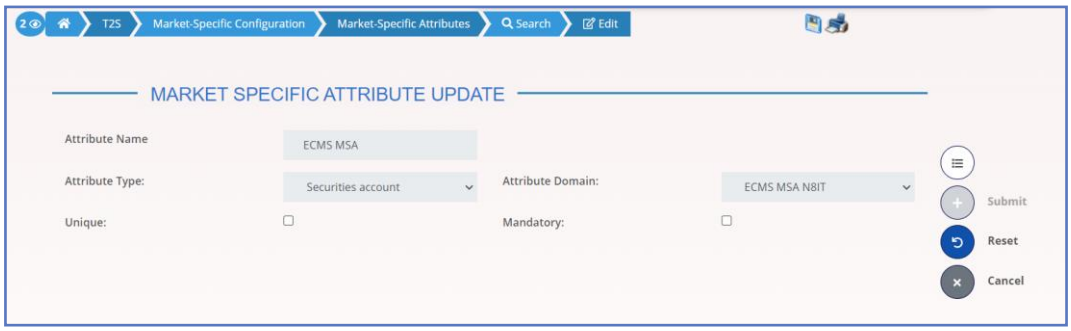


Illustration 44: Market-Specific Attribute – new/edit screen

Fields Description

Market-Specific Attributes	
System Entity code	Select the system entity code in order to to work on behalf of a participant. This field is only visible to the Service Operator, in create mode. Reference for error message []: - DRCK003
Attribute Name	Enter the name of the Market-Specific Attribute. This field is mandatory in create mode. This field is read-only in edit mode. Required format is: max 35x characters.
Attribute Type	Select the type of the attribute from the possible values: - Party - Securities account - Security Default value is “blank”.

Market-Specific Attributes	
	This field is mandatory in create mode. This field is read-only in edit mode.
Attribute domain	Select the attribute domain of the Market-Specific Attribute from the drop-down menu. Default value is “blank”. This field is mandatory in create mode. This field is read-only in edit mode. Reference for error message [ ]: ▌DRCK002
Unique	Select whether the Market-Specific Attribute is unique.
Mandatory	Select whether the Market-Specific Attribute is mandatory. Reference for error message [ ]: ▌DRCK100 ▌DRUK005

Buttons

Submit	This function enables the user to create or edit a Market-Specific Attribute. Reference for error message [ ]: ▌DRCK001 ▌DRCK002 ▌DRCK003 ▌DRCK100 ▌DRUK001 ▌DRUK003 ▌DRUK005
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.3 Common

2.3.1 Cash

2.3.1.1 Standing/Predefined Liquidity Transfer Order Link Sets - Search/List Screen

Context of Usage

This screen contains a number of search fields. By inputting the relevant data, you can search for Standing/Predefined Liquidity Transfer Order Link Sets related to a T2S dedicated cash account. The search results will display a list sorted by the values of the 'Order Reference' column in ascending order (default setting). After selecting an entry, you can proceed further by clicking on the buttons below.

Screen Access

- T2S >> Cash >> Standing/Predefined Liquidity Transfer Order Link Set >> Search
- T2S >> Cash >> *Standing/Predefined Liquidity Transfer Order Search/List* screen >> Click on *LTO Link set* button
- T2S >> Cash >> *Standing/Predefined Liquidity Transfer Order Search/List* screen >> Click on *Search* button and *Details* button >> *Standing/Predefined Liquidity Transfer Order Details* screen >> Click on *LTO Link set* button

Privileges

To use this screen, the following Privileges [] are needed:

- Delete Liquidity Transfer Order Link Set
- Liquidity Transfer Order Link Set Query

Screenshot

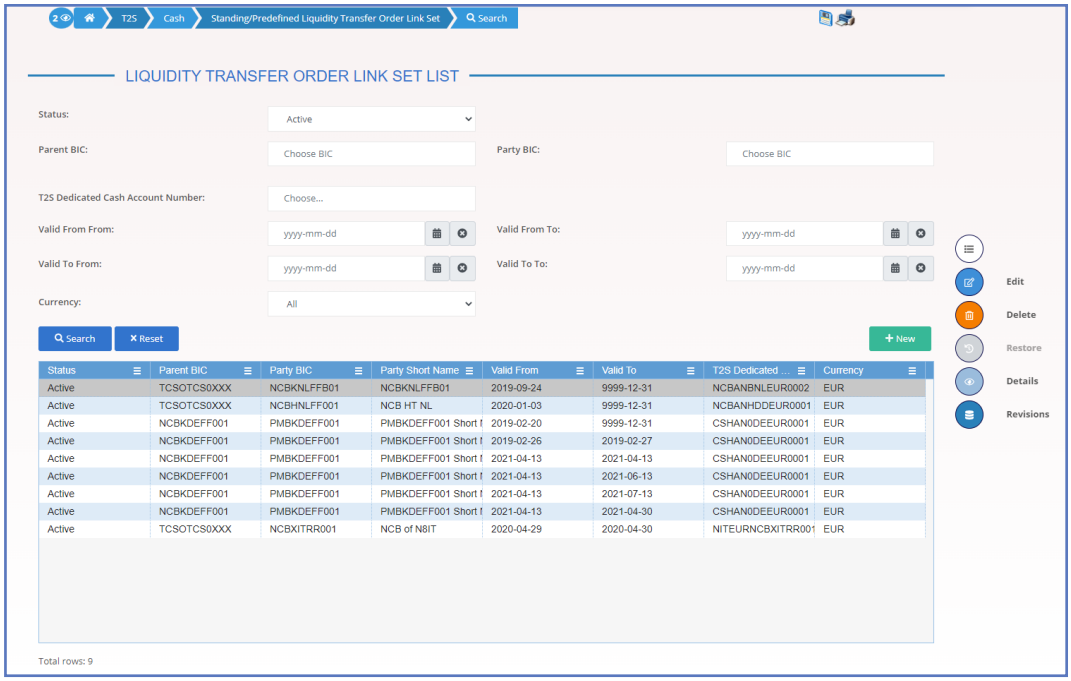


Illustration 45: Standing/Predefined Liquidity Transfer Order Link Sets – search/list screen

Fields Description

Liquidity Transfer Order Link Set– Search Criteria	
Status	Select the status of the Liquidity Transfer Order Link Set from the possible values: ▌All ▌Active (default value) ▌Deleted
Parent BIC	Enter or select the parent BIC of the party that owns the T2S dedicated cash account. Required format is: 11x characters.
Party BIC	Enter or select the party BIC of the party that owns the T2S dedicated cash account. Required format is: 11x characters.
T2S Dedicated Cash Account Number	Enter or select the number of the T2S dedicated cash account related to the Liquidity Transfer Order Link Set. Required format is: max. 34x characters.
Valid From From	Enter or pick the lower bound for the opening date of the Liquidity Transfer Order Link Set. Required format is: Date.
Valid From To	Enter or pick the upper bound for the opening date of the Liquidity Transfer Order Link Set. Required format is: Date.
Valid To From	Enter or pick the lower bound for the closing date of the Liquidity Transfer Order Link Set. Required format is: Date.
Valid To To	Enter or pick the upper bound for the closing date of the Liquidity Transfer Order Link Set. Required format is: Date.
Currency	Select the currency related to the T2S dedicated cash account from the drop-down menu. The default value is ‘All’.

Liquidity Transfer Order Link Set – List	
Status	Shows the status of the Liquidity Transfer Order Link Set. References for error messages [▸]: ▌DCD5003 ▌DCD5012 ▌DCD5080
Parent BIC	Shows the parent BIC of the Party that owns the T2S dedicated cash account.
Party BIC	Shows the BIC of the party that owns the T2S dedicated cash account.
Party Short Name	Shows the party short name of the party that owns the T2S dedicated cash account.
Valid From	Shows the date from which the returned Liquidity Transfer Order Link Set is valid. References for error messages [▸]: ▌DCD5033
Valid To	Shows the date to which the returned Liquidity Transfer Order Link Set is valid. References for error messages [▸]: ▌DCD5033
T2S Dedicated Cash Account Number	Shows the number of the T2S Dedicated Cash Account of the returned Liquidity Transfer Order Link Set. References for error messages [▸]: ▌DCD5092
Currency	Shows the currency related to the T2S Dedicated Cash Account.

All Rights reserved

Buttons

Search	This function enables the user to start a search according to the filled in criteria. The results are displayed on the same screen.
Reset	This function enables the user to set default search criteria and blanks out all optional criteria.
New	This function enables the user to create a new Liquidity Transfer Order Link Set.
Details	This function enables the user to display the details of the selected Liquidity Transfer Order Link Set.
Edit	This function enables the user to edit the details of the selected Liquidity Transfer Order Link Set. If the status of the selected Liquidity Transfer Order Link Set is already set to ‘Deleted’, this function is not available.

All Rights reserved

Delete	This function enables the user to delete the selected Liquidity Transfer Order Link Set, after confirmation. If the status of the selected Liquidity Transfer Order Link Set is already set to 'Deleted', this function is not available. References for error messages [▸]: ▪ DCD5001 ▪ DCD5003 ▪ DCD5033
Restore	This function enables the user to restore a previously deleted Liquidity Transfer Order Link Set. If the status of the selected Liquidity Transfer Order Link Set is already set to 'Active' this function is not available. References for error messages [▸]: ▪ DCD5001 ▪ DCD5012 ▪ DCD5080 ▪ DCD5092
Revisions	This function enables the user to display the revisions of the selected Liquidity Transfer Order Link Set.

2.3.1.2 Standing/Predefined Liquidity Transfer Order Link Sets - Details Screen

Context of Usage

This screen displays detailed information on the selected Standing/Predefined Liquidity Transfer Order Link Set. You can check the data and proceed further by clicking on the buttons below.

This screen is only relevant for T2S users belonging to the relevant CB, payment bank or to the Service Operator users.

Screen Access

▪ T2S >> Cash >> Standing/Predefined Liquidity Transfer Order Link Set >> *Standing/Predefined Liquidity Transfer Order Link Set – Search* screen >> Click on *Search* and/or *details* button

Privileges

To use this screen, the following Privileges [▸] are needed:

▪ Delete Liquidity Transfer Order Link Set

▪ Liquidity Transfer Order Link Set Query

- Liquidity Transfer Order of Liquidity Transfer Order Link Set Query

Screenshot

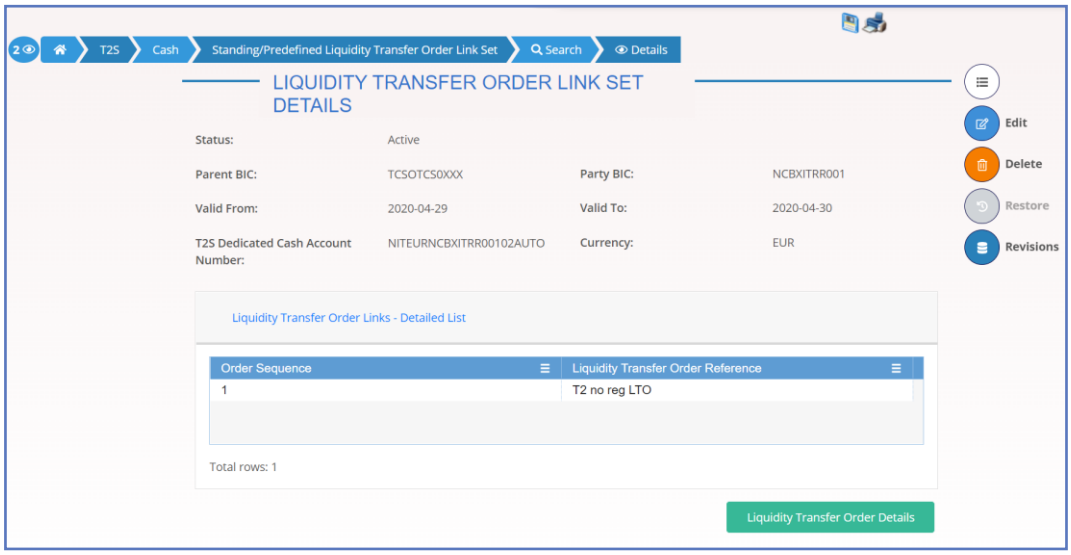


Illustration 46: Standing/Predefined Liquidity Transfer Order Link Sets – details screen

Fields Description

Liquidity Transfer Order Link Set–	
Status	Shows the status of the Liquidity Transfer Order Link Set. References for error messages [ ]: - DCD5003 - DCD5012 - DCD5080
Parent BIC	Shows the parent BIC of the Party that owns the T2S dedicated cash account.
Party BIC	Shows the BIC of the party that owns the T2S dedicated cash account.
Valid From	Shows the date from which the returned Liquidity Transfer Order Link Set is valid. References for error messages [ ]: - DCD5033

Liquidity Transfer Order Link Set–	
Valid To	Shows the date to which the returned Liquidity Transfer Order Link Set is valid. References for error messages [▸]: ▸ DCD5033
T2S Dedicated Cash Account Number	Shows the number of the T2S Dedicated Cash Account of the returned Liquidity Transfer Order Link Set. References for error messages [▸]: ▸ DCD5092
Currency	Shows the currency related to the T2S Dedicated Cash Account.

Liquidity Transfer Order Links – Detailed List	
Order Sequence	Shows the position of the liquidity transfer order in the sequence of orders.
Liquidity transfer Order Reference	Shows the list of liquidity transfer order references related to the selected T2S dedicated cash account in the order of their execution.
Shown after selecting Liquidity Transfer Order Details button	
Valid From	Shows the date from which the Liquidity Transfer Order Set is valid. This field is only available in the detailed list. References for error messages [▸]: ▸ DCD5033
Valid To	Shows the date to which the Liquidity Transfer Order Set is valid. This field is only available in the detailed list. References for error messages [▸]: ▸ DCD5033
T2S Dedicated Cash Account Number	Shows the number of the T2S Dedicated Cash Account to be debited.

Liquidity Transfer Order Links – Detailed List	
	This field is only available in the detailed list. References for error messages [ ]: DCD5092
External RTGS Account Number	Shows the external RTGS account number of the liquidity transfer order link to be credited. This field is only available in the detailed list.
Liquidity transfer Order Type	Shows the type of the liquidity transfer order. This field is only available in the detailed list.
Event Type Code/ Execution Time	Shows the event type or the date and time that triggered the execution of the order. This field is only available in the detailed list.
Amount	Shows the amount that has to be credited or debited through to the external RTGS account as a result of the liquidity transfer order. This field is only available in the detailed list.
All Cash	Shows if the liquidity transfer order transfers a dedicated amount to the external RTGS account as a result of a specific business event that triggers the liquidity transfer order. This field is only available in the detailed list.
Dedicated Amount	Shows if the liquidity transfer order transfers any liquidity left on the debited cash account to the external RTGS account. This field is only available in the detailed list.

Buttons

Edit	This function enables the user to edit the details of the selected Liquidity Transfer Order Link Set. If the status of the selected Liquidity Transfer Order Link Set is already set to ‘Deleted’, this function is not available.
Delete	This function enables the user to delete the selected Liquidity Transfer Order Link Set, after confirmation.

	If the status of the selected Liquidity Transfer Order Link Set is already set to ‘Deleted’, this function is not available. References for error messages [▸]: ▪ DCD5001 ▪ DCD5003 ▪ DCD5033
Restore	This function enables the user to restore a previously deleted Liquidity Transfer Order Link Set. If the status of the selected Liquidity Transfer Order Link Set is already set to ‘Active’ this function is not available. References for error messages [▸]: ▪ DCD5001 ▪ DCD5012 ▪ DCD5080 ▪ DCD5092
Revisions	This function enables the user to display the revisions of the selected Liquidity Transfer Order Link Set.
Liquidity Transfer Order Details	This function enables the user to display the detailed list of the liquidity transfer order related to the link set. If the detailed list is displayed, this function is not available.

2.3.1.3 Standing/Predefined Liquidity Transfer Order Link Set – New/Edit Screen

Context of Usage

This screen contains a number of fields regarding Standing/Predefined Liquidity Transfer Order Link Set. You can enter new data or edit existing data, previously selected. Afterwards you can proceed further by clicking on the buttons below. The liquidity transfer orders in a link set must refer to the same T2S dedicated cash account.

Screen Access

- T2S >> Cash >> Standing/Predefined Liquidity Transfer Order Link Set >> New
- T2S >> Cash >> *Standing/Predefined Liquidity Transfer Order Link Set Search/List* screen >> click on *New* or *Edit* button
- T2S >> Cash >> *Standing/Predefined Liquidity Transfer Order Link Set Details* screen >> click on *Edit* button

Privileges

To use this screen, the following Privileges [] are needed:

- Create Liquidity Transfer Order Link Set
- Update Liquidity Transfer Order Link Set

Screenshot

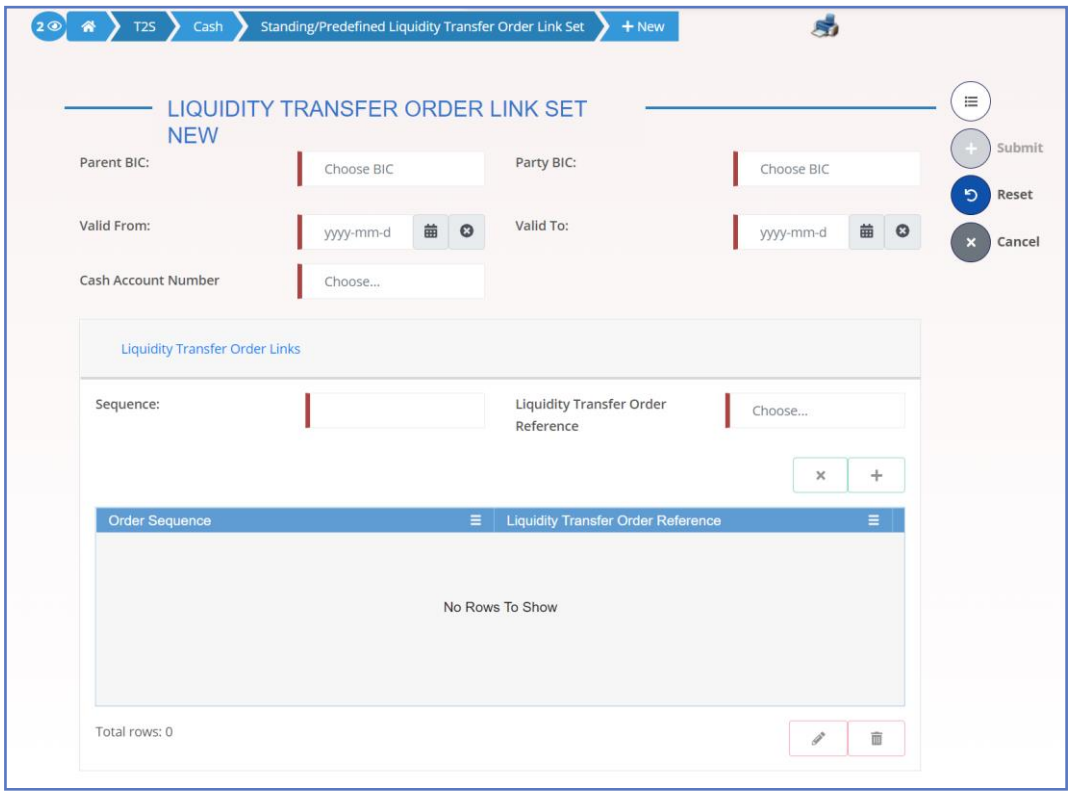


Illustration 47: Standing/Predefined Liquidity Transfer Order Link Set – new/edit screen

Fields Description

Liquidity Transfer Order Link Set–	
Parent BIC	Enter or select the parent BIC of the party holding the account. You can choose to either enter the parent BIC of the party holding the account or to select it from the suggested items in the drop-down menu. This field is mandatory in create mode. This field is read-only in edit mode. Required format is: 11x characters.
Party BIC	Enter or select the BIC of the party holding the account. You can choose to either enter the BIC of the party holding the account or to select it from the suggested items in the drop-down menu.

Liquidity Transfer Order Link Set–	
	This field is mandatory in create mode. This field is read-only in edit mode. Required format is: 11x characters.
Valid From	Enter or pick the opening date of the Liquidity Transfer Order Link Set. This field is mandatory in create mode and it must be equal to or later than the current business date. In edit mode, if the date is lower than the current business date, this field is read-only. Required format is: Date. References for error messages [▸]: ▌DCC5120 ▌DCC5130 ▌DCU5120 ▌DCU5130
Valid To	Enter or pick the closing date of the Liquidity Transfer Order Link Set. The “valid to” date, when present, must be equal to greater than the “Valid From” date. Required format is: Date. References for error messages [▸]: ▌DCC5130 ▌DCU5130
T2S Dedicated Cash Account Number	Enter or select the number of the T2S Dedicated Cash Account related to the Liquidity Transfer Order Link Set. This field is mandatory in create mode. This field is read only in edit mode. Required format is: max. 34x characters. References for error messages [▸]: ▌DCC5001 ▌DCC5070 ▌DCU5001

Liquidity Transfer Order Link Set–	
	▌DCU5090

Liquidity Transfer Order Links	
Order Sequence	Enter the position of the liquidity transfer order in the sequence of orders. This field is also available as a show field for existing records. Required format is: Numeric. References for error messages [▷]: ▌DCC5042 ▌DCU5042
Liquidity transfer Order Reference	Enter or select the liquidity transfer order reference related to the selected T2S dedicated cash account. This field is also available as a show field for existing records. Required format is: max. 35x characters. References for error messages [▷]: ▌DCC5080 ▌DCC5090

Buttons

Submit	This function enables the user to create or edit a Liquidity Transfer Order Link Set. References for error messages [▸]: ▪ DCC5001 ▪ DCC5042 ▪ DCC5070 ▪ DCC5080 ▪ DCC5090 ▪ DCC5120 ▪ DCC5130 ▪ DCU5001 ▪ DCU5003 ▪ DCU5042 ▪ DCU5050 ▪ DCU5080 ▪ DCU5090 ▪ DCU5120 ▪ DCU5130
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.3.2 Market Specific Configuration

2.3.2.1 CoSD Rule Sets - Search/List Screen

Context of Usage

This screen contains a number of search fields. By inputting the relevant data, you can search for CoSD rule sets. The search results will be displayed in a list. After selecting an entry, you can proceed further by clicking on the buttons below.

Screen Access

▪ Common >> Market-Specific Configuration >> CoSD Rule Set >> Search

Privileges

To use this screen, the following Privileges [] are needed:

- Conditional Security Delivery Rule List Query
- Delete Conditional Security Delivery Rule Set

Screenshot

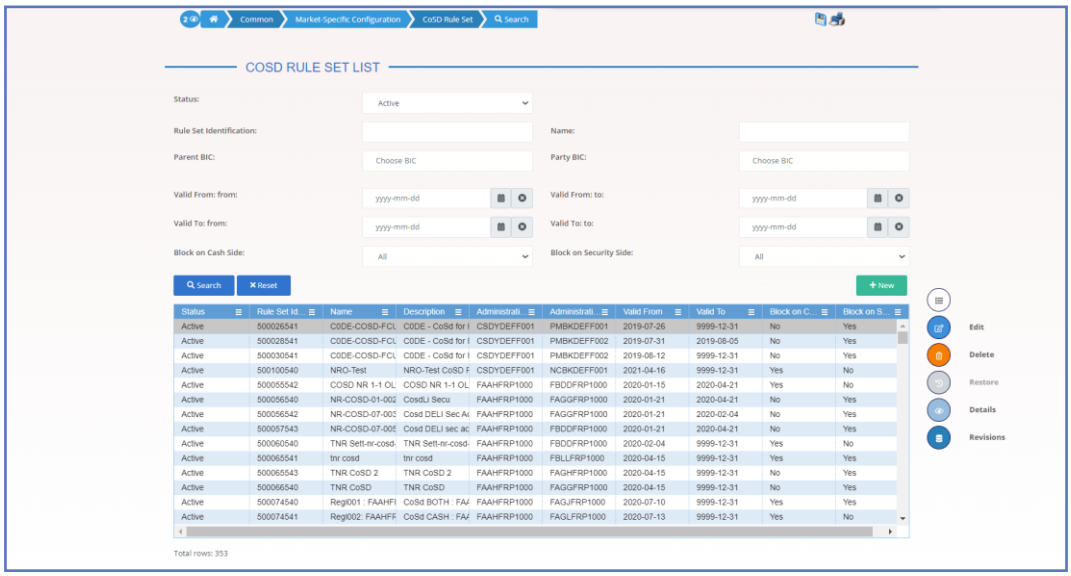


Illustration 48: CoSD Rule Sets – search/list screen

Fields Description

CoSD Rule Set - Search Criteria	
Status	Select the status of the conditional securities delivery rule set from the possible values: - All - Active (default value) - Deleted
Rule Set Identification	Enter the identification of the conditional securities delivery rule set. Required format is: Numeric
Name	Enter the Name of the conditional securities delivery rule set. Required format is: max. 35x characters.
Administrating Parent BIC	Enter or select the Parent BIC of the administrating party. Required format is: max. 11x characters.

CoSD Rule Set - Search Criteria	
Administrating Party BIC	Enter or select the Party BIC of the administrating party. Required format is: max. 11x characters.
Valid From: from	Enter or pick the lower bound of the search range for the date from which the conditional securities delivery rule set is valid. Required format is: Date.
Valid From: to	Enter or pick the upper bound of the search range for the date from which the conditional securities delivery rule set is valid. Required format is: Date.
Valid To: from	Enter or pick the lower bound of the search range for the date until which the conditional securities delivery rule set is valid. Required format is: Date.
Valid To: to	Enter or pick the upper bound of the search range for the date until which the conditional securities delivery rule set is valid. Required format is: Date.
Block on Cash Side	Select whether T2S shall block cash when an instruction is marked for conditional delivery from the possible values: ▌All (default value) ▌Yes ▌No
Block on Security Side	Select whether T2S shall block securities when an instruction is marked for conditional delivery from the possible values: ▌All (default value) ▌Yes ▌No

CoSD Rule Set - Search Criteria	
Partial Release Allowed **{T2S CR0798}**	Select whether T2S shall support partial release of instructions subject to COSD hold and partial COSD release from the possible values: ▌All (default value) ▌Yes ▌No

CoSD Rule Set – List	
Status	Shows the status of the conditional securities delivery rule set. References for error messages [▸]: ▌DRDY003 ▌DRDY004
Rule Set Identification	Shows the identification of the conditional securities delivery rule set.
Name	Shows the name of the conditional securities delivery rule set. References for error messages [▸]: ▌DRDY030
Description	Shows the description of the conditional securities delivery rule set.
Administrating Parent BIC	Shows the parent BIC of the administrating party. References for error messages [▸]: ▌DRDY005
Administrating Party BIC	Shows the party BIC of the administrating party.
Valid From	Shows the date from which the conditional securities delivery rule set is valid. References for error messages [▸]: ▌DRDY003

All Rights reserved

CoSD Rule Set – List	
	▪ DRDY004
Valid To	Shows the date until which the conditional securities delivery rule set is valid. References for error messages [ ]: ▪ DRDY003 ▪ DRDY004
Block on Cash Side	Shows whether T2S shall block cash when an instruction is marked for conditional delivery.
Block on Security Side	Shows whether T2S shall block securities when an instruction is marked for conditional delivery.
Block on Security Side **{T2S CR0798}**	Shows whether T2S shall support partial release of instructions subject to COSD hold and partial COSD release.

Buttons

Search	This function enables the user to start a search according to the criteria entered. The results are displayed in a list on the same screen.
Reset	This function enables the user to set default search criteria and blanks out all optional criteria.
New	This function enables the user to create a new conditional securities delivery rule set.
Edit	This function enables the user to edit the details of the selected conditional securities delivery rule set. If the status of the selected conditional securities delivery rule set is already set to 'Deleted', this function is not available.
Delete	This function enables the user to delete the selected conditional securities delivery rule set. If the status of the selected conditional securities delivery rule set is already set to 'Deleted', this function is not available. References for error messages [ ]:

	▪ DRDY001 ▪ DRDY003
Restore	This function enables the user to restore a previously deleted conditional securities delivery rule set. If the status of the selected conditional securities delivery rule set is set to 'Active', this function is not available. References for error messages [ ]: ▪ DRDY001 ▪ DRDY004 ▪ DRDY005 ▪ DRDY030
Details	This function enables the user to display the details of the selected conditional securities delivery rule set.
Revisions	This function enables the user to display the revisions of the selected conditional securities delivery rule set.

2.3.2.2 CoSD Rule Sets - Details Screen

Context of Usage

This screen displays detailed information on the selected CoSD Rule Set. You can check the data and proceed further by clicking on the buttons below.

CoSD Rule List is only shown after clicking on the related button, if the user is granted with the required privileges. Same principles applied for editing or deleting a CoSD Rule.

Screen Access

▪ Common >> Market-Specific Configuration >> CoSD Rule Set >> *CoSD Rule Set – search/list* screen >> Click on the *search* and/or *details* button

Privileges

To use this screen, the following Privileges [ ] are needed:

▪ Conditional Security Delivery Rule Set Query

▪ Delete Conditional Security Delivery Rule Set

▪ Conditional Security Delivery Rule List Query

▪ Delete Conditional Security Delivery Rule

Screenshot

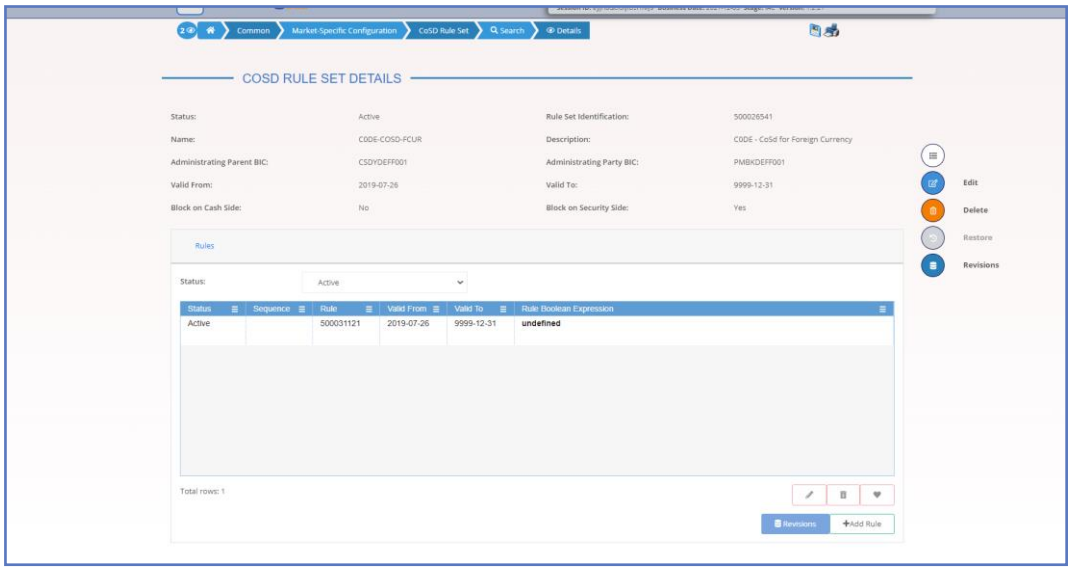


Illustration 49: CoSD Rule Sets – details screen

Fields Description

CoSD Rule Set	
Status	Shows the status of the conditional securities delivery rule set.
Rule Set Identification	Shows the identification of the conditional securities delivery rule set.
Name	Shows the name of the conditional securities delivery rule set.
Description	Shows the description of the conditional securities delivery rule set.
Administrating Parent BIC	Shows the parent BIC of the administrating party.
Administrating Party BIC	Shows the party BIC of the administrating party.
Valid From	Shows the date from which the conditional securities delivery rule set is valid.

CoSD Rule Set	
Valid To	Shows the date until which the conditional securities delivery rule set is valid.
Block on Cash Side	Shows whether T2S shall block cash when an instruction is marked for conditional delivery.
Block on Security Side	Shows whether T2S shall block securities when an instruction is marked for conditional delivery.

CoSD Rules	
Status	Select the status of the conditional securities delivery rule from the possible values: ▌All ▌Active (default value) ▌Deleted
Status	Shows the status of the conditional securities delivery rule. If the status is set to ‘Deleted’, the selected conditional securities delivery rule cannot be deleted or edited. If the status is set to ‘Active’, the selected conditional securities delivery rule cannot be restored.
Sequence Number	Shows the sequence related to the conditional securities delivery rule.
Rule	Shows the technical identification of the conditional securities delivery rule.
Valid From	Shows the date from which the conditional securities delivery rule is valid.
Valid To	Shows the date until which the conditional securities delivery rule is valid.
Rule Boolean Expression	Shows the parameters applicable to the rule.

Buttons

Search	This function enables the user to access the list of conditional securities delivery rules related to the displayed rule set.
Edit	This function enables the user to edit the details of the displayed conditional securities delivery rule set. If the status of the displayed conditional securities delivery rule set is already set to ‘Deleted’, this function is not available.
Delete	This function enables the user to delete the displayed conditional securities delivery rule set. If the status of the displayed conditional securities delivery rule set is already set to ‘Deleted’, this function is not available. References for error messages [▸]: ▪ DRDY001 ▪ DRDY003
Restore	This function enables the user to restore the displayed conditional securities delivery rule set. If the status of the displayed conditional securities delivery rule set is set to ‘Active’, this function is not available. References for error messages [▸]: ▪ DRDY001 ▪ DRDY004 ▪ DRDY005 ▪ DRDY030
Revisions	This function enables the user to display the revisions of the displayed conditional securities delivery rule set.
Add Rule	This function enables the user to create a new conditional securities delivery rule.
Revisions	This function enable the user to access the Revisions – Search/List screen related to the selected conditional securities delivery rule.

2.3.2.3 CoSD Rule Sets - New/Edit Screen

Context of Usage

This screen contains a number of fields regarding CoSD rule sets. You can enter new data or edit existing data. Afterwards you can proceed further by clicking on the buttons below.

This screen is only relevant for CSDs.

Screen Access

- Common >> Market-Specific Configuration >> CoSD Rule Set >> New
- Common >> Market-Specific Configuration >> CoSD Rule Set >> *CoSD Rule Set – search/list* screen >> click on *new* or *edit* button

Privileges

To use this screen, the following Privileges [] are needed:

- Create Conditional Security Delivery Rule Set
- Update Conditional Security Delivery Rule Set

Screenshot

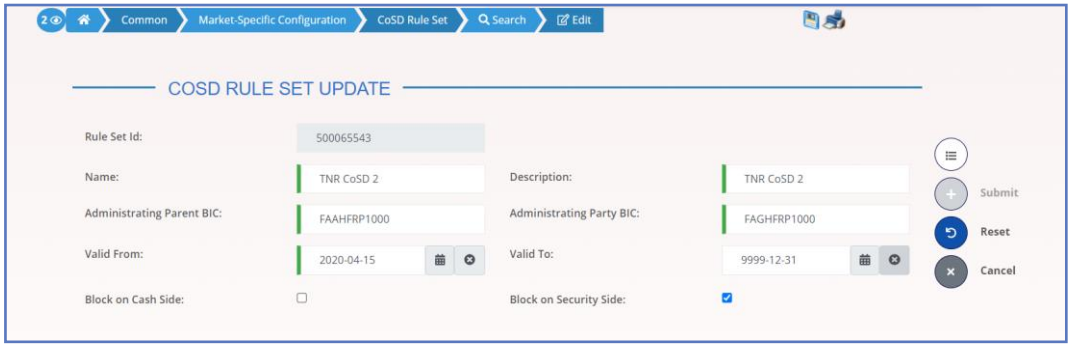


Illustration 50: CoSD Rule Sets – new/edit screen

Fields Description

CoSD Rule Set	
System Entity	Select the system entity for which the Service Operator wants to create a conditional securities delivery rule set, acting on behalf of a certain user. This field is only visible to Service Operator. This field is only present in create mode.
Rule Set Id	Shows the technical identification of the conditional securities delivery rule set. This field is visible only in edit mode and it is read-only.
Name	Enter the name of the conditional securities delivery rule set. This field is mandatory. Required format is: max. 35x characters.

CoSD Rule Set	
	References for error messages [▸]: ▪ DRCY030 ▪ DRUY030
Description	Enter the description of the conditional securities delivery rule set. This field is mandatory. Required format is: max. 350x characters.
Administrating Parent BIC	Enter or select the Parent BIC of the administrating party. This field is mandatory. If the user is a CSD user, this field contains the party BIC of the party the user is performing the operation belongs to. Required format is: max. 11x characters. References for error messages [▸]: ▪ DRCY005 ▪ DRUY001 ▪ DRUY005
Administrating Party BIC	Enter or select the Party BIC of the administrating party. This field is mandatory. Required format is: max. 11x characters. References for error messages [▸]: ▪ DRCY005 ▪ DRUY001 ▪ DRUY005
Valid From	Enter or pick the date from which the conditional securities delivery rule set is valid. This field is mandatory. In edit mode this field is read only if the date is in the past and if the user is different from Service Operator, otherwise the field should be editable. Required format is: Date.

CoSD Rule Set	
	References for error messages [▸]: ▌DRCY006 ▌DRCY010 ▌DRUY003 ▌DRUY006
Valid To	Enter or pick the date until which the conditional securities delivery rule set is valid. Required format is: Date. References for error messages [▸]: ▌DRCY010 ▌DRUY010
Block on Cash Side	Select whether T2S shall block cash when an instruction is marked for conditional delivery or not. References for error messages [▸]: ▌DRCY040 ▌DRUY040
Block on Security Side	Select whether T2S shall block securities when an instruction is marked for conditional delivery or not. References for error messages [▸]: ▌DRCY040 ▌DRUY040
Partial Release Allowed **{T2S CR0798}**	Shows whether T2S shall support partial release of instructions subject to COSD hold and partial COSD release. References for error messages [▸]: ▌DRCY050 ▌DRUY050

Buttons

Submit	This function enables the user to create or edit a conditional securities delivery rule set. References for error messages [▸]: ▌DRCY001 ▌DRCY005 ▌DRCY006 ▌DRCY010 ▌DRCY030 ▌DRCY040 ▌DRCY050 **{T2S CR0798}** ▌DRUY001 ▌DRUY003 ▌DRUY005 ▌DRUY006 ▌DRUY010 ▌DRUY030 ▌DRUY040 ▌DRUY050 **{T2S CR0798}**
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.3.2.4 CoSD Rule – New/Edit Screen

Context of Usage

The screen “New/Edit CoSD Rule” enables the user to create a new CoSD Rule or to edit an existing one. A CoSD Rule consists of grouped parameters; every parameter is of a specific Parameter Type. Each rule is a box and contains a set of boxes for the related groups. The users can add or drop an entire group or add or delete specific parameters inside a group.

Screen Access

▌Common >> Market-Specific Configuration >> CoSD Rule Sets >> *CoSD Rule Sets - search/list* screen >> Click on the *search* button >> Click on the *details* button >> Click on the *search* button >> Click on the *add rule* button

Common >> Market-Specific Configuration >> CoSD Rule Set >> *CoSD Rule Sets - search/list* screen >> Click on the *search* button >> Click on the *details* button >> Click on the *search* button >> select a *Rule* and click on *edit rule* button

Privileges

To use this screen, the following Privileges [] are needed:

- Create Conditional Security Delivery Rule
- Update Conditional Security Delivery Rule
- Conditional Security Delivery Rule List Query
- Conditional Security Delivery Rule Set Query

Screenshot

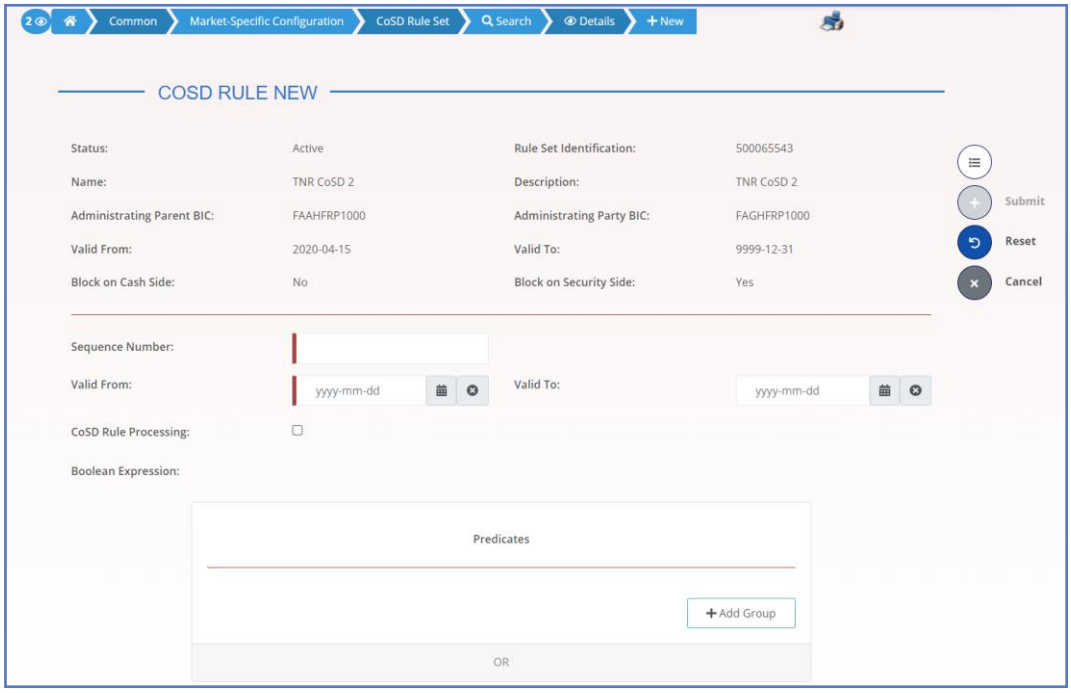


Illustration 51: CoSD Rule Set – new screen

Fields Description

CoSD Rule Set	
Status	Shows the status of the conditional securities delivery rule set.
Rule Set Identification	Shows the identification of the conditional securities delivery rule set.
Name	Shows the name of the conditional securities delivery rule set.
Administrating Parent BIC	Shows the parent BIC of the administrating party.

CoSD Rule Set	
Administrating Party BIC	Shows the party BIC of the administrating party.
Valid From	Shows the date from which the conditional securities delivery rule set is valid.
Valid To	Shows the date until which the conditional securities delivery rule set is valid.
Block on Cash Side	Shows whether T2S shall block cash when an instruction is marked for conditional delivery.
Block on Security Side	Shows whether T2S shall block securities when an instruction is marked for conditional delivery.

CoSD Rule	
Rule	Shows the technical identification of the conditional securities delivery rule. This field is read only and visible only in edit mode.
Sequence Number	Enter the sequence number related to the conditional securities delivery rule. This field is mandatory. Required format is: Numeric. References for error messages [▷]: ▌DRCO040 ▌DRUO040
Valid From	Enter or pick the date from which the conditional securities delivery rule is valid. This field is mandatory. If the date is in the past, this field is read-only. Required format is: Date. References for error messages [▷]: ▌DRCO020 ▌DRUO010

CoSD Rule	
	▌DRUO020
Valid To	Enter or pick the date until which the conditional securities delivery rule is valid. Required format is: Date. References for error messages [ ]: ▌DRCO030 ▌DRUO030
CoSD Rule Processing	Select whether the settlement instruction matching the rule must be settled conditionally or not.
Boolean Expression	This field shows the groups of parameters related to a conditional securities delivery rule . This field is read-only. It is filled by adding a new group to the groups' box. Example of a Boolean expression of a rule with two groups: (ISIN = XX AND Securities Account Number = YYY) as Group A OR (ISIN = WW AND Securities Account Number = ZZZ) as Group B.

Predicates (Set of groups of Parameters)	
Enables the user to enter the groups of parameters related to a conditional securities delivery rule . It is possible to add one or more predicate to a group. A predicate is a parameter and the user is allowed to enter the predicates one by one. The user must select the type of parameter to be added in a select box and the relevant input field(s) is/are shown. In a group a parameter can appear only once. The aforementioned select box must not show a parameter type if already present in the group. The already inserted parameters in a group can be amended.	
Group	Group of the Parameters related to a Rule. When the user clicks on the edit group button, the displayed pop-up shows a text field where inserting the Group Name. This field is always present and mandatory.

Predicates (Set of groups of Parameters)	
	References for error messages [ ]: ▪ DRCO300
ISIN	Enter or select the ISIN code of the security. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows an input-sensitive select box where inserting the Security ISIN. References for error messages [ ]: ▪ DRCO200 ▪ DRCO310 ▪ DRCO600 ▪ DRUO200 ▪ DRUO300 ▪ DRUO310 ▪ DRUO600
Settlement Currency	Select the Settlement Currency. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows a select box containing the currencies code. References for error messages [ ]: ▪ DRCO200 ▪ DRCO310 ▪ DRCO600 ▪ DRUO200 ▪ DRUO300 ▪ DRUO310 ▪ DRUO600
CSD	Enter or select the BIC of the CSD.

Predicates (Set of groups of Parameters)	
	If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows an auto-complete select box, Parent BIC and BIC with format 11x each. References for error messages [ ]: ▪ DRCO200 ▪ DRCO310 ▪ DRCO600 ▪ DRUO200 ▪ DRUO300 ▪ DRUO310 ▪ DRUO600
Securities Account Number	Enter or select the Securities Account Number. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows an auto-complete select box where inserting the Securities Account Number. References for error messages [ ]: ▪ DRCO200 ▪ DRCO310 ▪ DRCO600 ▪ DRUO200 ▪ DRUO300 ▪ DRUO310 ▪ DRUO600
Country if Issuance	Select the country code. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed

Predicates (Set of groups of Parameters)	
	pop-up shows a select box containing a set of values allowed for this field. References for error messages [▸]: ▪ DRCO200 ▪ DRCO310 ▪ DRCO600 ▪ DRUO200 ▪ DRUO300 ▪ DRUO310 ▪ DRUO600
Place of Settlement	Enter or select the “Parent BIC” and “BIC”. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows two auto-complete select boxes, Parent BIC and BIC with format 11x each. References for error messages [▸]: ▪ DRCO200 ▪ DRCO310 ▪ DRCO600 ▪ DRUO200 ▪ DRUO300 ▪ DRUO310 ▪ DRUO600
ISO Transaction Code	Select the ISO Transaction Code. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows a select box containing a set of values allowed for this field. References for error messages [▸]: ▪ DRCO200

Predicates (Set of groups of Parameters)	
	▪ DRCO310 ▪ DRCO600 ▪ DRUO200 ▪ DRUO300 ▪ DRUO310 ▪ DRUO600
Securities Movement Code	Select the Securities Movement Code. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows a select box containing a set of values allowed for this field. References for error messages [▸]: ▪ DRCO200 ▪ DRCO310 ▪ DRCO600 ▪ DRUO200 ▪ DRUO300 ▪ DRUO310 ▪ DRUO600
Payment Type Code	Select the Payment Type Code. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows a select box containing a set of values allowed for this field. References for error messages [▸]: ▪ DRCO200 ▪ DRCO310 ▪ DRCO600 ▪ DRUO200 ▪ DRUO300

Predicates (Set of groups of Parameters)	
	▪ DRUO310 ▪ DRUO600
Debit Credit Indicator of the Settlement Instruction	Select the Debit Credit Indicator of the Settlement Instruction. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows a select box containing a set of values allowed for this field. References for error messages [ ]: ▪ DRCO200 ▪ DRCO310 ▪ DRCO600 ▪ DRUO200 ▪ DRUO300 ▪ DRUO310 ▪ DRUO600
Settlement Transaction Condition code	Select the Settlement Transaction Condition Code. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows a select box containing a set of values allowed for this field. References for error messages [ ]: ▪ DRCO200 ▪ DRCO600 ▪ DRUO200 ▪ DRUO300 ▪ DRUO310 ▪ DRUO600
Issuer CSD	Select whether the CSD is issuer or not.

Predicates (Set of groups of Parameters)	
	If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows a select box containing a set of values allowed for this field. References for error messages: ▌DRCO200 ▌DRCO600 ▌DRUO200 ▌DRUO300 ▌DRUO310 ▌DRUO600
Delivering CSD	Select whether the CSD is delivering or not. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows a select box containing a set of values allowed for this field. References for error messages [▸]: ▌DRCO200 ▌DRCO600 ▌DRUO200 ▌DRUO300 ▌DRUO310 ▌DRUO600
Receiving CSD	Select whether the CSD is receiving or not. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows a select box containing a set of values allowed for this field. References for error messages [▸]:

Predicates (Set of groups of Parameters)	
	DRCO200 DRCO600 DRUO200 DRUO300 DRUO310 DRUO600

Predicates (Set of groups of Parameters)	
BIC of issuer CSD	Enter or select the BIC of the issuer CSD. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows an auto-complete select box, BIC with format 11x. References for error messages [▸]: ▪ DRCO200 ▪ DRCO600 ▪ DRUO200 ▪ DRUO300 ▪ DRUO310 ▪ DRUO600
BIC of delivering CSD	Enter or select the BIC of the delivering CSD. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows an auto-complete select box, BIC with format 11x. References for error messages [▸]: ▪ DRCO200 ▪ DRCO600 ▪ DRUO200 ▪ DRUO300 ▪ DRUO310 ▪ DRUO600
BIC of receiving CSD	Enter or select the BIC of the receiving CSD. If the Group contains a Parameter of this type, this field contains the corresponding Parameter Value. When the user clicks on the “Add predicate” button, the displayed pop-up shows an auto-complete select box, BIC with format 11x.

All Rights reserved

Predicates (Set of groups of Parameters)	
	References for error messages [▶]: ▌DRCO200 ▌DRCO600 ▌DRUO200 ▌DRUO300 ▌DRUO310 ▌DRUO600

Buttons

Submit	This function enables the user to create or edit a conditional securities delivery rule according to the information filled in the fields. References for error messages [ ]: ▪ DRCO001 ▪ DRCO004 ▪ DRCO010 ▪ DRCO020 ▪ DRCO030 ▪ DRCO040 ▪ DRCO200 ▪ DRCO300 ▪ DRCO600 ▪ DRUO001 ▪ DRUO003 ▪ DRUO010 ▪ DRUO020 ▪ DRUO030 ▪ DRUO040 ▪ DRUO044 ▪ DRUO200 ▪ DRUO300 ▪ DRUO310 ▪ DRUO600
Add Group	This function enables the user to add a group in the groups box in which the user can enter the name of the new group. After inserting a name and pushing the “ok” button in the popup, the group name is added to the Boolean Expression.
Edit Group	This function enables the user to edit a group name.

Delete Group	Pushing this button, the selected group is removed from the Boolean Expression with all its parameters.
Reset	This function restores the situation shown at opening of the page.
Cancel	This function enables the user to cancel the creation or the edit action. No operations are performed.
Add predicate	If the user pushes this button, the system shows a pop-up with select box to choose the proper parameter type. After selecting the parameter type, the field(s) for the parameter value is/are shown. After inserting a value and pushing the “ok” button in the popup, a value is inserted in the selected relevant group box.
Edit predicate	If the user pushes this button, the system shows a pop-up with a editable select box containing the actual Parameter Value. The user can change the Parameter Value. After editing a new value and pushing the “ok” button in the popup, the new value appears in the relevant group box.
Delete predicate	Pushing this button, the selected predicate is removed from the relevant group.

2.3.3 General Configuration Parameters

2.3.3.1 Attribute Domains - Search/List Screen

Context of Usage

This screen contains a number of search fields. By inputting the relevant data, you can search for attribute domains. The search results will be displayed in a list, which is sorted by the values of the ‘Name’ column in descending order (default setting). After selecting an entry, you can proceed further by clicking on the buttons below.

Screen Access

- Common >> General Configuration Parameters >> Attribute Domains >> Search

Privileges

To use this screen, the following Privileges [] are needed:

- Attribute Domain List Query
- Delete Attribute Domain

Screenshot

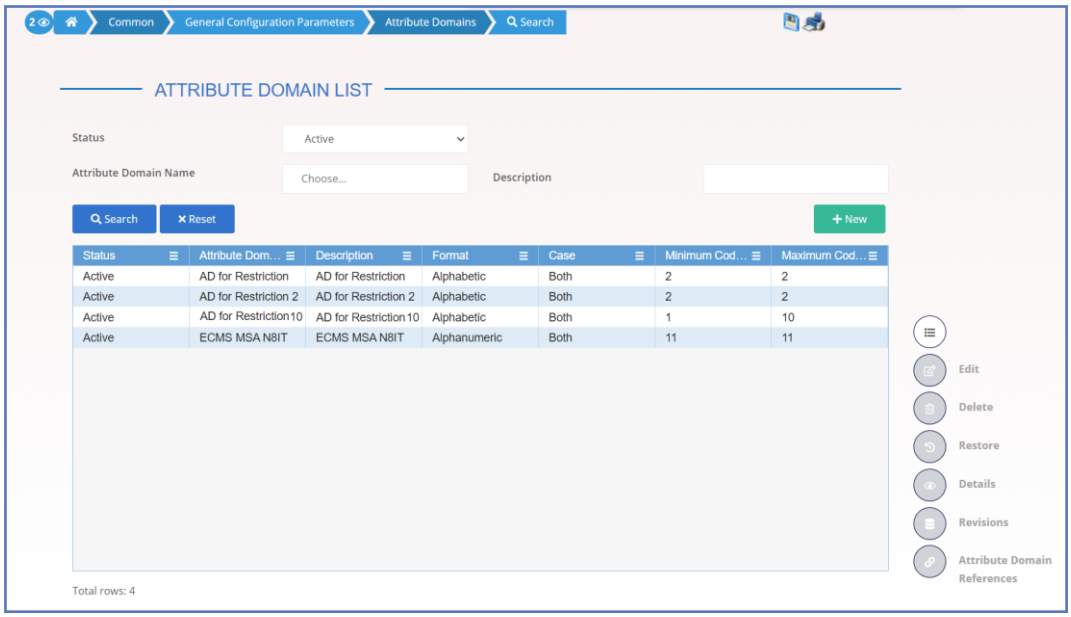


Illustration 52: Attribute Domains – search/list screen

Fields Description

Attribute Domains – Search Criteria	
Status	Select the status of the attribute domain from the possible values: ▌All ▌Active (default value) ▌Deleted
Attribute Domain Name	Enter or select the name of the attribute domain. Required format is: max. 35x characters.
Description	Enter the description of the attribute domain name. Required format is: max. 350 characters.

Attribute Domains – List	
Status	Shows the status of the attribute domain. References for error messages [▶]: ▌DRDB003 ▌DRDB004
Attribute Domain Name	Shows the name of the attribute domain.

Attribute Domains – List	
	References for error messages [ ]: ▌DRDB002
Description	Shows the description of the attribute domain name.
Format	Shows the format of the attribute domain.
Case	Shows the case type of the attribute domain format.
Minimum Code Length	Shows the minimum length of the code allowed in the attribute domain.
Maximum Code Length	Shows the maximum length of the code allowed in the attribute domain.

Buttons

Search	This function enables the user to start a search according to the filled in criteria.
Reset	This function enables the user to set default search criteria and blanks out all optional criteria.
New	This function enables the user to create a new attribute domain.
Edit	This function enables the user to edit the details of the selected attribute domain. If the status of the selected attribute domain is already set to ‘Deleted’, this function is not available.
Delete	This function enables the user to delete the selected attribute domain. If the status of the selected attribute domain is already set to ‘Deleted’, this function is not available. References for error messages [ ]: ▌DRDB003 ▌DRDB040
Restore	This function enables the user to restore a previously deleted attribute domain.

	If the status of the selected attribute domain is already set to 'Active' this function is not available. References for error messages [ ]: ▌DRDB002 ▌DRDB004
Details	This function enables the user to display the details of the selected attribute domain.
Revisions	This function enables the user to display the revisions of the selected attribute domain.
Attribute Domain References	This function enables the user to display the attribute domain references of the selected attribute domain.

2.3.3.2 Attribute Domain - Details Screen

Context of Usage This screen displays detailed information on the selected attribute domain. You can check the data and proceed further by clicking on the buttons below.

Screen Access ▌Common >> General Configuration Parameters >> *Attribute Domains – search/list* screen >> Click on the *search* and/or *details* button

Privileges To use this screen, the following Privileges [ ] are needed:

▌Attribute Domain Details Query

▌Delete Attribute Domain

Screenshot

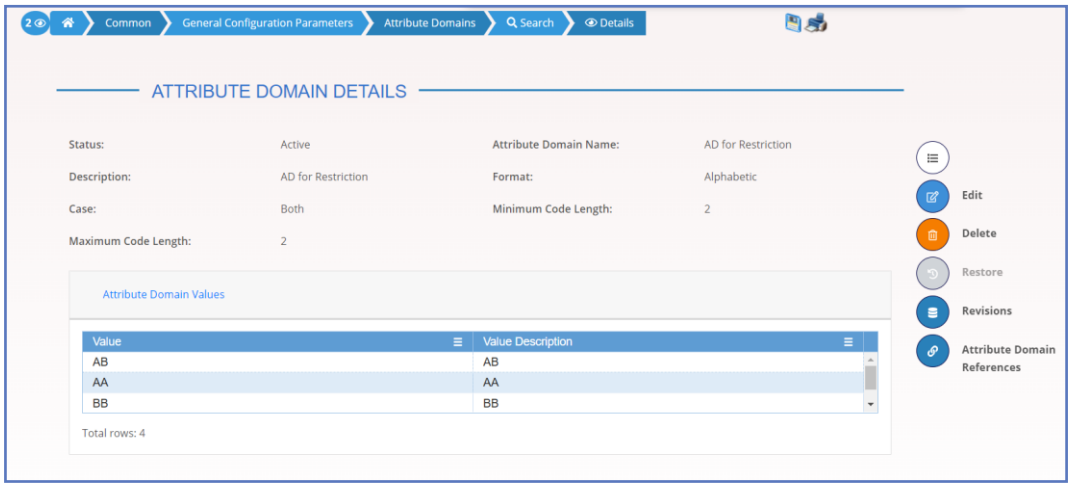


Illustration 53: Attribute Domain – details screen

Fields Description

Attribute Domain	
Status	Shows the status of the attribute domain. References for error messages [▸]: ▌DRDB003 ▌DRDB004
Attribute Domain Name	Shows the name of the attribute domain. References for error messages [▸]: ▌DRDB002
Description	Shows the description of the attribute domain name.
Format	Shows the format of the attribute domain.
Case	Shows the case type of the attribute domain format.
Minimum Code Length	Shows the minimum length of the code allowed in the attribute domain.
Maximum Code Length	Shows the maximum length of the code allowed in the attribute domain.

Attribute Values	
Value	Shows the value of the attribute domain.
Value Description	Shows the description of the attribute domain value.

Buttons

Edit	This function enables the user to edit the details of the selected attribute domain. If the status of the selected attribute domain is already set to ‘Deleted’ this function is not available.
Delete	This function enables the user to delete the selected attribute domain. If the status of the selected attribute domain is already set to ‘Deleted’, this function is not available. References for error messages [▸]:

	▪ DRDB001 ▪ DRDB003 ▪ DRDB040
Restore	This function enables the user to restore a previously deleted attribute domain. If the status of the selected attribute domain is already set to 'Active', this function is not available. References for error messages [▸]: ▪ DRDB001 ▪ DRDB002 ▪ DRDB004
Revisions	This function enables the user to display the revisions of the displayed attribute domain.
Attribute Domain References	This function enables the user to display the attribute domain references of the selected attribute domain. If the status of the selected attribute domain is already set to 'Deleted', this function is not available.

2.3.3.3 Attribute Domain - New/Edit Screen

Context of Usage

This screen contains a number of fields regarding attribute domains. You can enter new data or edit existing data. Afterwards you can proceed further by clicking on the buttons below.

In edit mode, the screen displays a list of existing values for the attribute domain, which are sorted in ascending alphabetical order.

Screen Access

▪ Common >> General Configuration Parameters >> Attribute Domains >> New

▪ Common >> General Configuration Parameters >> Attribute Domains >> *Attribute Domains – search/list* screen >> Click on the *new* or *edit* button

▪ Common >> General Configuration Parameters >> Attribute Domains >> *Attribute Domains – search/list* screen >> Click on the *search* and/or *details* button >> *Attribute Domain – details* screen >> Click on the *edit* button

Privileges

To use this screen, the following Privileges [▸] are needed:

▪ Create Attribute Domain

Update Attribute Domain

Screenshot

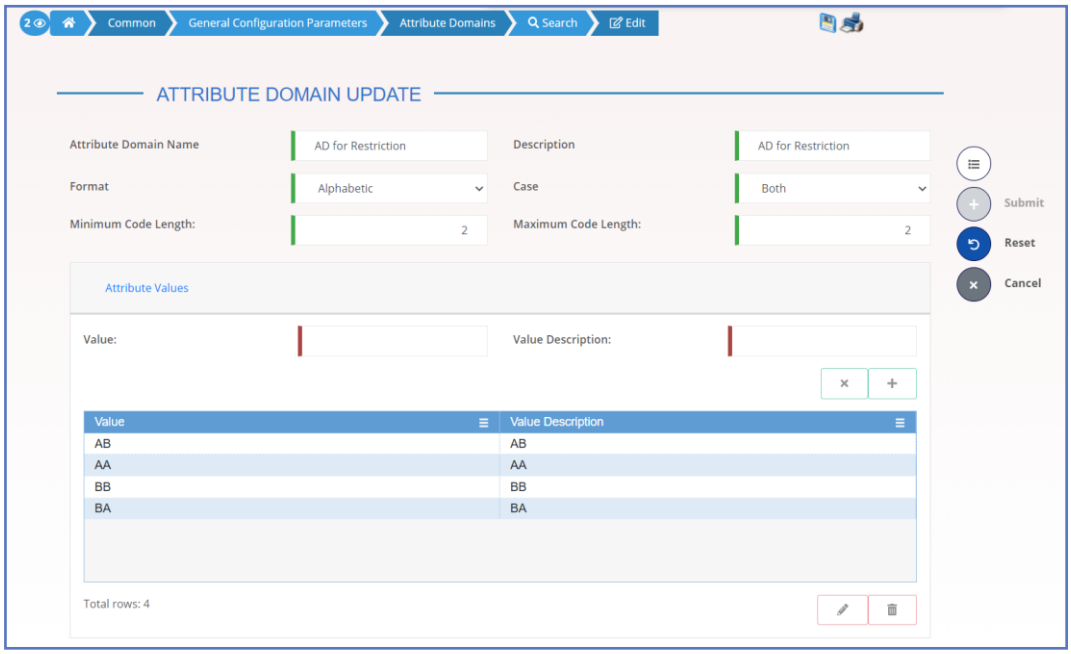


Illustration 54: Attribute Domain – new/edit screen

Fields Description

Attribute Domain	
System Entity	Select the system entity for which the Service Operator wants to create an attribute domain, acting on behalf of a certain user. This field is only visible to Service Operator and is mandatory. This field is only present in create mode.
Attribute Domain Name	Enter the name of the attribute domain. This field is mandatory in create mode. Required format is: max 35x characters. References for error messages [ ]: ▌DRCB002 ▌DRUB002
Description	Enter the description of the attribute domain. This field is mandatory in create mode. Required format is: max 350x characters.

Attribute Domain	
Format	Select the format of the attribute domain from the possible values: ▌Alphabetic ▌Alphanumeric ▌Numeric The detail of the available attribute domain formats is: ▌Alphanumeric: should be handled analogue to the text fields, meaning: Character set SWIFT-x ▌Numeric: numbers from 0-9 (without any special characters) ▌Alphabetic: letters from a-z and A-Z (without any special characters) This field is mandatory in create mode. References for error messages [ ]: ▌DRUB004

Attribute Domain	
Case	Select the case type of the attribute domain from the possible values: - Both - Upper-Case - Lower-Case If Format is set to 'Numeric' this field is blank and disabled. This field is mandatory in create mode. Reference for error message: - DRUB004
Minimum Code Length	Enter the minimum length of the code allowed in the attribute domain. This field is mandatory in create mode. Required format is: Numeric. Reference for error message: - DRUB004
Maximum Code Length	Enter the maximum length of the code allowed in the attribute domain. This field is mandatory in create mode. Required format is: Numeric. References for error messages [▸]: - DRUB004

Attribute Values	
Value	Enter the value of the attribute domain. The required format is variable and depending on the 'Format' field. The required length is variable and depending on 'Minimum Code Length' and 'Maximum Code Length' fields. References for error messages [▸]: ▌DRCB003 ▌DRUB005 ▌DRUB010
Value Description	Enter the description of the attribute domain value. Required format is: max 350x characters (UTF-8 except for '<', '>' and '&').

Buttons

Submit	This function enables the user to create or edit an attribute domain. References for error messages [▸]: ▌DRCB001 ▌DRCB002 ▌DRCB003 ▌DRUB001 ▌DRUB002 ▌DRUB003 ▌DRUB004 ▌DRUB005 ▌DRUB006 ▌DRUB010
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

All Rights reserved

2.3.3.4 Attribute Domain References - List Screen

Context of Usage

The results will be displayed in a list, which is sorted by the values of the 'Name' column in descending order (default setting). After selecting an entry, you can proceed further by clicking on the buttons below.

Screen Access

- Common >> General Configuration Parameters >> Attribute Domains >> *Attribute Domains – search/list* screen >> Click on the *attribute domain references* button
- Common >> General Configuration Parameters >> Attribute Domains >> *Attribute Domains – search/list* screen >> Click on the *search* and/or *details* button >> *Attribute Domain – details* screen >> Click on the *attribute domain references* button

Privileges

To use this screen, the following Privileges [] are needed:

- Attribute Reference List Query
- Delete Attribute Reference

Screenshot

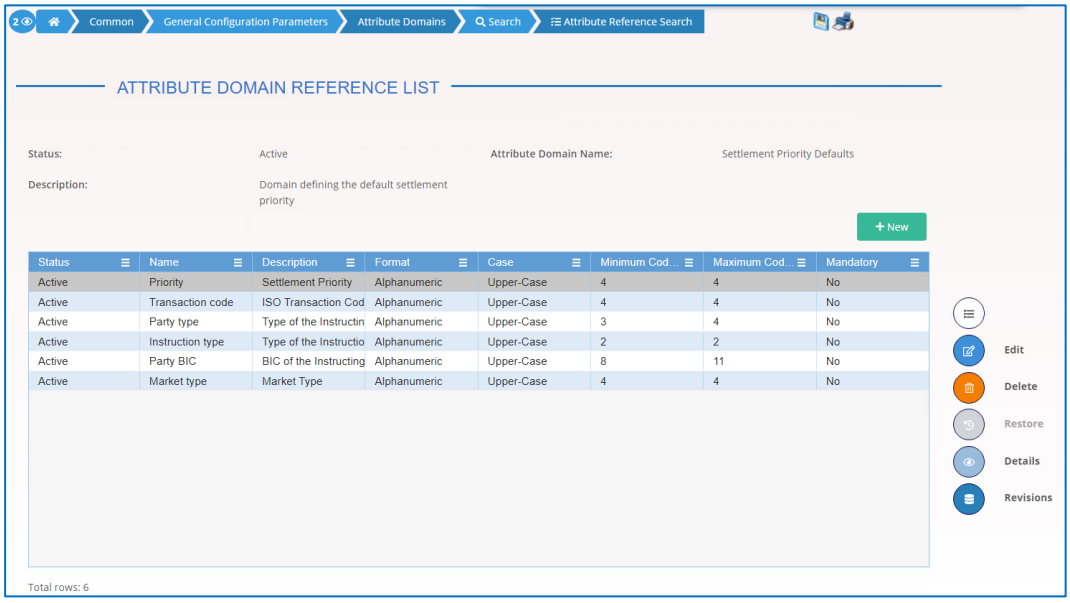


Illustration 55: Attribute Domain References – list screen

Fields Description

Attribute Domain	
Status	Shows the status of the attribute domain.
Attribute Domain Name	Shows the name of the attribute domain.
Description	Shows the description of the attribute domain.

Attribute Domain References – List	
Status	Shows the status of the attribute domain reference. References for error messages [▸]: ▪ DRDC003 ▪ DRDC004
Name	Shows the name of the attribute domain reference.
Description	Shows the description of the attribute domain reference.
Format	Shows the format of the attribute domain reference.
Case	Shows the case type of the attribute domain reference format.
Minimum Code Length	Shows the minimum length allowed.
Maximum Code Length	Shows the maximum length allowed.
Mandatory	Shows whether the attribute domain reference is mandatory or not.

Buttons

New	This function enables the user to create a new attribute domain reference.
Edit	This function enables the user to edit the details of the selected attribute domain reference. If the status of the selected attribute domain is already set to ‘Deleted’, this function is not available.
Delete	This function enables the user to delete the selected attribute domain reference. If the status of the selected attribute domain is already set to ‘Deleted’, this function is not available. References for error messages [▸]: ▪ DRDC001 ▪ DRDC003

Restore	This function enables the user to restore a previously deleted attribute domain reference. If the status of the selected attribute domain is already set to 'Active' this function is not available. References for error messages [▸]: ▪ DRDC001 ▪ DRDC004
Details	This function enables the user to display the details of the selected attribute domain reference.
Revisions	This function enables the user to display the revisions of the selected attribute domain reference.

2.3.3.5 Attribute Domain Reference - Details Screen

Context of Usage

This screen displays detailed information on the selected attribute domain reference. You can check the data and proceed further by clicking on the buttons below.

Screen Access

▪ Common >> General Configuration Parameters >> Attribute Domains >> *Attribute Domains – search/list* screen >> Click on the *attribute domain references* button >> *Attribute Domain References – list* screen >> Click on the *details* button

▪ Common >> General Configuration Parameters >> Attribute Domains >> *Attribute Domains – search/list* screen >> Click on the *search* and/or *details* button >> *Attribute Domain – details* screen >> Click on the *attribute domain references* button >> *Attribute Domain References – list* screen >> Click on the *details* button

Privileges

To use this screen, the following Privileges [▸] are needed:

▪ Attribute Reference Details Query

▪ Delete Attribute Reference

Screenshot

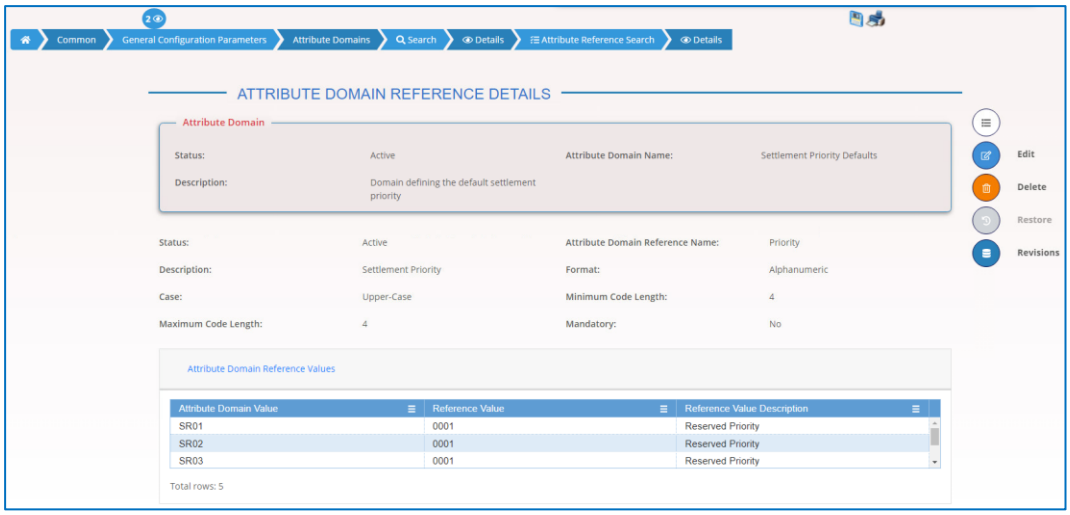


Illustration 56: Attribute Domain Reference – details screen

Fields Description

Attribute Domain	
Status	Shows the status of the related attribute domain.
Attribute Domain Name	Shows the name of the attribute domain.
Description	Shows the description of the attribute domain name.

Attribute Domain Reference	
Status	Shows the status of the attribute domain reference. References for error messages [▶]: ▌DRDC003 ▌DRDC004
Attribute Domain Reference Name	Shows the name of the attribute domain reference.
Description	Shows the description of the attribute domain reference.
Format	Shows the format of the attribute domain reference.
Case	Shows the case type of the attribute domain reference format.

Attribute Domain Reference	
Minimum Code Length	Shows the minimum length allowed.
Maximum Code Length	Shows the maximum length allowed.
Mandatory	Shows whether the attribute domain reference is mandatory or not.

Attribute Domain Reference Values	
Attribute Domain Value	Shows the value of the referenced attribute domain.
Reference Value	Shows the value of the attribute reference.
Reference Value Description	Shows the description of the attribute reference value.

Buttons

Edit	This function enables the user to edit the details of the selected attribute domain reference. If the status of the selected attribute domain is already set to 'Deleted' this function is not available.
Delete	This function enables the user to delete the selected attribute domain reference. If the status of the selected attribute domain is already set to 'Deleted', this function is not available. References for error messages [▸]: ▪ DRDC001 ▪ DRDC003
Restore	This function enables the user to restore a previously deleted attribute domain reference. If the status of the selected attribute domain is already set to 'Active', this function is not available. References for error messages [▸]: ▪ DRDC001 ▪ DRDC004
Revisions	This function enables the user to display the revisions of the displayed attribute domain reference.

2.3.3.6 Attribute Domain Reference - New/Edit Screen

Context of Usage

This screen contains a number of fields regarding attribute domain references. You can enter new data or edit existing data. Afterwards you can proceed further by clicking on the buttons below.

In edit mode, the screen displays a list of existing values for the attribute domain reference, which are sorted in ascending alphabetical order.

Screen Access

▪ Common >> General Configuration Parameters >> Attribute Domains >> *Attribute Domains – search/list* screen >> Click on the *attribute domain references* button >> *Attribute Domain References – list* screen >> Click on the *new* or *edit* button

▪ Common >> General Configuration Parameters >> Attribute Domains >> *Attribute Domains – search/list* screen >> Click on the *attribute domain references*

button >> *Attribute Domain References – list* screen >> Click on the *details* button >> *Attribute Domain Reference – details* screen >> Click on the *edit* button

Privileges

To use this screen, the following Privileges [] are needed:

- Create Attribute Reference
- Update Attribute Reference

Screenshot

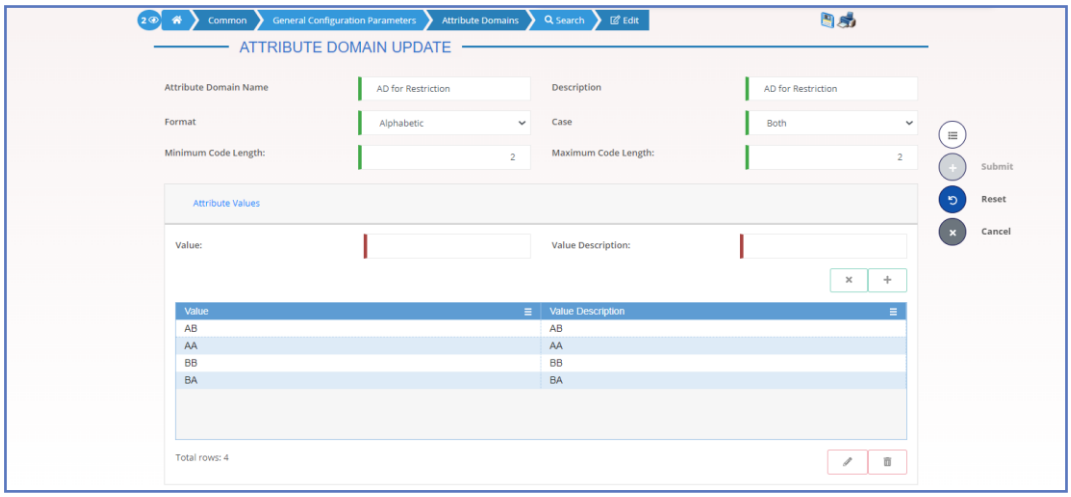


Illustration 57: Attribute Domain Reference – new/edit screen

Fields Description

Attribute Domain	
Attribute Domain Name	Shows the name of the attribute domain. References for error messages []: - DRCC005 - DRUC005
Description	Shows the description of the attribute domain name.

Attribute Domain Reference	
Attribute Domain Reference Name	Enter the name of the attribute domain reference. This field is mandatory in create mode. Required format is: max 35x characters.
Description	Enter the description of the attribute domain reference. This field is mandatory in create mode. Required format is: max 350x characters.

Attribute Domain Reference	
Format	Select the format of the attribute domain reference from the possible values: ▌Alphabetic ▌Alphanumeric ▌Numeric This field is mandatory in create mode.
Case	Select the case type of the attribute domain reference from the possible values: ▌Both ▌Upper-Case ▌Lower-Case If Format is set to 'Numeric' this field is blank and disabled. This field is mandatory in create mode. References for error messages [▷]: ▌DRUC004
Minimum Code Length	Enter the minimum length of the code allowed in the attribute domain reference. This field is mandatory in create mode. Required format is: Numeric. References for error messages [▷]: ▌DRUC004
Maximum Code Length	Enter the maximum length of the code allowed in the attribute domain reference. This field is mandatory in create mode. Required format is: Numeric. References for error messages [▷]: ▌DRUC004
Mandatory	Select whether the reference is mandatory or not.

Attribute Domain Reference Values	
Attribute Domain Value	Select the attribute domain value of the referenced attribute domain. References for error messages [ ]: ▌DRUC006
Reference Value	Enter the value of the attribute domain reference. The required format is variable and depending on the 'Format' field. The required length is variable and depending on 'Minimum Code Length' and 'Maximum Code Length' fields. References for error messages [ ]: ▌DRCC003 ▌DRUC006 ▌DRUC010
Reference Value Description	Enter the description of the attribute domain reference value. Required format is: max 350x characters (UTF-8 except for '<', '>' and '&').

Buttons

Submit	This function enables the user to create or edit an attribute domain reference. References for error messages [▸]: ▪ DRCC001 ▪ DRCC003 ▪ DRCC005 ▪ DRCC006 ▪ DRUC001 ▪ DRUC003 ▪ DRUC004 ▪ DRUC005 ▪ DRUC006 ▪ DRUC007 ▪ DRUC010
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

2.3.3.7 Partial Settlement Thresholds - Search/List Screen

Context of Usage

This screen allows the authorised users to search for the Partial Settlement Thresholds.

The Service Operators can additionally manage the Partial Settlement Thresholds creating new ones or editing, deleting or restoring existing ones.

The result list is displayed sorted by default by “Status”, “Settlement Type” and “Currency”.

Screen Access

▪ Common >> General Configuration Parameters >> Partial Settlement Thresholds >> Search

Privileges

To use this screen, the following Privileges [▸] are needed:

▪ Partial Settlement Threshold query

▪ Delete Partial Settlement Threshold

Screenshot

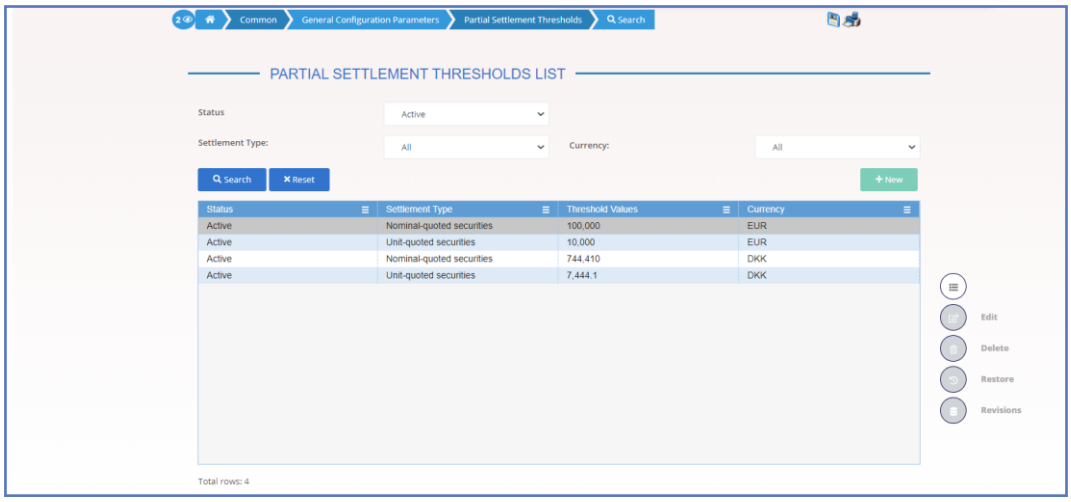


Illustration 58: Partial Settlement Threshold – search/list screen

Fields Description

Partial Settlement Thresholds - Search Criteria	
Status	Select the status of the Partial Settlement Threshold from the possible values: ▌All ▌Active (default value) ▌Deleted
Settlement Type	Select the type of Partial Settlement Threshold from the possible values: ▌All (default value) ▌Unit-quoted securities ▌Nominal-quoted securities
Currency	Select the currency code of the Partial Settlement Threshold from the drop-down menu. The default value is ‘All’.

Partial Settlement Threshold - List	
Status	Shows the status of the Partial Settlement Threshold.
Settlement Type	Shows the type of the Partial Settlement Threshold.
Threshold Values	Shows the Partial Settlement Threshold as an amount in cash.
Currency	Shows the currency code of the Partial Settlement Threshold.

Buttons

Search	This function enables the User to start a search according to the entered criteria. The results are displayed in a list on the same screen.
Reset	This function enables the User to set default search criteria and blanks out all optional criteria.

2.3.3.8 Tolerance Amounts - Search/List Screen

Context of Usage

This screen allows the authorised users to search for the tolerance amounts.

The Service Operators can additionally manage the tolerance amounts creating new ones or editing, deleting or restoring existing ones.

The result list is displayed sorted by default by “Status, “Valid from”, “Currency”.

Screen Access

- Common >> General Configuration Parameters >> Tolerance Amounts >> Search

Privileges

To use this screen, the following Privileges [] are needed:

- Tolerance Amount query
- Delete Tolerance Amount

Screenshot

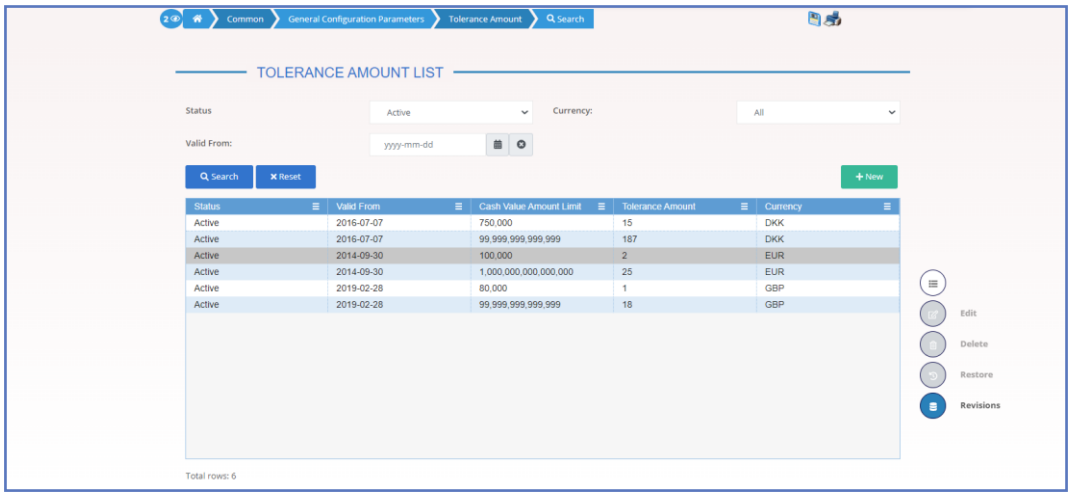


Illustration 59: Tolerance Amount – search/list screen

Fields Description

Tolerance Amounts - Search Criteria	
Status	Select the status of the tolerance amount from the possible values: ▌All ▌Active (default value) ▌Deleted
Valid From	Enter or pick the date from which the set of tolerance amount values is valid. Required format is: Date.
Currency	Select the currency code of the tolerance amount from the drop-down menu. The default value is ‘All’.

Tolerance Amount - List	
Status	Shows the status of the tolerance amount.
Valid From	Shows the date from which the set of tolerance amount values is valid.

Tolerance Amount - List	
Cash Value Amount Limit	Shows the cash value until which the tolerance amount is valid.
Tolerance Amount	Shows the tolerance amount value within the range identified by the cash value amount limit.
Currency	Shows the currency code related to the tolerance amount.

Buttons

Search	This function enables the User to start a search according to the entered criteria. The results are displayed in a list on the same screen.
Reset	This function enables the User to set default search criteria and blanks out all optional criteria.

3 User Instructions Part

3.1 General

The user instructions part comprises scenarios adapted from typical user workflows. They are grouped into related activities, called business packages, which are further grouped into categories.

Categories

The categories are a structural element and do not contain any information.

Business Packages

The business packages define an overall task. They include an overview and a list of the business scenarios. In detail, each business package description has the same structure and contains the following elements.

Overview The overview describes the aim and the background of the business package. It also explains the interrelation of the business scenarios.

List of Business Scenarios This section contains a list of all business scenarios belonging to the business package.

The list is unordered if the business scenarios represent alternative ways to achieve the aim of the business package. It is ordered if the business scenarios have to be carried out sequentially. Sequential business scenarios do not necessarily have to be carried out directly after each other. The sequence only implies that 1 business scenario is a prerequisite for the following ones.

Business Scenarios

Each business scenario represents a single workflow and consists of single action steps, intermediate results and a final result. In detail, each business scenario description has the same structure and contains the following elements.

Context of Usage The context of usage describes the aim of the business scenario and indicates whether this business scenario is mandatory or optional in order to fulfill the overall business package. It also contains the usage restrictions and the pre-requisites (excluding the privileges), if available.

Privileges In this section, all the necessary privileges to access and use the involved screens are listed. First the privileges to access the first screen are mentioned, followed by the privileges necessary to proceed with the business scenario. Afterwards, the privileges for the following screens are mentioned in the same order.

Reference This section lists all references to the screens involved, in order of their appearance in the business scenario.

All Rights reserved

Instructions Each workflow is described from the start to the end, beginning with the access to the starting screen. The instructions involve a number of separate steps which lead you through a series of screens and actions. Each action step is focused on 1 single action. Intermediate results are included and the instructions end with a final result. Possible alternatives and repetitions are highlighted with a notice sign.

Example

1. *Action step 1*
2. *Action step 2*

⇨ *Intermediate result*

3. *Action step 3*

➡ *Result*

3.2 Rule Sets

3.2.1 Configuration of a New CoSD Rule Set

Overview This business package describes the configuration of a new CoSD rule set, which is necessary in a conditional settlement process in order to identify if the process applies to a settlement instruction based on a set of rules.

Each T2S actor can have many active rule sets at any given point in time. Each rule set can include many rules. Each rule can include many groups of parameters. The maximum overall number of groups of parameters for the active rule sets is 1000. Each rule can include many parameters. Within each rule, each parameter can be linked to many distinct values. The maximum overall number of distinct values for the active rule sets is 50.

To configure a new CoSD rule set, carry out the following business scenario:

Business Scenario

- Create a new CoSD Rule Set [ ]

3.2.1.1 Create a New CoSD Rule Set

Context of Usage This business scenario describes how to create a new CoSD rule set.

In order to use conditional settlement, a CSD needs to define a set of rules in CRDM, i.e. a number of CoSD rules organised into CoSD rule sets.

The configuration of a rule set allows you to define the criteria according to which T2S checks whether a conditional settlement process has to be triggered or not on a settlement instruction.

If you define more than one rule for a specific CoSD rule set, these rules will be applied in a specifically defined sequential order.

Creating a new CoSD rule set is mandatory for the configuration of a CoSD rule set.

This business scenario is not relevant for central bank, CSD participant and payment bank users.

Privileges

To carry out this business scenario, you the following privileges [▸]:

- Create conditional security delivery rule
- Create conditional security delivery rule set
- Conditional security delivery rule set query

Reference

Further information on screens involved can be found in the screen reference part:

- *CoSD rule sets - search/list* screen [▸]
- *CoSD rule set - new/edit* screen [▸]
- *CoSD rule - new/edit* screen [▸]
- *CoSD rules – list* screen [▸]

Instructions

1. Go to the *conditional securities delivery rule sets – search/list* screen.
   Common >> Market Specific Configuration >> CoSD Rule Sets >> Search
2. Click on the *new* button.
   ⇨ The *CoSD rule set - new* screen is displayed.
3. Enter all mandatory information about the rule set you want to create in the ‘CoSD Rule Set’ frame.
4. Click on the *submit* button.
   ⇨ A new CoSD rule set has been created without any rule attached.
5. Go to the *CoSD rule sets – search/list* screen:
   Common >> Market Specific Configuration >> CoSD Rule Sets >> Search
5. Enter the information about the CoSD rule set you have just created.
6. Click on the *search* button.
7. Select the CoSD rule set you have just created.
8. Click on the *rules* button.
   ⇨ The *CoSD rules - list* screen is displayed.
9. Click on the *new* button.

⇨ The *CoSD rule – new* screen is displayed.

10. Enter all mandatory information about the rule set you want to create.
11. Click on the *add row* button in the 'CoSD Rule Parameters' frame.
12. Enter the name of the new group and all the other information of the rule you want to create.
13. Click on the *submit changes* button.

⇨ The parameters have been added to the rule.

Repetition

To create another new group, repeat the steps 11, 12 and 13.

You can add up to 10 parameters for all the created groups.

Alternatives

To set all fields to default value and blank out all optional fields, click on *reset* button.

To cancel the process and return to the previous screen, click on *cancel* button.

14. Click on the submit button.

➡ The new CoSD rule set has been created.

3.3 Liquidity Transfers

3.3.1 Creation of a New Standing/Predefined Liquidity Transfer Order

Overview

This business package describes the configuration of a standing/predefined liquidity transfer order.

A predefined or standing liquidity transfer order is a liquidity transfer from a T2S dedicated cash account to an credited account for a future execution, triggered by a business event or a precise point in time.

To configure a standing/predefined liquidity transfer order, carry out the following business scenarios in the predefined order:

Business Scenarios

- Create a new standing/predefined liquidity transfer order [Book 1]
- Create a new liquidity transfer order link set [▸]

3.3.1.1 Create a New Liquidity Transfer Order Link Set

Context of Usage

This business scenario describes a group of standing liquidity transfer orders that provide liquidity from one T2S dedicated cash account to one or more credited accounts in a certain order (i.e. multiple liquidity provision).

In order to add a standing liquidity transfer order to the liquidity transfer order link set, it is necessary that this standing liquidity transfer order is active and related to the same active T2S dedicated cash account.

Before you start, check whether the relationship among the liquidity transfer orders is time dependent. In this case, it is necessary to specify a 'Valid To' date, in addition to other mandatory data such as BIC or parent BIC.

Creating a new liquidity transfer order links set is optional for the configuration of a standing/predefined liquidity transfer order.

The business scenario is not relevant for CSD and CSD participant users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Liquidity transfer order link set query
- Create liquidity transfer order link set

Reference

Further information on screens involved can be found in the screen reference parts:

- *Standing/predefined liquidity transfer order link sets – search/list* screen [▸]
- *Standing/predefined liquidity transfer order link set – new/edit* screen [▸]

Instructions

1. Go to t*he standing/predefined liquidity transfer order link sets – search/list* screen:
   T2S >> Cash >> Standing/Predefined Liquidity Transfer Order Link Sets >> Search
2. Click on the *new* button.
   ⇨ The *standing/predefined liquidity transfer order link set – new* screen is displayed.
3. Enter all mandatory information about the liquidity transfer order link set you want to create in the 'Liquidity Transfer Order Link Set New' frame.
4. To add a liquidity transfer order link, go to the 'Liquidity Transfer Order Links' frame.
5. Enter all mandatory information about the liquidity transfer order link into the text fields or select the respective value from the drop-down menu.
6. Click on the *submit changes* button.

⇨ A new liquidity transfer order link has been added to the order sequence and liquidity transfer order reference list.

Repetition

To add more liquidity transfer order links, repeat steps 4 to 6.

You can add up to 10 links.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

7. Click on the *submit* button.

➡ The new liquidity transfer order link set has been created.

3.4 Market-Specific Attributes

3.4.1 Configuration of a New Market-Specific Attribute

Overview

This business package describes the configuration of a new market-specific attribute.

In addition to the standard set of reference data, CRDM gives you the possibility to configure specific personal attributes limited to a specific party. These attributes can be used for information purposes or for the configuration of restriction types. A market-specific attribute can be assigned to a party, to a securities account and to a security.

To configure a new market-specific attribute, carry out the business scenarios in the predefined order:

Business Scenarios

- Create a new attribute domain [▷]
- Create a new market-specific attribute [▷]

3.4.1.1 Create a New Market-Specific Attribute

Context of Usage

This business scenario describes how to create a new market-specific attribute.

You can create a new market-specific attribute to enter non-standard information for your securities, securities accounts and parties.

Creating a new market-specific attribute is mandatory for the configuration of a market-specific attribute.

Before you create a new market-specific attribute value, check whether the relevant attribute domain exists and is active.

This business scenario is not relevant for CSD participants, external CSDs or payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Create market-specific attribute
- Market-specific attribute list query

Reference

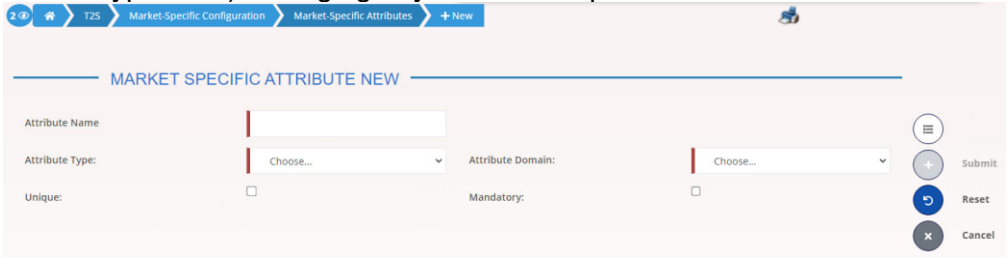
Further information on screens involved can be found in the screen reference part:

- *Market-specific attributes – search/list* screen [▸]
- *Market-specific attribute – new/edit* screen [▸]

Instructions

1. Go to the *market-specific attributes – search/list* screen:
   T2S >> Market-Specific Configuration >> Market-Specific Attributes >> Search
2. Click on the *new* button.
   ⇨ The *market-specific attribute – new* screen is displayed.
3. Enter all mandatory information in the ‘Market-Specific Attribute’ frame.
4. Select if the market-specific attribute is unique or mandatory.

   If you create a new unique market-specific attribute, you can only assign one value of the market-specific attribute to the relevant CRDM object (party/security/securities account) indicated by the object type.
   If you create a new mandatory market-specific attribute, you must assign one or more values to all the relevant reference data objects (indicated by the ‘Attribute Type’ field) belonging to your data scope.



Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.
To cancel the process and return to the previous screen, click on the *cancel* button.

5. Click on the *submit* button.

➡ The new market-specific attribute has been created.

3.4.1.2 Create a New Attribute Domain

Context of Usage

This business scenario describes how to create a new attribute domain.

Creating a new attribute domain is mandatory for the configuration of a market-specific attribute.

The creation of an attribute domain requires the name and the description of the attribute domain and the format rules that apply to all the values of the attribute domain. These rules allow you to define the related values in two different ways: a free text definition or a predefined list of values.

During the creation of an attribute domain it is possible to define the actual list of all possible values for the attribute domain. These values are the only possible values that can be assigned to the related market-specific attribute.

Before you create a new attribute domain, check whether if it already exists.

The business scenario is not relevant for CSD participants, external CSDs or payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Attribute domain list query
- Create attribute domain

Reference

Further information on screens involved can be found in the screen reference part:

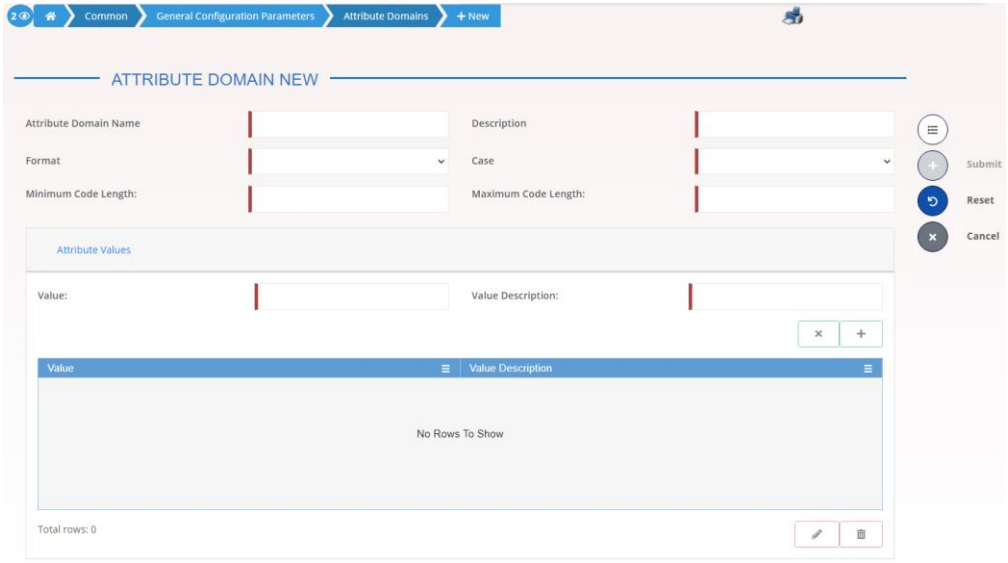
- *Attribute domains – search/list* screen [▸]
- *Attribute domain – new/edit* screen [▸]

Instructions

1. Go to the *attribute domains – search/list* screen:
   Common>> General Configuration Parameters >> Attribute Domains >> Search
2. Click on the *new* button.

   ⇨ The *attribute domain – new* screen is displayed.

3. Enter all mandatory information in the ‘Attribute Domain’ frame.
4. You can define attribute values from the list in the ‘Attribute values’ frame by selecting the respective row(s) or you can add new attribute domain values by clicking on the *submit changes* button.
5. This optional step defines the list of all the possible values for the attribute domain.
6. These values are the only one you can input as a market-specific attribute of the new created object, wherein the only possible object types are securities, securities account and parties.
7. In case you do not enter any value in the frame ‘Attribute Values’, CRDM considers as valid for this attribute domain any value matching the format rules defined in the previous step.



Repetition

To add more attribute values, repeat step 4.
You can add up to 10 attribute values.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.
To cancel the process and return to the previous screen, click on the *cancel* button.

8. Click on the *submit* button.

➡ The new attribute domain has been created.

3.4.2 Assignment of a Market-Specific Attribute Value

Overview

This business package describes the assignment of a market-specific attribute value.

In addition to the standard set of reference data information, a market-specific attribute value can be assigned to a party, securities account or a security. Moreover, a market-specific attribute value can be assigned to a restriction type, which has been previously configured to accept it.

For the assignment of a market-specific attribute value, carry out the business scenarios in the predefined order and choose the business scenario relevant to you whenever options are given

Business Scenarios

- Create a new attribute domain [▸]
- Create a new market-specific attribute [▸]
- Assign a market specific attribute value to a:
  1. Party [▸]
  2. Securities Account [▸]
  3. Security [▸]

3.4.2.1 Assign a Market-Specific Attribute Value to a Party

Context of Usage

A CSD or a central bank can define some specific attributes in addition to the standard set of reference data for its parties.

Assigning a market-specific attribute value is mandatory for all parties belonging to your entity, if the market-specific attribute has been defined as mandatory. It is only necessary, if you have not already assigned a market-specific attribute value when creating a new party.

Before you assign a market-specific attribute value, check whether the relevant party exists and is active.

This business scenario is not relevant for CSD participants and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [Book 1]:

- Party list query
- Create party
- Update party

Reference

Further information on screens involved can be found in the screen reference part:

- *Parties – search/list* screen [Book 1]
- *Party - details* screen [Book 1]
- *Party – new/edit* screen [Book 1]

Instructions

1. Go to the *parties – search/list* screen:
   Common>> Parties >> Parties >> Search

Hint

If you want to assign a new market-specific attribute value without checking the existing ones, proceed with step 7.

2. Enter all search criteria known to you about the party to which you want to assign the market-specific attribute value.
3. Click on the search button.
   ⇨ A list containing the search results is displayed on the screen.
   ⇨ If the search retrieves a single party, the *party – details* screen is displayed directly. Proceed with step 6.
4. Select the relevant party.
5. Click on the details button.
   ⇨ The *party – details* screen is displayed.
6. Check the list of the market-specific attributes already assigned to the party.
7. Click on the edit button.
   ⇨ The *party – edit* screen is displayed.
8. Click on add row button under the frame Market-Specific Attribute'.
9. Enter all the mandatory information in the 'Market-Specific Attributes' frame.
10. If the market-specific attribute has been created for an attribute domain with predefined values only those predefined values are allowed, otherwise you can enter any value matching the format rules defined in the attribute domain.
11. If the market-specific attribute has been defined as unique you can only enter one value.
12. Click on the *submit changes* button.
    ⇨ A new market-specific attribute has been added to the list.

Repetition

To add more market-specific attributes, repeat steps 8, 9 and 10.

You can add up to 10 market-specific attribute values.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

13. Click on the *submit* button.

➡ The new market-specific attribute value(s) has (have) been assigned to the selected party.

3.4.2.2 Assign a Market-Specific Attribute Value to a Security

Context of Usage

This business scenario describes how to add an attribute for internal purposes to the securities belonging to your data scope.

Assigning a market-specific attribute value to a security is mandatory for all securities belonging to your entity, if the market-specific attribute has been defined as mandatory. It is only necessary, if you have not already assigned a market-specific attribute value when creating a new security.

Before you assign a market-specific attribute value, check whether the relevant security exists and is active.

This business scenario is not relevant for CB, payment bank and CSD participant users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- ISIN list query
- Create security
- Update security

Reference

Further information on screens involved can be found in the screen reference part:

- *Securities – search/list* screen [▸]
- *Security - details* screen [▸]
- *Security – new/edit* screen [▸]

Instructions

1. Go to the *securities – search/list* screen:
   T2S >> Securities >> Securities >> Search

Hint

If you want to assign a new market-specific attribute value without checking the existing ones, proceed with step 7.

2. Enter all search criteria known to you about the security to which you want to assign the market-specific attribute value.
3. Click on the search button.
   ⇨ A list containing the search results is displayed on the screen.
   ⇨ If the search retrieves only one security, the *security – details* screen is displayed directly. Proceed with step 6.
4. Select the relevant security.
5. Click on the *details* button.
   ⇨ The *security – details* screen is displayed.
6. Check the list of the market-specific attributes already assigned to the security.
7. Click on the *edit* button.
   ⇨ The *security – new/edit* screen is displayed.
8. Click on the *add row* button under the frame ‘Market-Specific Attribtue’.
9. Enter all the mandatory information in the ‘Market-Specific Attributes’ frame.
10. If the market-specific attribute has been created for an attribute domain with predefined values only those predefined values are allowed, otherwise you can enter any value matching the format rules defined in the attribute domain.
11. If the market-specific attribute has been defined as unique you can only enter one value.
12. Click on the *submit changes* button.
    ⇨ A new market-specific value has been added to the list.

Repetition

To add more market-specific values, repeat steps 8, 9 and 10.

You can add up to 10 market-specific attribute values.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

13. Click on the *submit* button.

➡ The new market-specific attribute value(s) has(have) been assigned to the selected security.

3.4.2.3 Assign a Market-Specific Attribute Value to a Securities Account

Context of Usage

This business scenario describes how to add an attribute for internal purposes to the securities accounts belonging to your data scope.

Assigning a market-specific attribute value to a securities account is mandatory if the market-specific attribute has been defined as mandatory. It is only necessary, if you have not already assigned a market-specific attribute value when creating a new securities account.

Before you assign a market-specific attribute value, check whether the relevant securities account exists and is active.

This business scenario is not relevant for CB, payment bank and CSD participant users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Securities account list query
- Securities account reference data query
- Create securities account
- Update securities account

Reference

Further information on screens involved can be found in the screen reference part:

- *Securities accounts – search/list* screen [▸]
- *Securities account – details* screen [▸]
- *Securities account – new/edit* screen [▸]

Instructions

1. Go to the *securities accounts – search/list* screen:
   T2S >> Securities >> Securities >> Search

Hint

If you want to assign a new market-specific attribute value without checking the existing ones, proceed with step 7.

2. Enter all search criteria known to you about the securities account to which you want to assign the market-specific attribute value.
3. Click on the *search* button.
   ⇨ A list containing the search results is displayed on the screen.
   ⇨ If the search retrieves only one securities account, the *securities account – details* screen is displayed directly. Proceed with step 6.
4. Select the relevant securities account.
5. Click on the *details* button.
   ⇨ The *securities account - details* screen is displayed.
6. Check the list of market-specific attributes which are already assigned to the securities account.
7. Click on the *edit* button.
   ⇨ The *securities account – new/edit* screen is displayed.
8. Click on the *add row* button under the 'Market-Specific Attribute' frame.
9. Enter all the mandatory information in the 'Market-Specific Attributes' frame.
10. If the market-specific attribute has been created for an attribute domain with predefined values, only those predefined values are allowed, otherwise you can enter any value matching the format rules defined in the attribute domain.
11. If the market-specific attribute has been defined as unique you can only enter one value.
12. Click on the *submit changes* button.
    ⇨ A new market-specific attribute has been added to the list.

Repetition

To add more market-specific attributes, repeat steps 8, 9 and 10.

You can add up to 10 market-specific attribute values.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

13. Click on the *submit* button.

➡ The new market-specific attribute value(s) has(have) been assigned to the selected securities account.

3.5 Restriction Types

3.5.1 Configuration of a New Restriction Type

Overview

This business package describes the configuration of a new restriction.

Restriction types are attributes that define the specific processing characteristics for the object they apply to for a given time period based on a set of rules.

Each Actor can have many active rule sets at any given point in time. Each rule set can include many rules. Each rule can include many groups of parameters. The maximum overall number of groups of parameters for the active rule sets is 5,000. Each rule can include many parameters. Within each rule, each parameter can be linked to many distinct values. The maximum number of distinct parameters within the active rule sets is 100. Parameters for restriction types configuration can also include market specific attributes. In this case, the maximum number of market-specific attributes, applicable for restriction type's configurations, is 10 for all the restriction types of any given CSD and a maximum of five per restriction type rule. These two limits cover all types of market-specific attributes (i.e. party market-specific attributes, securities market-specific attributes and securities account market-specific attributes). So, for example, if a CSD selects three party market-specific attributes to configure its restriction types, then the same CSD can select no more than 7 (i.e. 10-3) security or securities account market-specific attributes to configure its restriction types. Similarly, if a CSD selects two party market-specific attributes to configure one specific restriction type rule, then the same CSD can select no more than three security or securities account market-specific attributes to configure the same restriction type rule.

To configure a new restriction type, carry out the following business scenarios in the predefined order and choose the business scenario which is relevant to you whenever options are given:

Business Scenarios

- Create a new restriction type [▸]
- Configure a new restriction type rule set [▸]

3.5.1.1 Create a New Restriction Type

Context of Usage

This business scenario describes how to create a new restriction type. A restriction type indicates attributes that define the specific processing characteristics for the object they apply to for a given time period. There is a set of harmonised restriction types defined at system level by the Service operator.

To each available restriction type, you can set up a set of rules as conditions to be fulfilled before triggering the restriction. In addition, you can set up your own restriction type.

This business scenario is not relevant for CSD participant and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Market-specific restriction list query
- Create restriction type
- Update restriction type

Reference

Further information on screens involved can be found in the screen reference parts:

- *Restriction types - search/list* screen [Book 1]
- *Restriction type - new/edit* screen [Book 1]

Instructions

1. Go to the *restriction types – search/list* screen:
   Common >> Market-Specific Configuration >> Restriction Types >> Search
2. Click on the *new* button.
   ⇨ The *restriction type – new* screen is displayed.
3. Enter all mandatory information in the ‘Restriction Type’ frame.

Notice

If the restriction processing type is set to ‘Rejection’, the object restriction type can only be set to ‘Settlement Instruction’, ‘Intra-Position Movement Instruction’ or ‘Intra-Balance Movement Instruction’.

If the restriction processing type is set to ‘CSD Validation Hold’, the object restriction type can only be set to ‘Settlement Instruction’.

If the restriction processing type is set to ‘Blocking’, the object restriction type can only be set to ‘Party’, ‘Security’, ’Securities Account’, ‘T2S Dedicated Cash Account’, ‘External RTGS Account’, ‘Cash Balance’ or ‘Securities Positions’.

If the restriction processing type is set to ‘Reservation’, ‘Deliverable’ or ‘CoSD Blocking’, the object restriction type can only be set to ‘Cash Balance’ or ‘Securities Position’.

If the restriction processing type is set to ‘Earmarking’, ‘Collateralised’ or ‘Earmarking for Auto-Collateralisation’, the object restriction type can only be set to ‘Securities Positions’.

If the specified restriction processing type is 'Rejection' or 'CSD Validation Hold', the specified ‘Valid from’ date must be later than the date following the current date. In all other cases the specified ‘Valid from’ date must be later than the current date.

In case the value ‘Positive’ is selected in the ‘Positive/Negative Paramenter Set’ field, the restriction is applied in case the linked rules are satisfied.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

4. Click on the *submit* button.

➡ A new restriction type has been created.

3.5.1.2 Configure a Restriction Type Rules

This business scenario describes how to configure a restriction type rule. The configuration of a rule allows you to define the criteria according to which T2S checks whether a restriction type has to be triggered or not. These criteria are expressed on the base of a predefined set of parameter types different for each

Context of Usage

case. In addition to these predefined parameter types, you can configure a market-specific attribute previously created.

You need to configure a restriction type rule set for two different reasons:

- Acceptance/rejection of a settlement instruction at business validation level
- Intraday restriction on parties, securities and securities account, external RTGS accounts and T2S dedicated cash accounts to block settlement on the relevant reference data object

Before you configure a restriction type rule, you have to create a new restriction type.

This business scenario is optional for the configuration of a new restriction type, since a restriction type can exist without any related rule set. However, a case one restriction type without any rule attached has not any effect in the system.

For each rule you must define at least one parameter. In addition you can configure at least one group of values defined for each parameter. If you define more than one rule for a specific restriction type, these rules will be applied in a specifically defined sequential order.

This business scenario is not relevant for CSD participant and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Market-specific restriction type rule set list query
- Market-specific restriction type list query
- Create restriction type rule
- Delete restriction type rule
- Delete restriction type
- Update restriction type rule

Reference

Further information on screens involved can be found in the screen reference part:

- *Restriction types – search/list* screen [Book 1]
- *Restriction types – details* screen [Book 1]
- *Restriction types – new/edit* screen [Book 1]

Instructions

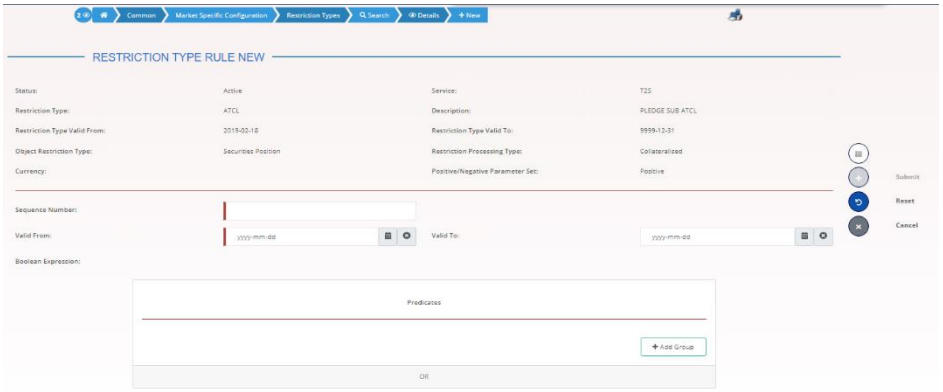
1. Go to the *restriction types – search/list* screen:
   Common >> Market-Specific Configuration >> Restriction Types >> Search

2. Enter all search criteria known to you about the restriction type for which you want to configure a restriction type rule.
3. Click on the *search* button.

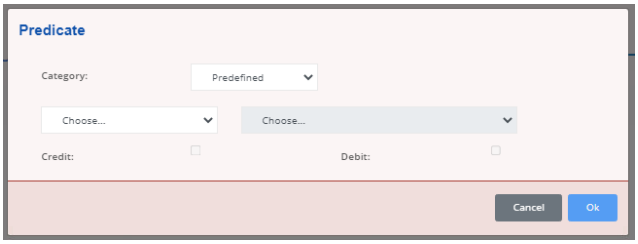
   ⇨ A list containing the search results is displayed on the screen.
4. Select the relevant restriction type by clicking on an entry in the list.
5. Click on the *details* button.

   ⇨ The *restriction type - details* screen is displayed.
6. Click on the *add Rule* button.

   ⇨ The *restriction type rule - new* screen is displayed.

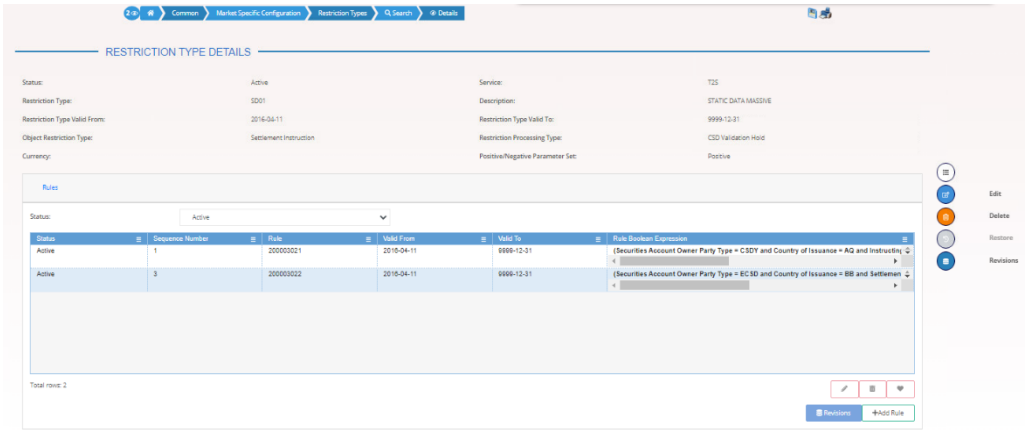


7. Enter the relevant information in the ‘Restriction Type Rule’ frame.
8. Click on the *add group* button.
9. Enter all relevant information in order to define a predicate and click *Ok* button.



10. Click on the *submit changes* icon.

    ⇨ A new group has been added.



Repetition

To create an additional new group, repeat steps 8, 9 and 10.

Alternatives

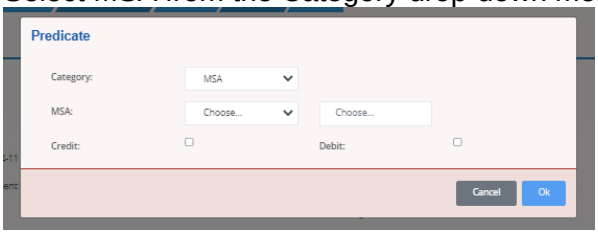
To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

11. To add a market-specific attribute value among the parameters, click on the *new group* button.

    ⇨ The ‘New Type’ prompt is displayed.

12. Select MSA from the Category drop-down menu.



13. Click on the *OK* button.

    ⇨ The *restriction type rule – new/edit* screen is displayed.

    ⇨ The selected market-specific attribute has been added to the parameters.

Repetition

To enter a new rule with the selected market-specific attribute, repeat steps 8, 9 and 10.

14. Click on the *submit* button.

➡ The new restriction type rule set has been created.

3.5.2 Assignment of a Restriction Type

Overview

This business package describes the assignment of a restriction type.

You can assign a restriction type to a party, securities account, security, T2S dedicated cash account or external RTGS account. Each CSD and each central bank can define its own restriction types in addition to harmonised restriction types defined at system level by a Service operator.

To assign a restriction type, carry out the business scenario relevant to you from the list below.

Business Scenario

- Assign a restriction type to a party [▶]
- Assign a restriction type to a security [▶]
- Assign a restriction type to a securities account [▶]
- Assign a restriction type to a T2S dedicated cash account [
- Assign a restriction type to an external RTGS account [

3.5.2.1 Assign a Restriction Type to a Party

Context of Usage

This business scenario describes how to assign a restriction type to a party in order to block it from settlement, according to the list of parameters you specified in the associated rule set.

Each CSD and each CB can define its own restrictions; these can then be applied to a party in addition to the harmonised restriction types defined at system level by the Service Operator.

If you do not specify any rules or parameters, the blocking is applied to all the transactions of the relevant party.

Before you assign a restriction type to a party, you have to create the restriction and configure it through a proper set of rules that define all the criteria under which the restriction is triggered.

Privileges

To carry out this business scenario, you need the following privileges [▶]:

- Party list query
- Create party
- Update party
- Market-specific restriction list query

Reference

Further information on screens involved can be found in the screen reference part:

- *Parties – search/list* screen [
- *Party – details* screen [
- *Party - new/edit* screen [

Instructions

1. Go to the *parties – search/list* screen:
   Common >> Parties >> Parties >> Search
2. Enter all search criteria known to you about the party to which you want to assign the restriction.
3. Click on the *search* button.
   ⇨ A list containing the search results is displayed on the screen.
   ⇨ If the search retrieves a single party, the *party – details* screen is displayed directly. Proceed with step 6.
4. Select the relevant party by clicking on an entry in the list.
5. Click on the *details* button.
   ⇨ The *party – details* screen is displayed.
6. Check the list of restriction types already assigned to the party.
7. Click on the *edit* button.
   ⇨ The *party – edit* screen is displayed.
8. Enter all the mandatory information in the ‘Restrictions’ frame.
9. Click on the *add row* button.
   ⇨ A new restriction type has been added to the list.

Repetition

To add more restrictions, repeat steps 8 and 9.

You can add up to 10 restriction types.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

10. Click on the *submit* button

➡ The new restriction(s) has (have) been assigned to the selected party.

3.5.2.2 Assign a Restriction Type to a Security

Context of Usage

This business scenario describes how to assign a restriction type to a security in order to block it from settlement, according to the list of parameters specified in the associated rule set. In case no parameters/rules are specified, T2S blocks all settlements on the given security.

CSD users can assign a restriction type to a security for their relevant participants. CSD participants are entitled to check the restrictions that are currently applied to their own security.

A security can be restricted by different CSDs. A CSD participant can see only the restriction imposed by the relevant CSD.

This business scenario is not relevant for CB and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- ISIN list query
- Create security
- Update security

Reference

Further information on screens involved can be found in the screen reference part:

- *Securities – search/list* screen [▸]
- *Security – details* screen [▸]
- *Security – new/edit* screen [▸]

Instructions

1. Go to the *securities – search/list* screen:
   T2S >> Securities >> Securities >> Search

Hint

If you want to assign a new restriction type without checking the existing ones, proceed with step 7.

2. Enter all search criteria known to you about the security to which you want to assign the restriction.
3. Click on the *search* button.

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

⇨ If the search retrieves only one security, the *security – details* screen is displayed directly. Proceed with step 6.

4. Select the relevant security.
5. Click on the *details* button.
   ⇨ The *security - details* screen is displayed.
6. Check the list in the “Restriction” frame in the ‘Restriction Type’ column of the restriction types already assigned to the security.
7. Click on the *edit* button.
   ⇨ The *security – new/edit* screen is displayed.
8. Enter all the mandatory information in the ‘Restriction’ frame
9. Click on the add row button.
   ⇨ A new restriction type has been added to the list.

Repetition

To add more restriction types, repeat steps 8 and 9.

You can add up to 10 restriction types.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

10. Click on the *submit* button.
    ➡ The new restriction(s) has (have) been assigned to the selected security.

3.5.2.3 Assign a Restriction Type to a Securities Account

Context of Usage

This business scenario describes how to assign a restriction type to a securities account. You can assign a restriction type to a securities account in order to block it from settlement according to the list of parameters specified in the associated rule set. In case no parameters/rules are specified, T2S blocks all settlements on the given account.

CSD users can assign a restriction type to a securities account for their relevant participants. CSD participants are entitled to check the restrictions that are currently applied to their own securities account.

This business scenario is not relevant for CB and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Create securities account
- Update securities account
- Delete securities account

Reference

Further information on screens involved can be found in the screen reference part:

- *Securities accounts – search/list* screen [▸]
- *Securities account – details* screen [▸]
- *Securities account – new/edit* screen [▸]

Instructions

1. Go to the *securities accounts – search/list* screen:
   T2S >> Securities Account >> Securities Accounts >> Search
2. Enter the search criteria known to you about the securities account to which you want to assign the market-specific attribute value.
3. Click on the *search* button.
   ⇨ A list containing the search results is displayed on the screen.
   ⇨ If the search retrieves only one securities account the *securities account – details* screen is displayed. Proceed with step 6.
4. Select the relevant securities account by clicking on an entry in the list.

Hint

If you want to assign a new restriction type without checking the existing ones, proceed with step 7.

5. Click on the *details* button.
   ⇨ The *securities account - details* screen is displayed.
6. Check the list under the ‘Restriction Type’ column field of the restrictions types already assigned to the secuirities account.
7. Click on the *edit* button.
   ⇨ The *securities account – new/edit* screen is displayed.
8. Enter all the mandatory information in the ‘Restrictions’ frame.
9. Click on the *add row* button.
   ⇨ A new restriction type has been added to the restriction list.

Repetition

To add more restriction types, repeat steps 8 and 9.

You can add up to 10 restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

10. Click on the *submit* button.

➡ The new restriction type(s) has (have) been assigned to the selected securities account.

3.5.2.4 Assign a Restriction Type to a T2S Dedicated Cash Account

Context of Usage

This business scenario describes how to assign a restriction type to a T2S dedicated cash account.

Restriction types are attributes that define the specific processing characteristics for the T2S dedicated cash account, that apply for a given time period. In this case (when the object type is a T2S dedicated cash account) the only restriction that can be applied is the blocking of the selected T2S dedicated cash account from settlement, according to the list of parameters you have specified in the associated rule set. In case you did not specify any parameters, all settlement instructions are blocked on the given T2S dedicated cash account.

Each CB can define its own restrictions; these can then be applied to a dedicated cash account in addition to the harmonised restriction types defined at system level by the T2S operator.

If you do not specify any rules, the blocking is applied to all the transactions of the relevant T2S dedicated cash account.

Before you assign a restriction type to a dedicated cash account, you have to create the restrictionand if necessary you have to configure it through a proper set of rules that define all the criteria under which the restriction is triggered.

This business scenario is not relevant for CSD, CSD participant or external CSD users.

Privileges

To carry out this business scenario, you need the following privileges [▷]:

- Cash Account list query
- Create Cash Account
- Update Cash Account
- Cash Account reference data query

Reference

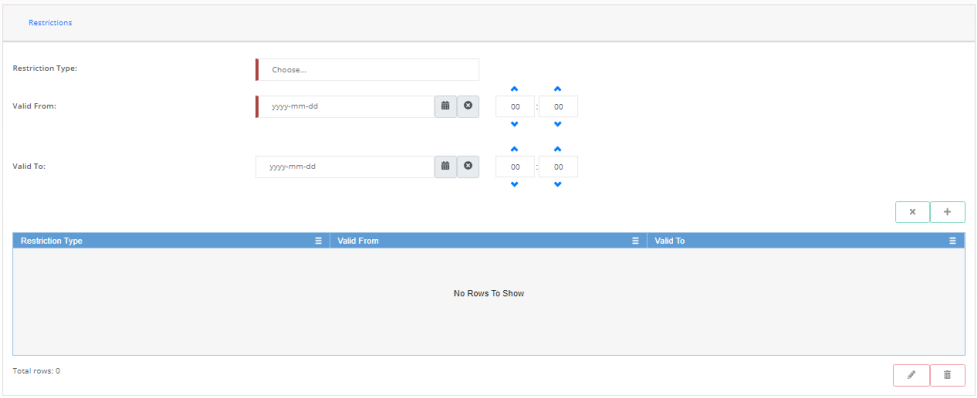
Further information on screens involved can be found in the screen reference part:

- *Cash Accounts – search/list* screen [Book 1]
- *Cash Account – details* screen [Book 1]
- *Cash Account - new/edit* screen [Book 1]

Instructions

1. Go to the *Cash Accounts – search/list* screen:
   Common >> Cash >> Cash Accounts >> Search
2. Enter all search criteria about the T2S dedicated cash account to which you want to assign the restriction.
3. Click on the *search* button.
   ⇨ A list containing the search results is displayed on the screen.
   ⇨ If the search retrieves a single T2S dedicated cash account, the *Cash Account – details* screen is displayed directly. Proceed with step 6.
4. Select the relevant T2S dedicated cash account.
5. Click on the *details* button.
   ⇨ The *T2S dedicated cash account – details* screen is displayed.
6. Check the list of restriction types already assigned to the T2S dedicated cash account.
7. Click on the *edit* button.
   ⇨ The *Cash account – edit* screen is displayed.
8. Click on the *add row* button.
9. Enter all the mandatory information in the ‘Restrictions’ frame.

All Rights reserved



10. Click on the *submit changes* button.

    ⇨ A new restriction has been added to the list.

Repetition

To add more restriction types, repeat steps 8, 9 and 10.

You can add up to 10 restriction types.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

11. Click on the *submit* button.

    ➡ The new restriction(s) has (have) been assigned to the selected T2S dedicated cash account.

3.5.2.5 Assign a Restriction Type to an external RTGS Account

Context of Usage

This business scenario describes how to assign a restriction type to an external RTGS account.

Restriction types are attributes that define the specific processing characteristics for the external RTGS account which they apply to for a given time period. In this case (when the object type is an external RTGS account), the only restriction processing that you can apply is the blocking of the selected external RTGS account from settlement, according to the list of parameters you have specified in the associated rule set. If you did not specify any parameters, all liquidity transfer are blocked on the given RTGS account.

Each CB can define its own restrictions; these can then be applied to an external RTGS account in addition to the harmonised restriction types defined at system level by the T2S operator.

If you do not specify any rules, the blocking is applied to all the transactions of the relevant external RTGS cash account.

Before you assign a restriction type to an external RTGS account, you have to create the restriction and if necessary you have to configure it through a proper set of rules that define all the criteria under which the restriction is triggered.

This business scenario is not relevant for CSD and CSD participant users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- External RTGS account list query
- External RTGS account details query
- Create external RTGS account
- Update external RTGS account

Reference

Further information on screens involved can be found in the screen reference part:

- *External RTGS accounts – search/list* screen [▸]
- *External RTGS account – details* screen [▸]
- *External RTGS account - new/edit* screen [▸]

Instructions

1. Go to the *external RTGS accounts – search/list* screen:
Common >> Cash >> External RTGS Account >> External RTGS Account >> Search
2. Enter all search criteria known to you about the external RTGS account to which you want to assign the restriction.
3. Click on the *search* button.
   ⇨ A list containing the search results is displayed on the screen.
   ⇨ If the search retrieves a single account, the *external RTGS account – details* screen is displayed. Proceed with step 6.
4. Select the relevant external RTGS account.
5. Click on the *details* button.
   ⇨ The *external RTGS account – details* screen is displayed.
6. Check the list of restriction types already assigned to the external RTGS account.
7. Click on the *edit* button.

⇨ The *external RTGS account – edit* screen is displayed.

8. Enter all the mandatory information in the ‘External RTGS Account Restrictions’ frame.
9. Click on the *submit changes* button in the ‘Options’ column.

⇨ A new restriction has been added to the list.

Repetition

To add more restrictions, repeat steps 8 and 9.

You can add up to 10 restriction types.

Alternatives

To set all fields to default and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

10. Click on the *submit* button.

➡ The new restriction(s) has (have) been assigned to the selected external RTGS account.

3.6 Reference Data Configuration for the Settlement Process

3.6.1 Configuration for Intra-CSD Settlement

Overview

This business package describes the configuration for an intra-CSD settlement.

Intra-CSD settlement is defined as the settlement between participants that belong to the same CSD. In case the CSD is the issuer CSD for that specific security, it must configure itself as issuer CSD and setting up a securities CSD link.

To configure for intra-CSD settlement, carry out the following business scenarios in the predefined order.

Business Scenarios

- Create a new participant [▷]
- Create a new securities account [▷]
- Configure security CSD links [▷]

3.6.1.1 Create a New Participant

Context of Usage

This business scenario describes how to create a new participant. Each CSD is responsible for the creation of the party reference data for their CSD participants and for other CSDs that are external to T2S, whereas each CB is responsible for the creation of the party reference data for their payment banks.

Creating a new participant is mandatory for the administration of participants. It is optional for the configuration for intra-CSD settlement, for the configuration for a central bank, for the configuration for central bank collateralisation and for the configuration for client collateralisation.

Before you start, check whether the participant has not already been created by someone else. Also, make sure that the party BIC you want to use for the new participant has been created in the BIC directory. Finally you have to check if a mandatory market-specific attribute is required.

Privileges

To carry out this business scenario, you need the following privileges [Book 1]:

- Party list query
- Create Party

Reference

Further information on screens involved can be found in the screen reference part:

- *Parties – search/list* screen [Book 1]
- *Party – new/edit* screen [Book 1]

Instructions

1. Go to the *parties – search/list* screen:
   Common >> Parties >> Parties >> Search
2. Click on the *new* button.
   ⇨ The *party – new* screen is displayed.
3. Enter all mandatory information in the ‘Party’, ‘Address’ and ‘Auto-Collateralisation Rules’ frames.
   If the party type is ‘CSD participant’, the ‘Address’ frame is not available.
   The ‘Auto-Collateralisation Rule’ frame is only available for the ‘Payment Bank’ party type.
4. To add a technical address, market-specific attribute or restriction, enter all mandatory information in the ‘Technical Addresses’, ‘Market-Specific Attributes’ and ‘Restrictions’ frames.
   The ‘Market-Specific Attributes’ frame is mandatory only if the market-specific attribute is defined as mandatory.
   At least one technical address has to be defined.
5. Click on the *add row* button.

⇨ A new technical address, market-specific attribute or restriction has been added to the list.

Repetition

To add more technical addresses, market-specific attributes or restrictions, repeat steps 4 and 5.

You can add up to 10 technical addresses, market-specific attributes or restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

6. Click on the *submit* button

➡ The new participant has been created.

3.6.1.2 Create a New Securities Account

Context of Usage

This business scenario describes how to create a new securities account. Each CSD is responsible for opening securities accounts in its books for itself and all its participants. T2S envisages the following types of securities accounts:

- CSD participant account, i.e. the ordinary securities account used for the settlement of instructions
- CSD mirror account, CSD omnibus account and inter-CSD account, all used for cross-CSD settlement
- Issuance account, i.e. the securities account reflecting the holdings of the participants of the issuer CSD for a given financial instrument. The issuer CSD can specify the issuance account for any given security when setting up its securities CSD links configuration for the same security
- T2S technical offset account, i.e. a specific technical account foreseen for settlement in the direct holding markets only

T2S provides the possibility to define a time-dependent relationship between CSD participants and securities accounts. This means that the CSD can change the relationship between the CSD participant and the securities accounts. Only one CSD must be linked to the securities account at any point in time. There is no

limit on the number of securities accounts a single party can own within the same CSD.

Before you start, check whether the securities account has not already been created by someone else. Finally you have to check if a mandatory market-specific attribute is mandatory.

This business scenario is not relevant for CB and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Securities account list query
- Create securities account
- Update securities account

Reference

Further information on screens involved can be found in the screen reference part:

- *Securities accounts – search/list* screen [▸]
- *Securities account – new/edit* screen [▸]

Instructions

1. Go to the *securities accounts – search/list* screen:
   T2S >> Securities Accounts >> Securities Account >> Search
2. Click on the *new* button.
   ⇨ The *securities account – new* screen is displayed.
3. Enter all mandatory information in the ‘Securities Account’ frame.
4. To add a market-specific attribute or a restriction, enter all mandatory information in the ‘Market-Specific Attributes’ and ‘Restrictions’ frames.
5. Click on the *add row* button.

Repetition

To add more market-specific attributes or restrictions, click on the *submit changes button* and repeat steps 4 and 5.

You can add up to 10 market-specific attributes or restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

6. Click on the *submit* button.

➡ The new securities account has been created.

3.6.1.3 Configure Security CSD Links

Context of Usage

This business scenario describes how to configure a security CSD link in order to allow the securities' eligibility for cross-CSD settlement, Intra-CSD settlement and external CSD settlement.

All other investor CSDs that want to settle a security issued by another CSD must define their technical issuer CSD for that security. The technical issuer CSD is the CSD where the investor CSD has opened the omnibus account. It is possible to define as technical issuer both the issuer CSD (direct link configuration) or another investor CSD (relayed link configuration). For a complete direct link configuration it is necessary to define only the issuer CSD first and then to create another security CSD link, between the previously defined issuer CSD (referred to as technical issuer) and the investor CSD. If the link is a direct one, the issuer CSD can decide to specify one or more issuance accounts. If more than one issuance account is specified, the issuer CSD has to indicate the primary account.

Finally, by means of the security maintenance flag it is possible to define a CSD as maintainer for the given financial instrument (security maintaining entity).

Configuring security CSD links is mandatory for the configuration of a cross-CSD settlement, for the configuration of an external-CSD settlement and for the administration of securities.

Before you configure security CSD links, check whether the ISIN and the investor CSD exist. If you are configuring a security CSD link for an ISIN maintained by another CSD, you have to check if you have already added all the mandatory market-specific attributes to the relevant security.

This business scenario is not relevant for CSD participants, CB and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Securities CSD link query
- Create security CSD link
- Update security CSD link

Reference

Further information on screens involved can be found in the screen reference part:

- *Security CSD links – search/list* screen [▸]
- *Security CSD link – new/edit* screen [▸]

Instructions

1. Go to the *security CSD links – search/list* screen:
   T2S >> Securities >> Security CSD Links >> Search
2. Click on the *new* button.
   ⇨ The *security CSD link – new* screen is displayed.
3. Enter all mandatory information in the 'CSD Link' frame.
4. To add an issuance account click on the *add row* button in 'Issuance Account' frame.
5. Enter all mandatory information in the available fields of the 'Issuance Account' frame.
6. Click on the *submit changes* button.
   ⇨ The new issuance account has been added to the list.

Repetition

To add more issuance accounts repeat steps 4 to 6.

You can add up to 10 technical addresses, market-specific attributes or restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.
To cancel the process and return to the previous screen, click on the *cancel* button.

7. Click on the *submit* button.

➡ The security CSD link has been configured.

3.6.2 Configuration for Cross-CSD Settlement

Overview

This business package describes the configuration for cross-CSD settlement.

Whenever a transaction involves more than one CSD, you have to configure the security CSD links, CSD account links and eligible counterpart CSD entities.

To configure for cross-CSD settlement, carry out the following business scenarios in the predefined order.

Business Scenario

Create a new Securities Account [▸]

- Configure security CSD links [▸]
- Configure CSD account links [▸]
- Configure Eligible Counterpart CSD [▸]

3.6.2.1 Create a New Securities Account

Context of Usage

This business scenario describes how to create a new securities account. Each CSD is responsible for opening securities accounts in its books for itself and all its participants. T2S envisages the following types of securities accounts:

- CSD participant account, i.e. the ordinary securities account used for the settlement of instructions
- CSD mirror account, CSD omnibus account and inter-CSD account, all used for cross-CSD settlement
- Issuance account, i.e. the securities account reflecting the holdings of the participants of the issuer CSD for a given financial instrument. The issuer CSD can specify the issuance account for any given security when setting up its securities CSD links configuration for the same security
- T2S technical offset account, i.e. a specific technical account foreseen for settlement in the direct holding markets only

T2S provides the possibility to define a time-dependent relationship between CSD participants and securities accounts. This means that the CSD can change the relationship between the CSD participant and the securities accounts. Only one CSD must be linked to the securities account at any point in time. There is no limit on the number of securities accounts a single party can own within the same CSD.

Before you start, check whether the securities account has not already been created by someone else. Finally you have to check if a mandatory market-specific attribute is mandatory.

This business scenario is not relevant for CB and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Securities account list query
- Create securities account
- Update securities account

Reference

Further information on screens involved can be found in the screen reference part:

- *Securities accounts – search/list* screen [▸]
- *Securities account – new/edit* screen [▸]

Instructions

1. Go to the *securities accounts – search/list* screen:
   T2S >> Securities Accounts >> Securities Account >> Search
2. Click on the *new* button.
   ⇨ The *securities account – new* screen is displayed.
3. Enter all mandatory information in the 'Securities Account' frame.
4. To add a market-specific attribute or a restriction, enter all mandatory information in the 'Market-Specific Attributes' and 'Restrictions' frames.
5. Click on the *add row* button.

Repetition

To add more market-specific attributes or restrictions, click on the *submit changes button* and repeat steps 4 and 5.

You can add up to 10 market-specific attributes or restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

6. Click on the *submit* button.

➡ The new securities account has been created.

3.6.2.2 Configure Security CSD Links

Context of Usage

This business scenario describes how to configure a security CSD link in order to allow the securities' eligibility for cross-CSD settlement, Intra-CSD settlement and external CSD settlement.

All other investor CSDs that want to settle a security issued by another CSD must define their technical issuer CSD for that security. The technical issuer CSD is the CSD where the investor CSD has opened the omnibus account. It is possible to define as technical issuer both the issuer CSD (direct link configuration) or another investor CSD (relayed link configuration). For a complete direct link configuration it is necessary to define only the issuer CSD first and then to create another security CSD link, between the previously defined issuer CSD (referred to as technical issuer) and the investor CSD. If the link is a direct one, the issuer

CSD can decide to specify one or more issuance accounts. If more than one issuance account is specified, the issuer CSD has to indicate the primary account.

Finally, by means of the security maintenance flag it is possible to define a CSD as maintainer for the given financial instrument (security maintaining entity).

Configuring security CSD links is mandatory for the configuration of a cross-CSD settlement, for the configuration of an external-CSD settlement and for the administration of securities.

Before you configure security CSD links, check whether the ISIN and the investor CSD exist. If you are configuring a security CSD link for an ISIN maintained by another CSD, you have to check if you have already added all the mandatory market-specific attributes to the relevant security.

This business scenario is not relevant for CSD participants, CB and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Securities CSD link query
- Create security CSD link
- Update security CSD link

Reference

Further information on screens involved can be found in the screen reference part:

- *Security CSD links – search/list* screen [▸]
- *Security CSD link – new/edit* screen [▸]

Instructions

1. Go to the *security CSD links – search/list* screen:
   T2S >> Securities >> Security CSD Links >> Search
2. Click on the *new* button.
   ⇨ The *security CSD link – new* screen is displayed.
3. Enter all mandatory information in the ‘CSD Link’ frame.
4. To add an issuance account click on the *add row* button in ‘Issuance Account’ frame.
5. Enter all mandatory information in the available fields of the ‘Issuance Account’ frame.
6. Click on the *submit changes* button.
   ⇨ The new issuance account has been added to the list.

Repetition

To add more issuance accounts repeat steps 4 to 6.

You can add up to 10 technical addresses, market-specific attributes or restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.
To cancel the process and return to the previous screen, click on the *cancel* button.

7. Click on the *submit* button.

➡ The security CSD link has been configured.

3.6.2.3 Configure CSD Account Links

Context of Usage

This business scenario describes how to configure a CSD account link. You need to configure a CSD account link in order to allow cross and external CSD settlement.

A CSD account link is a link that is normally created in order to connect your mirror account opened in your book to your omnibus account opened in the book of your technical issuer. This link allows the construction of a realignment chain starting from the settlement instructions.

If you have opened more than one omnibus account in the book of the issuer CSD, as investor CSD, you have to configure a CSD account link between:
1. the CSD participant account which is opened in your book as one of your mirror accounts and
2. one of your omnibus accounts which is opened in the book of the issuer CSD.

Configuring CSD account links is mandatory for the configuration of a cross-CSD settlement.

This business scenario is not relevant for CSD participant and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- CSD account link query
- Create CSD account link

Reference

Further information on screens involved can be found in the screen reference part:

- *CSD account links - search/list* screen [▸]
- *CSD account link - new/edit* screen [▸]

Instructions

1. Go to the *CSD account links – search/list* screen:
   T2S >> Securities Account >> CSD Account Links >> Search
2. Click on the *new* button.
   ⇨ The *CSD account link – new* screen is displayed.
3. Enter all mandatory information in the 'CSD Account Link' frame.

Alternative

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

4. Click on the *submit* button.

➡ The new CSD account link has been configured.

3.6.2.4 Configure Eligible Counterpart CSD

Context of Usage

This business scenario describes how to configure an eligible counterpart CSD. Each CSD (internal or external to T2S) must specify all the CSDs that it accepts as counterpart for settlement in T2S for a precise period.

A transaction can be settled only if both counterparts have specified each other as eligible counterpart.

You have to define all necessary eligible counterpart CSDs for yourself and for all your external CSDs.

This business scenario is not relevant for CB and settlement bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Create eligible counterpart CSD link
- Update eligible counterpart CSD link
- Eligible counterpart CSD list query

Reference

Further information on screens involved can be found in the screen reference part:

- *Eligible counterpart CSDs – search/list* screen [▸]
- *Eligible counterpart CSD – new/edit* screen [▸]

Instructions

1. Go to the *eligible counterpart CSDs – search/list* screen:
   T2S >> Parties >> Eligible Counterpart CSDs >> Search
2. Click on the *new* button.
   ⇨ The *eligible counterpart CSD – new* screen is displayed.
3. Enter all mandatory information in the 'Eligible Counterpart CSD' and 'Eligibility Type' frames according to which eligibility type has been selected. Specify the eligible counterpart CSDs for a specific security, for a country of issuance or for an issuer CSD through the 'Eligibility Type' field.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

4. Click on the *submit* button.

➡ The new eligible counterpart CSD has been configured.

3.6.3 Configuration for External-CSD Settlement

Overview

This business package describes the configuration of all the necessary reference data for an external-CSD settlement by a CSD.

This implies that the settlement occurs between participants belonging to different CSDs, and 1 or several CSDs involved in the settlement chain are external CSDs. Different scenarios are possible depending on which CSDs (the issuer or 1 or more investors) are internal or external. For each scenario the set up of reference data could be different.

As a prerequisite to allow the transaction and the related realignment chain, each internal CSD has to configure in the proper way the party security account, omnibus account, inter security account and mirror account.

Moreover the external CSD has to be created in T2S by the responsible internal CSD.

External-CSD settlement requires the configuration of:

- Security CSD links

- CSD account links
- Eligible counterpart CSD

To configure an external-CSD settlement, carry out the following business scenarios in the predefined order.

Business Scenario

- Configure CSD account links [▸]
- Configure security CSD links [▸]

3.6.3.1 Configure Security CSD Links

Context of Usage

This business scenario describes how to configure a security CSD link in order to allow the securities' eligibility for cross-CSD settlement, Intra-CSD settlement and external CSD settlement.

All other investor CSDs that want to settle a security issued by another CSD must define their technical issuer CSD for that security. The technical issuer CSD is the CSD where the investor CSD has opened the omnibus account. It is possible to define as technical issuer both the issuer CSD (direct link configuration) or another investor CSD (relayed link configuration). For a complete direct link configuration it is necessary to define only the issuer CSD first and then to create another security CSD link, between the previously defined issuer CSD (referred to as technical issuer) and the investor CSD. If the link is a direct one, the issuer CSD can decide to specify one or more issuance accounts. If more than one issuance account is specified, the issuer CSD has to indicate the primary account.

Finally, by means of the security maintenance flag it is possible to define a CSD as maintainer for the given financial instrument (security maintaining entity).

Configuring security CSD links is mandatory for the configuration of a cross-CSD settlement, for the configuration of an external-CSD settlement and for the administration of securities.

Before you configure security CSD links, check whether the ISIN and the investor CSD exist. If you are configuring a security CSD link for an ISIN maintained by another CSD, you have to check if you have already added all the mandatory market-specific attributes to the relevant security.

This business scenario is not relevant for CSD participants, CB and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Securities CSD link query
- Create security CSD link
- Update security CSD link

Reference

Further information on screens involved can be found in the screen reference part:

- *Security CSD links – search/list* screen [▸]
- *Security CSD link – new/edit* screen [▸]

Instructions

1. Go to the *security CSD links – search/list* screen:
   T2S >> Securities >> CSD Links >> Search
2. Click on the new button.
   ⇨ The *security CSD link – new* screen is displayed.
3. Enter all mandatory information in the 'Security CSD Link New' frame.
4. To add an issuance account enter all mandatory information in the available fields of the 'Issuance Account' frame.
5. Click on the *submit changes* button.
   ⇨ The new issuance account has been added to the list.

Repetition

To add more issuance accounts repeat steps 4 and 5.

You can add up to 10 issuance accounts.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.
To cancel the process and return to the previous screen, click on the *cancel* button.

6. Click on the *submit* button.

➡ The security CSD link has been configured.

3.6.3.2 Configure CSD Account Links

Context of Usage

This business scenario describes how to configure a CSD account link. You need to configure a CSD account link in order to allow cross and external CSD settlement.

A CSD account link is a link that is normally created in order to connect your mirror account opened in your book to your omnibus account opened in the book of your technical issuer. This link allows the construction of a realignment chain starting from the settlement instructions.

If you have opened more than one omnibus account in the book of the issuer CSD, as investor CSD, you have to configure a CSD account link between:
1. the CSD participant account which is opened in your book as one of your mirror accounts and
2. one of your omnibus accounts which is opened in the book of the issuer CSD.

Configuring CSD account links is mandatory for the configuration of a cross-CSD settlement.

This business scenario is not relevant for CSD participant and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- CSD account link query
- Create CSD account link

Reference

Further information on screens involved can be found in the screen reference part:

- *CSD account links - search/list* screen [▸]
- *CSD account link - new/edit* screen [▸]

Instructions

1. Go to the *CSD account links – search/list* screen:
   T2S >> Securities Account >> CSD Account Links >> Search
2. Click on the *new* button.
   ⇨ The *CSD account link – new* screen is displayed.
3. Enter all mandatory information in the ‘CSD Account Link’ frame.

Alternative

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

4. Click on the *submit* button.

➡ The new CSD account link has been configured.

3.7 Account Management

3.7.1 Administration of Securities Accounts

Overview

This business package describes the administration of a securities account by a CSD.

CSDs open and maintain (i.e. edit or delete) securities accounts in their books for their participants and for themselves to hold the securities positions of the participants and to use them for the settlement of instructions in T2S.

Moreover, the responsible CSD has to define for each securities account a link with one or more T2S dedicated cash account(s) in order to make it available for settlement. If this link is not established, the securities account cannot be used for settlement purposes, except for settlement instructions free of payment (FOP).

Finally, in order to allow cross and external CSD settlement on a securities account, the CSD has to set up a CSD account link between its mirror account, the technical issuer CSD mirror account and its inter-CSD account.

To administer a securities account, carry out the following business scenarios in the predefined order:

Business Scenarios

- Create a new securities account [▸]
- Edit an existing securities account [▸]
- Delete an existing securities account [▸]

3.7.1.1 Create a New Securities Account

Context of Usage

This business scenario describes how to create a new securities account. Each CSD is responsible for opening securities accounts in its books for itself and all its participants. T2S envisages the following types of securities accounts:

- CSD participant account, i.e. the ordinary securities account used for the settlement of instructions
- CSD mirror account, CSD omnibus account and inter-CSD account, all used for cross-CSD settlement
- Issuance account, i.e. the securities account reflecting the holdings of the participants of the issuer CSD for a given financial instrument. The issuer CSD can specify the issuance account for any given security when setting up its securities CSD links configuration for the same security

- T2S technical offset account, i.e. a specific technical account foreseen for settlement in the direct holding markets only

T2S provides the possibility to define a time-dependent relationship between CSD participants and securities accounts. This means that the CSD can change the relationship between the CSD participant and the securities accounts. Only one CSD must be linked to the securities account at any point in time. There is no limit on the number of securities accounts a single party can own within the same CSD.

Before you start, check whether the securities account has not already been created by someone else. Finally you have to check if a mandatory market-specific attribute is mandatory.

This business scenario is not relevant for CB and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▷]:

- Securities account list query
- Create securities account
- Update securities account

Reference

Further information on screens involved can be found in the screen reference part:

- *Securities accounts – search/list* screen [▷]
- *Securities account – new/edit* screen [▷]

Instructions

1. Go to the *securities accounts – search/list* screen:
   T2S >> Securities Accounts >> Securities Account >> Search
2. Click on the *new* button.
   ⇨ The *securities account – new* screen is displayed.
3. Enter all mandatory information in the ‘Securities Account New’ frame.
4. To add a market-specific attribute or a restriction, enter all mandatory information in the ‘Market-Specific Attributes’ and ‘Restrictions’ frames.
5. Click on the *add row* button.

Repetition

To add more market-specific attributes or restrictions, click on the *submit changes button* and repeat steps 4 and 5.

You can add up to 10 market-specific attributes or restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

6. Click on the *submit* button.

➡ The new securities account has been created.

3.7.1.2 Edit an Existing Securities Account

Context of Usage

This business scenario describes how to edit an existing securities account. Each CSD is responsible for maintaining the reference data for the securities account of their participants and for other CSDs that are external to T2S.

T2S provides the CSD the possibility to define a time-dependent relationship between CSD participants and securities accounts. This means that the CSD can change the relationship between the CSD participant and the security accounts.

This business scenario is not relevant for directly connected participants, CB and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Securities account list query
- Securities account reference data query
- Create securities account
- Update securities account
- Delete securities account

Reference

Further information on screens involved can be found in the screen reference part:

- *Securities accounts – search/list* screen [▸]
- *Securities account – new/edit* screen [▸]
- *Securities account – details* screen [▸]

Instructions

1. Go to the *securities accounts – search/list* screen:
   T2S >> Securities Account >> Securities Accounts >> Search
2. Enter all search criteria known to you about the securities account you want to edit.
3. Click on the *search* button.

⇨ A list containing the search results is displayed on the same screen.

⇨ If the search retrieves only one securities account, the *securities account – details* screen is displayed directly. Proceed with step 6.

4. Select the relevant securities account by clicking on an entry in the list.
5. Click on the *edit* button.

⇨ The *securities account - edit* screen is displayed.

6. To change current values of the securities account enter all mandatory information in the 'Securities Account' frame.

⇨ To change the account holder click on the *securities account transfer management* button

⇨ The *Securities account transfer management* prompt is displyed.

7. Enter all mandatory information and click on the *save* button

⇨ Enter all the relevant information in the 'Account Holder' frame.

8. Click on the *submit* button

⇨ the *securities account – edit* screen is displayed

9. To add market-specific attributes or restrictions, click on the *add row* button under the 'Option' column under the relevant frame.
10. Enter all mandatory information in the 'Market-Specific Attributes' or 'Restrictions' frames.
11. Click on the *submit changes* button.

⇨ A new market-specific attribute or restriction has been added to the list.

12. To change market-specific attributes or restrictions, select the relevant market-specific attribute or restriction clicking on an entry in the list.
13. Click on the *copy row* button
14. Update the data by clicking on the *submit changes* button.

⇨ The data of the market-specific attribute or restriction have been changed in the list.

15. To delete a market-specific attribute or restriction, select the relevant entry from the list.
16. Click on the *delete row* button in the 'Options' column.

⇨ The market-specific attribute or restriction has been deleted from the list.

Repetition

Repeat steps 10, 11 and 12 to add more market-specific attributes or restrictions.

Repeat steps 13 to 16 to edit more market-specific attributes or restrictions.

Repeat steps 17 and 18 to delete more market-specific attributes or restrictions.

You can add, edit or delete up to 10 market-specific attributes or restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

17. Click on the *submit* button.

➡ The edited securities account reference data are stored.

3.7.1.3 Delete an Existing Securities Account

Context of Usage

This business scenario describes how to delete an existing securities account. CSDs are responsible for the administration of their respective parties, including the deletion of securities accounts.

Deleting an existing securities account is an optional step for the administration of securities accounts.

Before you delete a security, check the opening and closing date of the party. The request to delete a securities account must refer to an existing and active securities account in T2S. A securities account can be only deleted if the closing date has passed or if the opening date has not yet been reached (future opening date). If the closing date is equal to the current date, you have to wait for the new business day to delete the securities account. In addition, make sure that all the linked instances in a higher position within the deletion hierarchy (i.e. CSD account link, CMB securities account link) have been deleted.

This business scenario is not relevant for CB and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▷]:

- Delete securities account
- Securities account reference data query
- Securities account list query

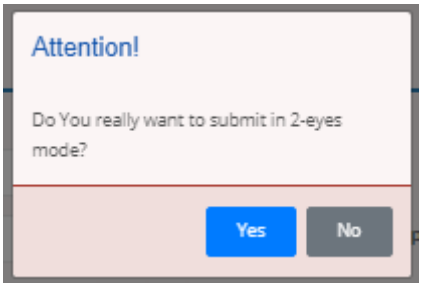
Reference

Further information on screens involved can be found in the screen reference part:

- *Securities accounts – search/list* screen [▸]
- *Securities account – details* screen [▸]

Instructions

1. Go to the securities accounts – search/list screen:
   T2S >> Securities Accounts >> Securities Accounts >> Search
2. Enter all search criteria known to you about the securities account you want to delete.
3. Click on the search button.
   ⇨ A list containing the search results is displayed on the same screen.
   ⇨ If the search retrieves only one securities account, the *securities account – details* screen is displayed directly. Proceed with step 6.
4. Select the relevant securities account by clicking on an entry in the list.
5. Click on the *details* button.
   ⇨ The *securities account – details* screen is displayed.
6. Click on the *delete* button if the opening date has not been reached and/or the closing date is greater than the current date.
   ⇨ A confirmation prompt is displayed.



7. Click on the yes button if you really want to delete the securities account.

➡ The securities account has been deleted.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.
To cancel the process and return to the previous screen, click on the *cancel* button.

3.7.2 Administration of Cash Accounts

Overview

This business package describes the administration of a cash account.

Each national central bank is responsible for creating the cash accounts for its participants and itself.

To administer a cash account, carry out the business scenario relevant to you from the list below:

Business Scenarios

- Create a new external RTGS account [▸]
- Create a new T2S dedicated cash account [▸]
- Edit an existing T2S dedicated cash account [▸]
- Delete an existing T2S dedicated cash account [▸]

3.7.2.1 Create a New External RTGS Account

Context of Usage

This business scenario describes how to create a new external RTGS account in T2S.

External RTGS accounts are cash accounts that belong to the RTGS systems connected to T2S. They must be defined in the system to allow liquidity transfers from a T2S dedicated cash account to an external RTGS account and vice versa (i.e. automatic reimbursement at the end of day). The central bank is responsible for maintaining the consistency between the external RTGS account reference data and the corresponding information in the respective RTGS system.

When creating a new T2S dedicated cash account, it is mandatory to specify an external RTGS account to which it is linked.

This business scenario is not relevant for CSD, CSD participant and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Create external RTGS account
- External RTGS account list query

Reference

Further information on screens involved can be found in the screen reference part:

- *External RTGS accounts – search/list* screen [▸]
- *External RTGS account – new/edit* screen [▸]

Instructions

1. Go to the *external RTGS accounts – search/list* screen:
   Common >> Cash >> External RTGS Accounts >> Search

2. Click on the *new* button.
   ⇨ The *external RTGS account – new* screen is displayed.
3. Enter all mandatory information in the ‘External RTGS Account’ frame.
4. To add a restriction, click on the *add row* button in the ‘External RTGS Account Restrictions’ frame.
5. Enter all the mandatory information in the frame.
6. Click on the submit changes button.
   ⇨ A new restriction has been added to the list.

Repetition

To add more external RTGS account restrictions, repeat steps 4, 5 and 6.

You can add up to 10 external RTGS account restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

7. Click on the *submit* button.

➡ The new external RTGS account has been created.

3.7.3 Configuration for a Central Bank

Overview

This business package describes the configuration for a central bank needed to provide credit through the auto-collateralisation process.

To finalise its account configuration, a central bank must create its own T2S dedicated cash account, open a regular securities account for central bank collateralisation and a new securities account for settlement purposes.

To configure for a central bank, carry out the following business scenarios in the predefined order.

Business Scenarios

- Create a new T2S dedicated cash account [▷]
- Create a new credit memorandum balance [▷]
- Set up an auto-collateralisation limit [▷]

- Create a new participant [▸]
- Create a new securities account [▸]
- Link a securities account to a T2S dedicated cash account for cash settlement purpose [▸]

3.7.3.1 Create a New T2S Dedicated Cash Account

Context of Usage

This business scenario describes how to create a new T2S dedicated cash account.

Each central bank is responsible for opening T2S dedicated cash accounts for itself and its payment banks, in order to settle the cash leg of any settlement instruction.

You have to link each of your T2S dedicated cash accounts to a specific T2S settlement currency and to an external RTGS account that must be denominated in the same currency.

In addition, you have to create a new credit memorandum balance whenever you set up a new cash account.

This business scenario is mandatory for the administration of cash accounts, for the configuration for a central bank and for the configuration for central bank collateralisation.

This business scenario is not relevant for CSD, CSD participant or external CSD users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Create Cash Account
- Cash Account list query

Reference

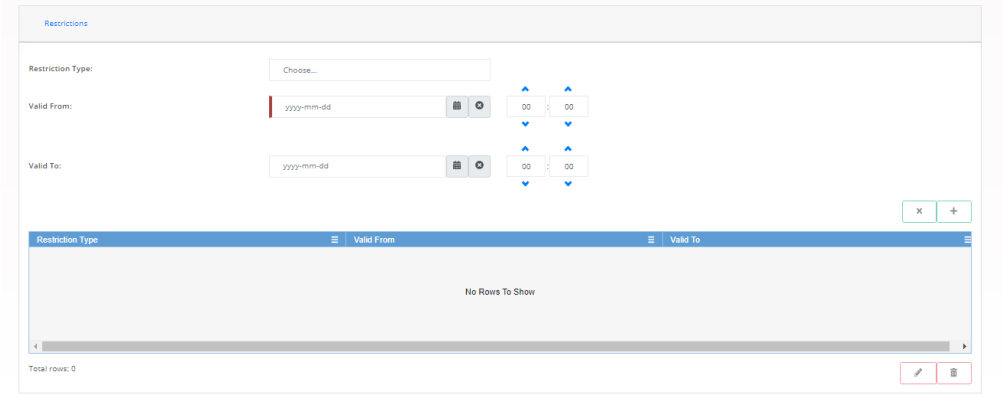
Further information on screens involved can be found in the screen reference part:

- *Cash Accounts – search/list* screen [Book 1]
- *Cash Account – new/edit* screen [Book 1]

Instructions

1. Go to the *Cash Accounts – search/list* screen:
   Common >> Cash >> Cash Accounts >> Search
2. Click on the new button.
   ⇨ The *Cash Account – new* screen is displayed.
3. Enter all mandatory information in the ‘Cash Account’ frame.
4. Fill in the ‘Linked Account Number’ field to link the External RTGS Account and select the currency from the ‘Currency’ field.

5. To add a restriction, click on *add row* button under the ‘Restrictions’ frame.



6. Enter all mandatory information in the available fields of the ‘Restrictions’ frame.
7. Click on *submit changes* button.
   ⇨ A new restriction has been added to the list.

Repetition

To add more restrictions, repeat steps 7, 8 and 9.

You can add up to 10 restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

8. Click on the submit button.
   ➡ The new T2S dedicated cash account has been created.

3.7.3.2 Create a New Credit Memorandum Balance

Context of Usage

This business scenario describes how to create a new credit memorandum balance. A credit memorandum balance is a tool that T2S uses to track the provision of credit from CBs to payment banks (for central bank collateralisation) and from payment banks to their clients. You have to set up a credit memorandum balance whenever you create a new cash account.

Creating a new credit memorandum balance is mandatory for the configuration of a central bank, for the configuration for central bank collateralisation, and for the configuration for client collateralisation. In particular primary CMBs are used for central bank collateralisation only. It is always necessary to configure a primary CMB on the central bank account and on the DCA belonging to the payment bank. Finally there are three possible central bank configurations according to the collateralisation procedure adopted by the relevant central bank: repo, pledge and pledge-sub. Non-primary CMBs are used for client collateralization. In this case only the REPO model is available.

Before you create a new credit memorandum balance, check whether a new central bank T2S dedicated cash account, a new payment bank and a new payment bank T2S dedicated cash account have been previously created.

After the creation of the new CMB it is necessary to configure CMB security account links and limits in order to allow central bank and client collateralisation.

This business scenario is not relevant for CSD and CSD participant users.

Privileges

To carry out this business scenario, you need the following privileges [▶]:

- CMB list query
- Create credit memorandum balance

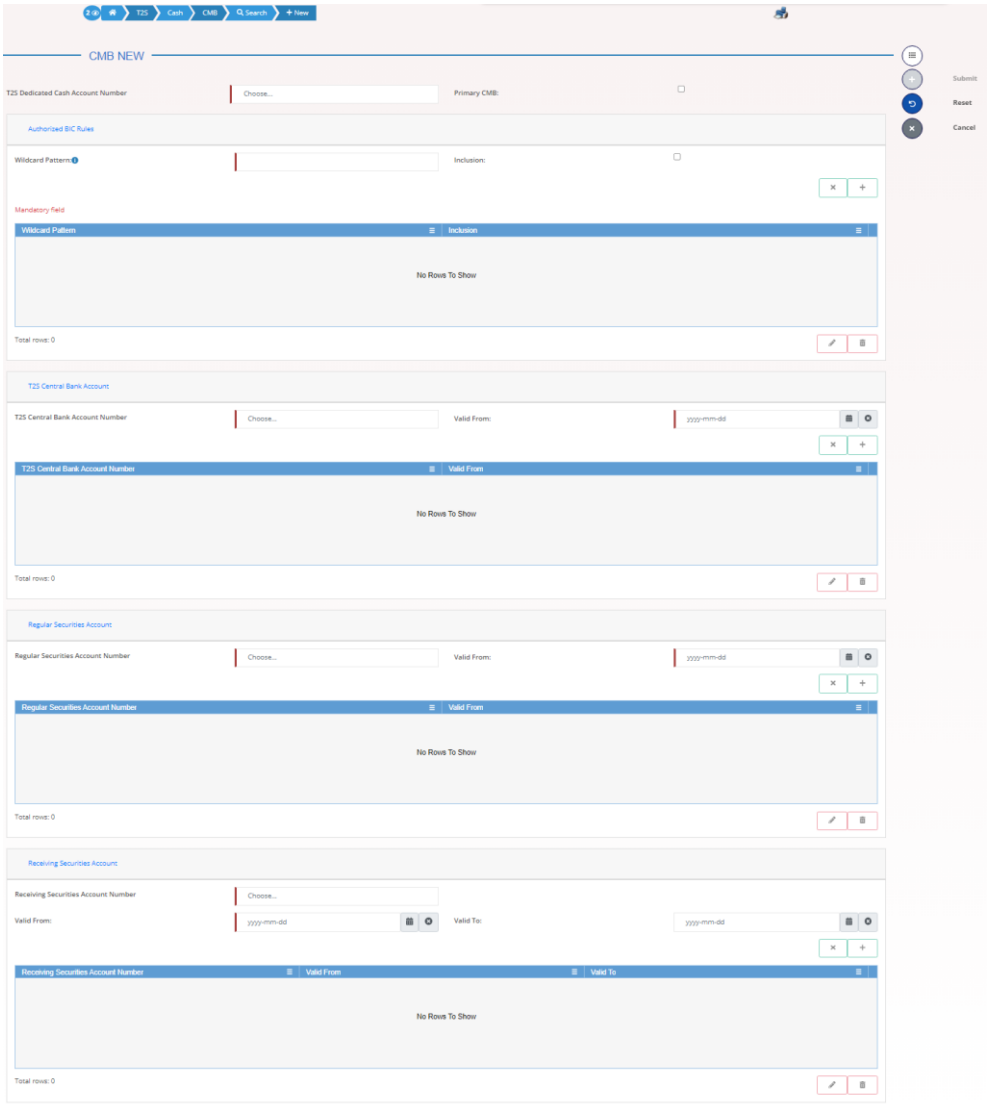
Reference

Further information on screens involved can be found in the screen reference part:

- *Credit memorandum balances – search/list* screen [▶]
- *Credit memorandum balance – new/edit* screen [▶]

Instructions

1. Go to the *credit memorandum balances – search/list* screen:
   T2S >> Cash >> CMB >> Search
2. Click on the *new* button.
   ⇨ The *credit memorandum balance – new* screen is displayed.
3. Enter all mandatory information about the credit memorandum balance you want to create.



4. In case of central bank collateralisation, you as central bank have to create a new primary CMB.
5. Enter the number of the T2S dedicated cash account to be used as your CB cash account.
6. Flag the ‘Primary CMB’ checkbox.

Alternative 1

In case of central bank collateralisation, you as central bank have to create a new primary CMB for your payment banks:

1. Enter the number of the T2S dedicated cash account to be used as payment bank's cash account.
2. Flag the 'Primary CMB' checkbox.
3. Enter the cash account number where a primary CMB has been configured in the 'CB T2S Dedicated Cash Account'frame.
4. Enter your regular securities account held as CSD participant and linked to its primary CMB via a CMB account link in the'Regular Securities Account' frame.
5. In case of a repo enter the number of your securities account held as CSD participant and linked to its primary CMB via a CMB account link in the 'Receiving Securities Account' frame. In case of a pledge you should add a securities account held by the payment bank as CSD participant updating the primary CMB you have previously created. In case of a pledge-sub procedure no receiving securities account is present.

Alternative 2

In case of client collateralisation, only available in repo procedure, you as payment bank have to:

1. Enter the number of the T2S dedicated cash account to be used as your CB cash account.
2. Do not flag the 'Primary CMB' checkbox.
3. Enter one of your security accounts linked to your primary CMB via CMB securities account link in the 'Receiving Security Account' frame.
4. Click on the *add row* button under the 'Authorized BIC Rules' frame.
5. Enter at least one wildcard pattern in the 'Authorized BIC Rules' frame.

Alternative 3

In case of client collateralisation and you act as a payment bank:

1. Enter a wildcard patterns to capture your clients BICs.
2. Click on the *submit changes* button.

Repetition

To assign more than one wildcard pattern, repeat alternative 3.

You can only add up to 10 wildcard patterns at once.

General Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

7. Click on the *submit* button.

   ⇨ In case you created a new primary central bank CMB a prompt will ask if you want to continue with the configuration by creating the auto-collateralisation limit.

8. Click on the *no* button.

➡ A new credit memorandum balance has been created.

3.7.3.3 Set up an Auto-Collateralisation Limit

Context of Usage

This business scenario describes how to set up an auto-collateralisation limit in order to cap the intraday credit provided on a specific T2S dedicated cash account either for central bank collateralisation, client collateralisation, set up of an external guarantee or unsecured credit limit. In the first case you cap the credit you provide to one of your payment bank on a specific T2S dedicated cash account (relevant for CB users), whereas in the second case you cap the credit you provide to one of your clients on a specific T2S dedicated cash account (relevant for payment bank users).

Setting up an auto-collateralisation limit is mandatory for the configuration for a central bank and for the configuration for client collateralisation.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Limit query
- Create limit

Reference

Further information on screens involved can be found in the screen reference part:

- *Limits - search/list* screen [Book 1]

Instructions

- *Limit - new/edit* screen [Book 1]

1. Go to the *limits – search/list* screen:
   Common >> Cash >> Limits >> Search
2. Click on the new button.
   ⇨ The *limit – new* screen is displayed.
3. Enter all mandatory information about the limit you want to create in the 'Limit' frame.
4. Select 'Auto-collateralisation' in the 'Limit Type' field.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

5. Click on the *submit* button.

➡ The new auto-collateralisation limit has been created.

3.7.3.4 Create a New Participant

Context of Usage

This business scenario describes how to create a new participant. Each CSD is responsible for the creation of the party reference data for their CSD participants and for other CSDs that are external to T2S, whereas each CB is responsible for the creation of the party reference data for their payment banks.

Creating a new participant is mandatory for the administration of participants. It is optional for the configuration for intra-CSD settlement, for the configuration for a central bank, for the configuration for central bank collateralisation and for the configuration for client collateralisation.

Before you start, check whether the participant has not already been created by someone else. Also, make sure that the party BIC you want to use for the new participant has been created in the BIC directory. Finally you have to check if a mandatory market-specific attribute is required.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Party list query
- Create Party

Reference

Further information on screens involved can be found in the screen reference part:

- *Parties – search/list* screen [Book 1]
- *Party – new/edit* screen [Book 1]

Instructions

1. Go to the *parties – search/list* screen:
   Common >> Parties >> Parties >> Search
2. Click on the *new* button.
   ⇨ The *party – new* screen is displayed.
3. Enter all mandatory information in the ‘Party’, ‘Address’ and ‘Auto-Collateralisation Rules’ frames.
   If the party type is ‘CSD participant’, the ‘Address’ frame is not available.
   The ‘Auto-Collateralisation Rule’ frame is only available for the ‘Payment Bank’ party type.
4. To add a technical address, market-specific attribute or restriction, enter all mandatory information in the ‘Technical Addresses’, ‘Market-Specific Attributes’ and ‘Restrictions’ frames.
   The ‘Market-Specific Attributes’ frame is only mandatory, if the market-specific attribute is defined as mandatory.
   At least one technical address has to be defined.
5. Click on the *add row* button.
   ⇨ A new technical address, market-specific attribute or restriction has been added to the list.

Repetition

To add more technical addresses, market-specific attributes or restrictions, repeat steps 4 and 5.

You can add up to 10 technical addresses, market-specific attributes or restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

6. Click on the *submit* button

➡ The new participant has been created.

3.7.3.5 Create a New Securities Account

Context of Usage

This business scenario describes how to create a new securities account. Each CSD is responsible for opening securities accounts for itself and all its participants. T2S envisages the following types of securities accounts:

- CSD participant account, i.e. the ordinary securities account used for the settlement of instructions
- CSD mirror account, CSD omnibus account and inter-CSD account, all used for cross-CSD settlement
- Issuance account, i.e. the securities account reflecting the holdings of the participants of the issuer CSD for a given financial instrument. The issuer CSD can specify the issuance account for any given security when setting up its securities CSD links configuration for the same security
- T2S technical offset account, i.e. a specific technical account foreseen for settlement in the direct holding markets only

T2S provides the possibility to define a time-dependent relationship between CSD participants and securities accounts. This means that the CSD can change the relationship between the CSD participant and the securities accounts. Only one CSD must be linked to the securities account at any point in time. There is no limit on the number of securities accounts a single party can own within the same CSD.

Before you start, check whether the securities account has not already been created by someone else. Finally you have to check if a mandatory market-specific attribute is mandatory.

This business scenario is not relevant for CB and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Securities account list query
- Create Securities Account
- Update Securities Account

Reference

Further information on screens involved can be found in the screen reference part:

- *Securities accounts – search/list* screen [▸]
- *Securities account – new/edit* screen [▸]

Instructions

1. Go to the *securities accounts – search/list* screen:
   T2S >> Securities Accounts >> Securities Accounts >> Search
2. Click on the *new* button.

⇨ The *securities account – new* screen is displayed.

3. Enter all mandatory information.
4. To add a market-specific attribute or a restriction, enter all mandatory information in the 'Market-Specific Attributes' and 'Restrictions' frames.
5. Click on the *add row* button.

Repetition

To add more market-specific attributes or restrictions, click on the *submit changes button* and repeat steps 4 and 5.

You can add up to 10 market-specific attributes or restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

6. Click on the submit button.

➡ The new securities account has been created.

3.7.3.6 Link a Securities Account to a T2S Dedicated Cash Account for Cash Settlement Purpose

Context of Usage

This business scenario describes how to link a securities account to a T2S dedicated cash account for cash settlement purpose for the settlement of the cash leg of the settlement instructions related to a given securities account belonging to one of your participants.

Before you start, verify that a credit memorandum balance has been previously created.

This business scenario is not relevant for CB, payment bank and CSD participant users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Create CMB securities account link
- CMB securities account link list query

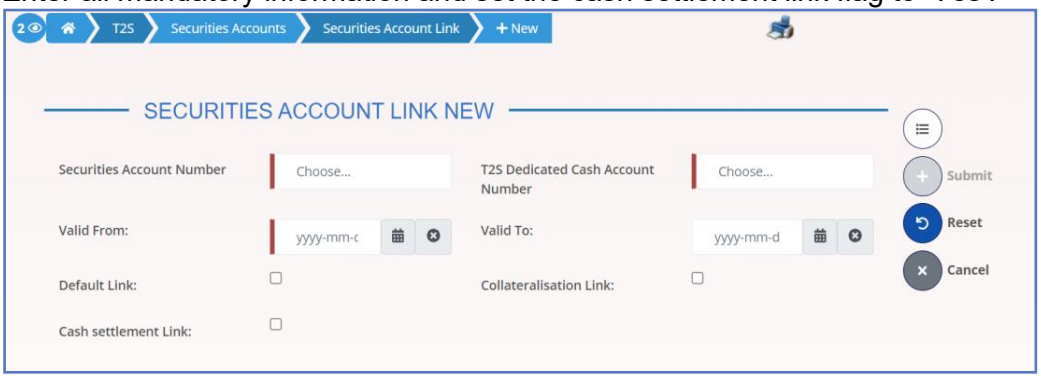
Reference

Further information on screens involved can be found in the screen reference part:

- *Securities accounts links – search/list* screen [▸]
- *Securities accounts link – new/edit* screen [▸]

Instructions

1. Go to the *Securities account links – search/list* screen:
   T2S >> Security Accounts >> Security Accounts Links >> Search
2. Click on the new button.
   ⇨ The *Securities account links – new* screen is displayed.
3. Enter all mandatory information and set the cash settlement link flag to 'Yes'.



Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

4. Click on the *submit* button.

➡ A newsecurities account link has been created.

3.7.4 Configuration for Central Bank Collateralisation

Overview

This business package describes the configuration for central bank collateralisation in reference data.

A central bank can provide credit from its T2S dedicated cash account to the T2S dedicated cash account of its participants, with an auto-collateralisation process.

In order to finalise the configuration for central bank collateralisation in case of a pledge, you have to open a new regular securities account and link it to a T2S dedicated cash account for collateralisation purposes and for receiving collateral.

To configure for a central bank collateralisation, carry out the following business scenarios in the predefined order.

Business Scenarios

- Create a new participant [] (creation of a new CSD participant for the central bank)
- Create a new T2S dedicated cash account []
- Create a new credit memorandum balance [] (create the primary CMB)
- Set up an auto-collateralisation limit []
- Create a new securities account []
- Link a securities account to a T2S dedicated cash account for cash settlement purpose []

3.7.4.1 Create a New Participant

Context of Usage

This business scenario describes how to create a new participant. Each CSD is responsible for the creation of the party reference data for their CSD participants and for other CSDs that are external to T2S, whereas each CB is responsible for the creation of the party reference data for their payment banks.

Creating a new participant is mandatory for the administration of participants. It is optional for the configuration for intra-CSD settlement, for the configuration for a central bank, for the configuration for central bank collateralisation and for the configuration for client collateralisation.

Before you start, check whether the participant has not already been created by someone else. Also, make sure that the party BIC you want to use for the new participant has been created in the BIC directory. Finally you have to check if a mandatory market-specific attribute is required.

Privileges

To carry out this business scenario, you need the following privileges []:

- Party list query
- Create Party

Reference

Further information on screens involved can be found in the screen reference part:

- *Parties – search/list* screen [Book 1]
- *Party – new/edit* screen [Book 1]

Instructions

1. Go to the *parties – search/list* screen:
   Common >> Parties >> Parties >> Search
2. Click on the *new* button.
   ⇨ The *party – new* screen is displayed.
3. Enter all mandatory information in the ‘Party’, ‘Address’ and ‘Auto-Collateralisation Rules’ frames.

If the party type is ‘CSD participant’, the ‘Address’ frame is not available.
The ‘Auto-Collateralisation Rule’ frame is only available for the ‘Payment Bank’ party type.

4. To add a technical address, market-specific attribute or restriction, enter all mandatory information in the ‘Technical Addresses’, ‘Market-Specific Attributes’ and ‘Restrictions’ frames.
The ‘Market-Specific Attributes’ frame is only mandatory, if the market-specific attribute is defined as mandatory.
At least one technical address has to be defined.
5. Click on the *add row* button.
   ⇨ A new technical address, market-specific attribute or restriction has been added to the list.

Repetition

To add more technical addresses, market-specific attributes or restrictions, repeat steps 4 and 5.

You can add up to 10 technical addresses, market-specific attributes or restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

6. Click on the *submit* button

➡ The new participant has been created.

3.7.4.2 Create a New T2S Dedicated Cash Account

Context of Usage

This business scenario describes how to create a new T2S dedicated cash account.

Each central bank is responsible for opening T2S dedicated cash accounts for itself and its payment banks, in order to settle the cash leg of any settlement instruction.

You have to link each of your T2S dedicated cash accounts to a specific T2S settlement currency and to an external RTGS account that must be denominated in the same currency.

In addition, you have to create a new credit memorandum balance whenever you set up a new cash account.

This business scenario is mandatory for the administration of cash accounts, for the configuration for a central bank and for the configuration for central bank collateralisation.

This business scenario is not relevant for CSD, CSD participant or external CSD users.

Privileges

To carry out this business scenario, you need the following privileges:

- Create Cash Account
- Cash Account list query

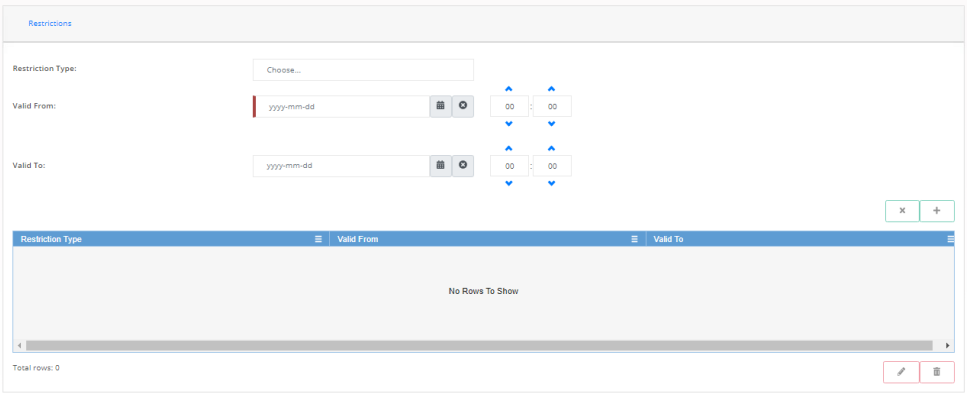
Reference

Further information on screens involved can be found in the screen reference part:

- *Cash Accounts – search/list* screen [Book 1]
- *Cash Account – new/edit* screen [Book 1]

Instructions

1. Go to the C*ash Accounts – search/list* screen:
   Common >> Cash >> Cash Accounts >> Search
2. Click on the *new* button.
   ⇨ The Cash Account– *new* screen is displayed.
3. Enter all mandatory information in the ‘Cash Account’ frame.
4. Fill in the ‘Linked Account Number’ field to link the External RTGS Account and select the currency from the ‘Currency’ field.
5. To add a restriction, click on *add row* button under the ‘Restrictions’ frame.



6. Enter all mandatory information in the available fields of the ‘Restrictions’ frame.
7. Click on *submit changes* button.
   ⇨ A new restriction has been added to the list.

Repetition

To add more restrictions, repeat steps 7, 8 and 9.

You can add up to 10 restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

8. Click on the *submit* button.

➡ The new T2S dedicated cash account has been created.

3.7.4.3 Create a New Credit Memorandum Balance

Context of Usage

This business scenario describes how to create a new credit memorandum balance. A credit memorandum balance is a tool that T2S uses to track the provision of credit from CBs to payment banks (for central bank collateralisation) and from payment banks to their clients. You have to set up a credit memorandum balance whenever you create a new cash account.

Creating a new credit memorandum balance is mandatory for the configuration of a central bank, for the configuration for central bank collateralisation, and for the configuration for client collateralisation. In particular primary CMBs are used for central bank collateralisation only. It is always necessary to configure a primary CMB on the central bank account and on the DCA belonging to the payment bank. Finally there are three possible central bank configurations according to the collateralisation procedure adopted by the relevant central bank: repo, pledge and pledge-sub. Non-primary CMBs are used for client collateralization. In this case only the REPO model is available.

Before you create a new credit memorandum balance, check whether a new central bank T2S dedicated cash account, a new payment bank and a new payment bank T2S dedicated cash account have been previously created.

After the creation of the new CMB it is necessary to configure CMB security account links and limits in order to allow central bank and client collateralisation.

This business scenario is not relevant for CSD and CSD participant users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- CMB list query
- Create credit memorandum balance

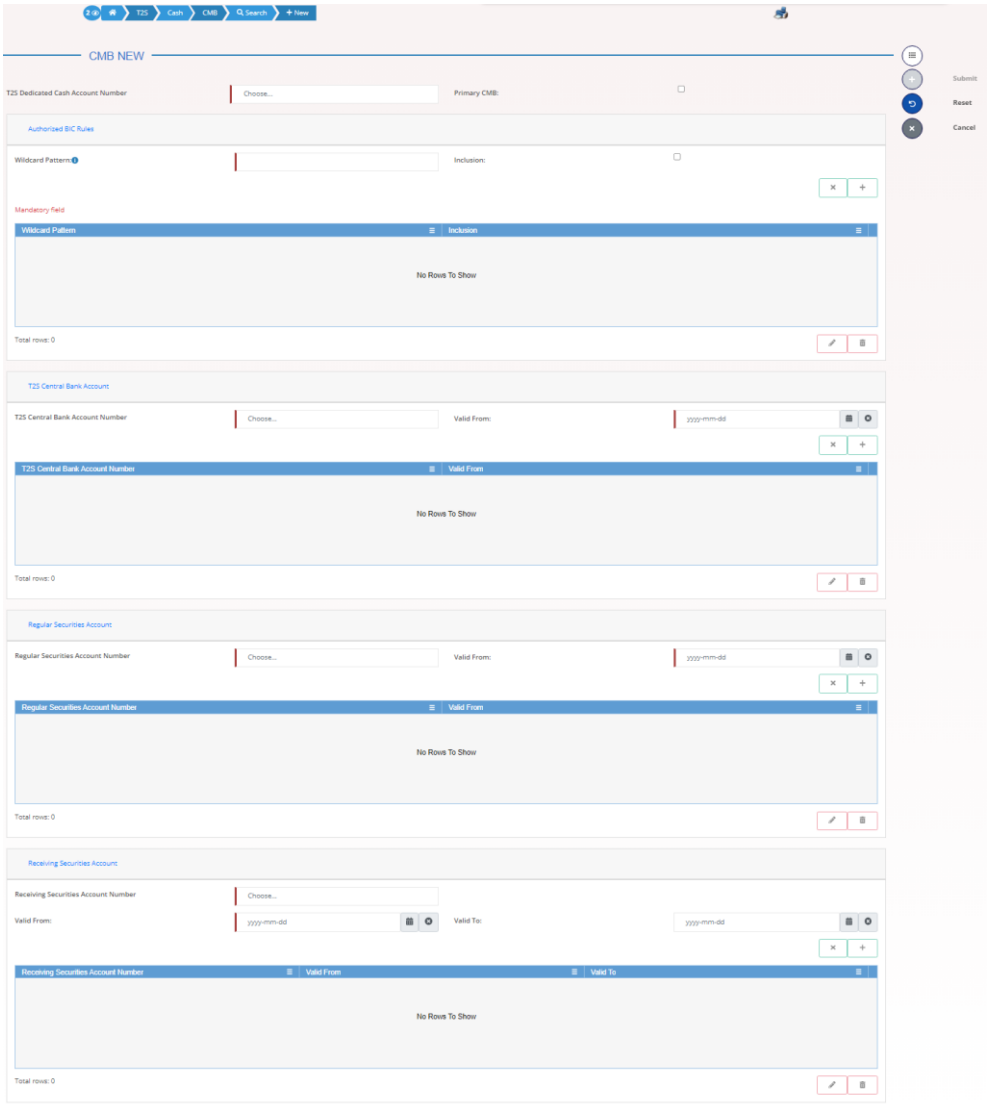
Reference

Further information on screens involved can be found in the screen reference part:

- *Credit memorandum balances – search/list* screen [▸]
- *Credit memorandum balance – new/edit* screen [▸]

Instructions

1. Go to the *credit memorandum balances – search/list* screen:
   T2S >> Cash >> CMB >> Search
2. Click on the *new* button.
   ⇨ The *credit memorandum balance – new* screen is displayed.
3. Enter all mandatory information about the credit memorandum balance you want to create.



4. In case of central bank collateralisation, you as central bank have to create a new primary CMB.
5. Enter the number of the T2S dedicated cash account to be used as your CB cash account.
6. Flag the ‘Primary CMB’ checkbox.

Alternative 1

In case of central bank collateralisation, you as central bank have to create a new primary CMB for your payment banks:

1. Enter the number of the T2S dedicated cash account to be used as payment bank's cash account.
2. Flag the 'Primary CMB' checkbox.
3. Enter the cash account number where a primary CMB has been configured in the 'CB T2S Dedicated Cash Account'frame.
4. Enter your regular securities account held as CSD participant and linked to its primary CMB via a CMB account link in the'Regular Securities Account' frame.
5. In case of a repo enter the number of your securities account held as CSD participant and linked to its primary CMB via a CMB account link in the 'Receiving Securities Account' frame. In case of a pledge you should add a securities account held by the payment bank as CSD participant updating the primary CMB you have previously created. In case of a pledge-sub procedure no receiving securities account is present.

Alternative 2

In case of client collateralisation, only available in repo procedure, you as payment bank have to:

1. Enter the number of the T2S dedicated cash account to be used as your CB cash account.
2. Do not flag the 'Primary CMB' checkbox.
3. Enter one of your security accounts linked to your primary CMB via CMB securities account link in the 'Receiving Security Account' frame.
4. Click on the *add row* button under the 'Authorized BIC Rules' frame.
5. Enter at least one wildcard pattern in the 'Authorized BIC Rules' frame.

Alternative 3

In case of client collateralisation and you act as a payment bank:

1. Enter a wildcard patterns to capture your clients BICs.
2. Click on the *submit changes* button.

All Rights reserved

Repetition

To assign more than one wildcard pattern, repeat alternative 3.

You can only add up to 10 wildcard patterns at once.

General Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

7. Click on the *submit* button.
   ⇨ In case you created a new primary central bank CMB a prompt will ask if you want to continue with the configuration by creating the auto-collateralisation limit.
8. Click on the no button.

➡ A new credit memorandum balance has been created.

3.7.4.4 Set up an Auto-Collateralisation Limit

Context of Usage

This business scenario describes how to set up an auto-collateralisation limit in order to cap the intraday credit provided on a specific T2S dedicated cash account either for central bank collateralisation, client collateralisation, set up of an external guarantee or unsecured credit limit. In the first case you cap the credit you provide to one of your payment bank on a specific T2S dedicated cash account (relevant for CB users), whereas in the second case you cap the credit you provide to one of your clients on a specific T2S dedicated cash account (relevant for payment bank users).

Setting up an auto-collateralisation limit is mandatory for the configuration for a central bank and for the configuration for client collateralisation.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Limit query
- Create limit

Reference

Further information on screens involved can be found in the screen reference part:

- *Limits - search/list* screen [Book 1]
- *Limit - new/edit* screen [Book 1]

Instructions

1. Go to the *limits – search/list* screen:
   Common >> Cash >> Limits >> Search
2. Click on the *new* button.
   ⇨ The *limit – new* screen is displayed.
3. Enter all mandatory information about the limit you want to create.
4. Select ‘T2S Auto-collateralisation Limit’ in the ‘Limit Type’ field.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

5. Click on the *submit* button.

➡ The new auto-collateralisation limit has been created.

3.7.4.5 Create a New Securities Account

Context of Usage

This business scenario describes how to create a new securities account. Each CSD is responsible for opening securities accounts in its books for itself and all its participants. T2S envisages the following types of securities accounts:

- CSD participant account, i.e. the ordinary securities account used for the settlement of instructions
- CSD mirror account, CSD omnibus account and inter-CSD account, all used for cross-CSD settlement
- Issuance account, i.e. the securities account reflecting the holdings of the participants of the issuer CSD for a given financial instrument. The issuer CSD can specify the issuance account for any given security when setting up its securities CSD links configuration for the same security
- T2S technical offset account, i.e. a specific technical account foreseen for settlement in the direct holding markets only

T2S provides the possibility to define a time-dependent relationship between CSD participants and securities accounts. This means that the CSD can change the relationship between the CSD participant and the securities accounts. Only one CSD must be linked to the securities account at any point in time. There is no limit on the number of securities accounts a single party can own within the same CSD.

Before you start, check whether the securities account has not already been created by someone else. Finally you have to check if a mandatory market-specific attribute is mandatory.

This business scenario is not relevant for CB and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Securities account list query
- Create securities account
- Update securities account

Reference

Further information on screens involved can be found in the screen reference part:

- *Securities accounts – search/list* screen [▸]
- *Securities account – new/edit* screen [▸]

Instructions

1. Go to the *securities accounts – search/list* screen:
   T2S >> Securities Accounts >> Securities Account >> Search
2. Click on the new button.
   ⇨ The *securities account – new* screen is displayed.
3. Enter all mandatory information in the 'Securities Account' frame.
4. To add a market-specific attribute or a restriction, enter all mandatory information in the 'Market-Specific Attributes' and 'Restrictions' frames.
5. Click on the *add row* button.

Repetition

To add more market-specific attributes or restrictions, click on the *submit changes button* and repeat steps 4 and 5.

You can add up to 10 market-specific attributes or restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

7. Click on the *submit* button.

➡ The new securities account has been created.

3.7.4.6 Link a Securities Account to a T2S Dedicated Cash Account for Cash Settlement Purpose

Context of Usage

This business scenario describes how to link a securities account to a T2S dedicated cash account for cash settlement purpose for the settlement of the cash leg of the settlement instructions related to a given securities account belonging to one of your participants.

Before you start, verify that a credit memorandum balance has been previously created.

This business scenario is not relevant for CB, payment bank and CSD participant users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Create CMB securities account link
- CMB securities account link query

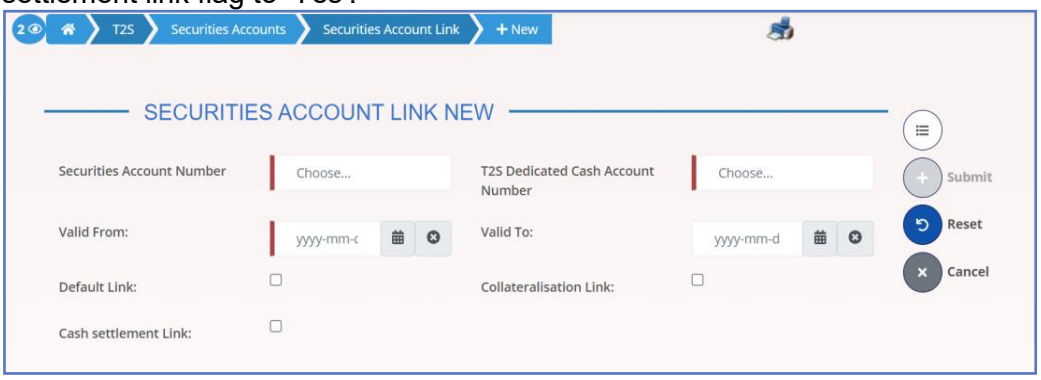
Reference

Further information on screens involved can be found in the screen reference part:

- *Securities accounts links – search/list* screen [▸]
- *Securities accounts link – new/edit* screen [▸]

Instructions

1. Go to the *Securities account links – search/list* screen:
   T2S >> Securities Account >> Account Links >> Search
2. Click on the *new* button.
   ⇨ The *Securities account links – new* screen is displayed.
3. Enter all mandatory information in the ‘Account Link’ frame and set the cash settlement link flag to ‘Yes’.



Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

4. Click on the *submit* button.

➡ A new CMB securities account link has been created.

3.7.5 Configuration for Client Collateralisation

Overview

This business package describes the configuration for client collateralisation in CRDM.

A payment bank can authorise one or more of its participants to use its T2S dedicated cash account for settlement purposes to provide credit to its client(s) via an auto-collateralisation process.

To configure for client collateralisation, carry out the following business scenarios in the predefined order.

Business Scenarios

1. Create a new credit memorandum balance [▶]
2. Set up an auto-collateralisation limit [▶]
3. Create a new participant [▶]
4. Create a new securities account [▶]
5. Link a security account to a T2S dedicated cash account for cash settlement purpose [▶]

3.7.5.1 Create a New Credit Memorandum Balance

Context of Usage

This business scenario describes how to create a new credit memorandum balance. A credit memorandum balance is a tool that T2S uses to track the provision of credit from CBs to payment banks (for central bank collateralisation) and from payment banks to their clients. You have to set up a credit memorandum balance whenever you create a new cash account.

Creating a new credit memorandum balance is mandatory for the configuration of a central bank, for the configuration for central bank collateralisation, and for the configuration for client collateralisation. In particular primary CMBs are used for central bank collateralisation only. It is always necessary to configure a primary CMB on the central bank account and on the DCA belonging to the payment

bank. Finally there are three possible central bank configurations according to the collateralisation procedure adopted by the relevant central bank: repo, pledge and pledge-sub. Non-primary CMBs are used for client collateralization. In this case only the REPO model is available.

Before you create a new credit memorandum balance, check whether a new central bank T2S dedicated cash account, a new payment bank and a new payment bank T2S dedicated cash account have been previously created.

After the creation of the new CMB it is necessary to configure CMB security account links and limits in order to allow central bank and client collateralisation.

This business scenario is not relevant for CSD and CSD participant users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- CMB list query
- Create credit memorandum balance

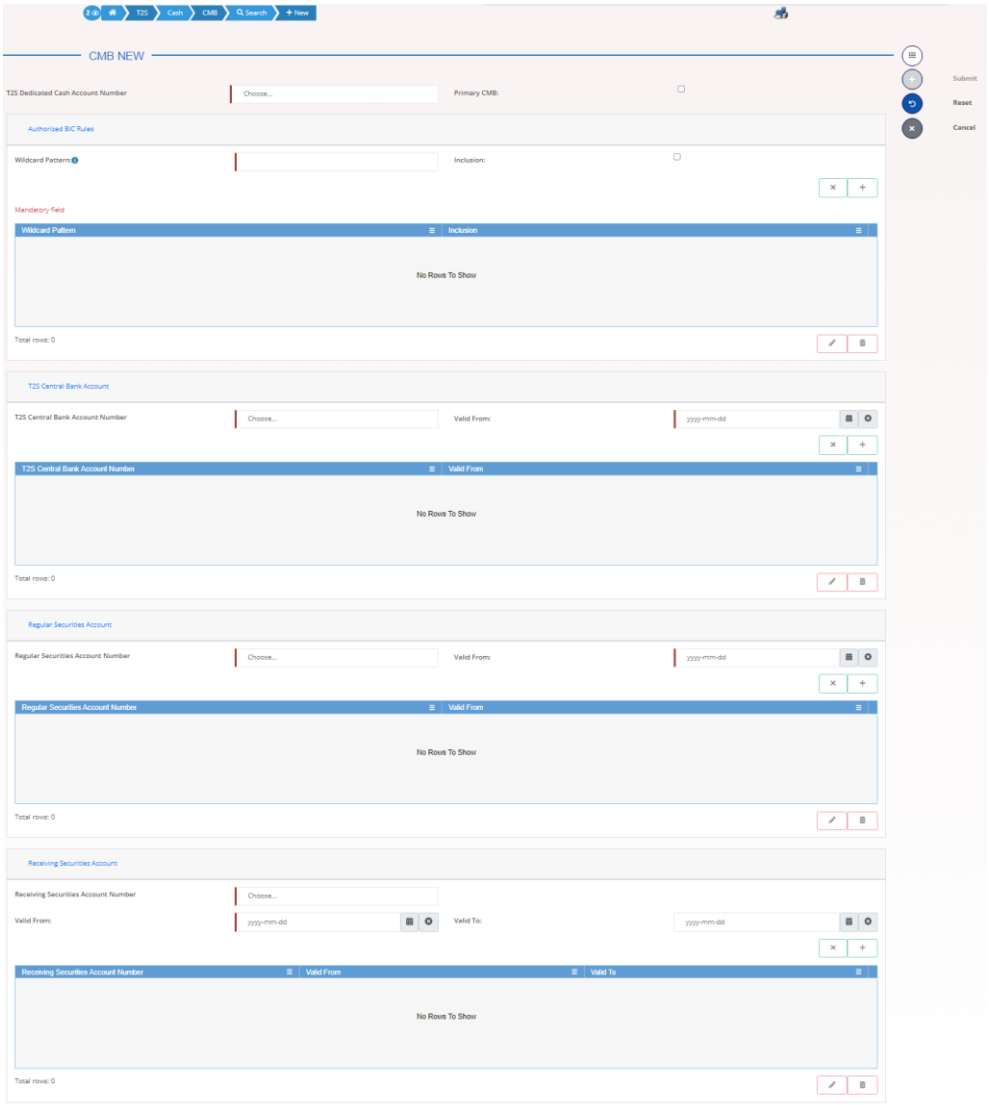
Reference

Further information on screens involved can be found in the screen reference part:

- *Credit memorandum balances – search/list* screen [▸]
- *Credit memorandum balance – new/edit* screen [▸]

Instructions

1. Go to the *credit memorandum balances – search/list* screen:
   T2S >> Cash >> CMB >> Search
2. Click on the *new* button.
   ⇨ The *credit memorandum balance – new* screen is displayed.
3. Enter all mandatory information about the credit memorandum balance you want to create.



4. In case of central bank collateralisation, you as central bank have to create a new primary CMB.
5. Enter the number of the T2S dedicated cash account to be used as your CB cash account.
6. Flag the ‘Primary CMB’ checkbox.

Alternative 1

In case of central bank collateralisation, you as central bank have to create a new primary CMB for your payment banks:

1. Enter the number of the T2S dedicated cash account to be used as payment bank's cash account.
2. Flag the 'Primary CMB' checkbox.
3. Enter the cash account number where a primary CMB has been configured in the 'CB T2S Dedicated Cash Account'frame.
4. Enter your regular securities account held as CSD participant and linked to its primary CMB via a CMB account link in the'Regular Securities Account' frame.
5. In case of a repo enter the number of your securities account held as CSD participant and linked to its primary CMB via a CMB account link in the 'Receiving Securities Account' frame. In case of a pledge you should add a securities account held by the payment bank as CSD participant updating the primary CMB you have previously created. In case of a pledge-sub procedure no receiving securities account is present.

Alternative 2

In case of client collateralisation, only available in repo procedure, you as payment bank have to:

1. Enter the number of the T2S dedicated cash account to be used as your CB cash account.
2. Do not flag the 'Primary CMB' checkbox.
3. Enter one of your security accounts linked to your primary CMB via CMB securities account link in the 'Receiving Security Account' frame.
4. Click on the *add row* button under the 'Authorized BIC Rules' frame.
5. Enter at least one wildcard pattern in the 'Authorized BIC Rules' frame.

Alternative 3

In case of client collateralisation and you act as a payment bank:

1. Enter a wildcard patterns to capture your clients BICs.
2. Click on the *submit changes* button.

Repetition

To assign more than one wildcard pattern, repeat alternative 3.

You can only add up to 10 wildcard patterns at once.

General Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

7. Click on the *submit* button.
   ⇨ In case you created a new primary central bank CMB a prompt will ask if you want to continue with the configuration by creating the auto-collateralisation limit.

8. Click on the *no* button.

➡ A new credit memorandum balance has been created.

3.7.5.2 Set up an Auto-Collateralisation Limit

Context of Usage

This business scenario describes how to set up an auto-collateralisation limit in order to cap the intraday credit provided on a specific T2S dedicated cash account either for central bank collateralisation, client collateralisation, set up of an external guarantee or unsecured credit limit. In the first case you cap the credit you provide to one of your payment bank on a specific T2S dedicated cash account (relevant for CB users), whereas in the second case you cap the credit you provide to one of your clients on a specific T2S dedicated cash account (relevant for payment bank users).

Setting up an auto-collateralisation limit is mandatory for the configuration for a central bank and for the configuration for client collateralisation.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Limit query
- Create limit

Reference

Further information on screens involved can be found in the screen reference part:

- *Limits - search/list* screen [Book 1]

Instructions

- *Limit - new/edit* screen [Book 1]

1. Go to the *limits – search/list* screen:
   Common >> Cash >> Limits >> Search
2. Click on the *new* button.
   ⇨ The *limit – new* screen is displayed.
3. Enter all mandatory information about the limit you want to create.
4. Select ‘T2S Auto-collateralisation Limit’ in the ‘Limit Type’ field.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

5. Click on the *submit* button.

➡ The new auto-collateralisation limit has been created.

3.7.5.3 Create a New Participant

Context of Usage

This business scenario describes how to create a new participant. Each CSD is responsible for the creation of the party reference data for their CSD participants and for other CSDs that are external to T2S, whereas each CB is responsible for the creation of the party reference data for their payment banks.

Creating a new participant is mandatory for the administration of participants. It is optional for the configuration for intra-CSD settlement, for the configuration for a central bank, for the configuration for central bank collateralisation and for the configuration for client collateralisation.

Before you start, check whether the participant has not already been created by someone else. Also, make sure that the party BIC you want to use for the new participant has been created in the BIC directory. Finally you have to check if a mandatory market-specific attribute is required.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Party list query
- Create party

Reference

Further information on screens involved can be found in the screen reference part:

- *Parties – search/list* screen [Book 1]
- *Party – new/edit* screen [Book 1]

Instructions

1. Go to the *parties – search/list* screen:
   Common >> Parties >> Parties >> Search
2. Click on the *new* button.
   ⇨ The *party – new* screen is displayed.
3. Enter all mandatory information in the ‘Party’, ‘Address’ and ‘Auto-Collateralisation Rules’ frames.
   If the party type is ‘CSD participant’, the ‘Address’ frame is not available.
   The ‘Auto-Collateralisation Rule’ frame is only available for the ‘Payment Bank’ party type.
4. To add a technical address, market-specific attribute or restriction, enter all mandatory information in the ‘Technical Addresses’, ‘Market-Specific Attributes’ and ‘Restrictions’ frames.
   The ‘Market-Specific Attributes’ frame is only mandatory, if the market-specific attribute is defined as mandatory.
   At least one technical address has to be defined.
5. Click on the *add row* button.
   ⇨ A new technical address, market-specific attribute or restriction has been added to the list.

Repetition

To add more technical addresses, market-specific attributes or restrictions, repeat steps 4 and 5.

You can add up to 10 technical addresses, market-specific attributes or restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

6. Click on the *submit* button

➡ The new participant has been created.

3.7.5.4 Create a New Securities Account

Context of Usage

This business scenario describes how to create a new securities account. Each CSD is responsible for opening securities accounts in its books for itself and all its participants. T2S envisages the following types of securities accounts:

- CSD participant account, i.e. the ordinary securities account used for the settlement of instructions
- CSD mirror account, CSD omnibus account and inter-CSD account, all used for cross-CSD settlement
- Issuance account, i.e. the securities account reflecting the holdings of the participants of the issuer CSD for a given financial instrument. The issuer CSD can specify the issuance account for any given security when setting up its securities CSD links configuration for the same security
- T2S technical offset account, i.e. a specific technical account foreseen for settlement in the direct holding markets only

T2S provides the possibility to define a time-dependent relationship between CSD participants and securities accounts. This means that the CSD can change the relationship between the CSD participant and the securities accounts. Only one CSD must be linked to the securities account at any point in time. There is no limit on the number of securities accounts a single party can own within the same CSD.

Before you start, check whether the securities account has not already been created by someone else. Finally you have to check if a mandatory market-specific attribute is mandatory.

This business scenario is not relevant for CB and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Securities account list query
- Create securities account
- Update securities account

Reference

Further information on screens involved can be found in the screen reference part:

- *Securities accounts – search/list* screen [▸]
- *Securities account – new/edit* screen [▸]

Instructions

1. Go to the *securities accounts – search/list* screen:
   T2S >> Securities Accounts >> Securities Account >> Search
2. Click on the *new* button.

⇨ The *securities account – new* screen is displayed.

3. Enter all mandatory information in the ‘Securities Account’ frame.
4. To add a market-specific attribute or a restriction, enter all mandatory information in the ‘Market-Specific Attributes’ and ‘Restrictions’ frames.
5. Click on the *add row* button.

Repetition

To add more market-specific attributes or restrictions, click on the *submit changes button* and repeat steps 4 and 5.

You can add up to 10 market-specific attributes or restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

6. Click on the submit button.

➡ The new securities account has been created.

3.7.5.5 Link a Securities Account to a T2S Dedicated Cash Account for Cash Settlement Purpose

Context of Usage

This business scenario describes how to link a securities account to a T2S dedicated cash account for cash settlement purpose for the settlement of the cash leg of the settlement instructions related to a given securities account belonging to one of your participants.

Before you start, verify that a credit memorandum balance has been previously created.

This business scenario is not relevant for CB, payment bank and CSD participant users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Create CMB securities account link
- CMB securities account link query

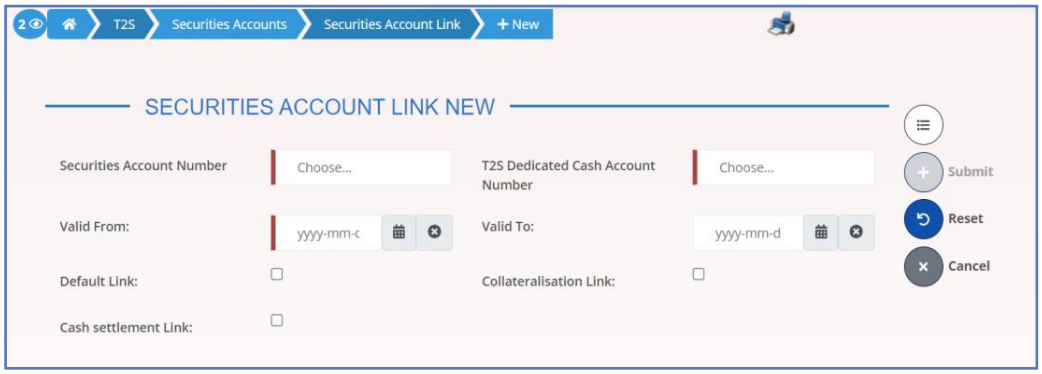
Reference

Further information on screens involved can be found in the screen reference part:

- *Securities accounts links – search/list* screen [▸]
- *Securities accounts link – new/edit* screen [▸]

Instructions

1. Go to the *Securities account links – search/list* screen:
   T2S >> Securities Account >> Account Links
2. Click on the *new* button.
   ⇨ The *Securities account links – new* screen is displayed.
3. Enter all mandatory information in the ‘Account Link’ frame and set the cash settlement link flag to ‘Yes’.



Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

4. Click on the *submit* button.

➡ A new CMB securities account link has been created.

3.8 Securities

3.8.1 Administration of Securities

Overview

This business package describes the administration of securities.

To administer your securities, carry out the following business scenarios in the predefined order.

Business Scenarios

- Create a new security [▸]
- Configure security CSD links [▸]

- Create a new securities valuation [▸]

3.8.1.1 Create a New Security

Context of Usage

This business scenario describes how to create a new security in CRDM.

The set-up of a security in T2S involves the creation of the security itself and of all related links and entities that enable the security to be used for cross-CSD and external-CSD settlement.

CSDs are responsible for the creation of the security and the creator CSD is the party that physically creates the entry in CRDM.

After the creation of a security a CSD wanting to allow settlement on that financial instrument should create a new security CSD link to define its eligibility for settlement.

During the lifecycle of the security, the maintainer CSD is responsible for the maintenance and update of the given financial instrument.

Before you start, check whether a mandatory market-specific attribute is required.

This business scenario is not relevant for CB, payment bank and directly connected participant users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Create security
- Securities reference data query

Reference

Further information on screens involved can be found in the screen reference part:

- *Securities – search/list* screen [▸]
- *Security – new/edit* screen [▸]

Instructions

1. Go to the *securities – search/list* screen:
   T2S >> Securities >> Securities >> Search
2. Click on the *new* button.
   ⇨ The *security – new* screen is displayed.
3. Enter all mandatory information in the ‘Security’ frame. The ISIN related to the new security must be unique.
   The maturity date must be equal to or later than the current date and later than the issue date.

4. To add a deviating settlement unit, market-specific attribute or a restriction, click on the *add row* button in the 'Deviating Settlement Units', 'Market-Specific Attributes' or 'Restrictions' frames. The 'Market-Specific Attributes' frame is only mandatory, if the market-specific attribute is defined as mandatory.
5. Enter all mandatory information in the available fields of the 'Deviating Settlement Units', 'Market-Specific Attributes' or 'Restrictions' frames.
6. Click on the *submit changes* button.
   ⇨ A new deviating settlement unit, market-specific attribute or restriction has been added to the list.

Repetition

Repeat steps 4, 5 and 6 to add more deviating settlement units, market-specific attributes or restrictions.

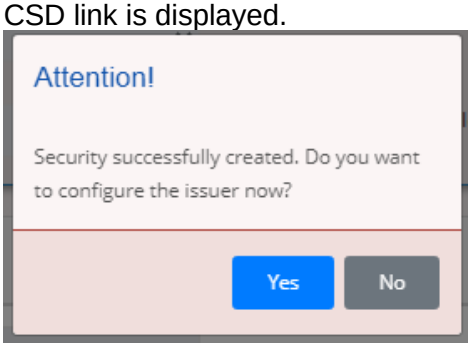
You can add up to 10 deviating settlement units, market-specific attributes or restrictions.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

7. Click on the *submit* button.
   ⇨ A confirmation prompt asking whether you want to create a new securities CSD link is displayed.



8. Click on the *yes* button to continue with the next business scenario. Click on the *no* button to finish creating a new security without further actions.

➡ The new security has been created.

3.8.1.2 Configure Security CSD Links

Context of Usage

This business scenario describes how to configure a security CSD link in order to allow the securities' eligibility for cross-CSD settlement, Intra-CSD settlement and external CSD settlement.

All other investor CSDs that want to settle a security issued by another CSD must define their technical issuer CSD for that security. The technical issuer CSD is the CSD where the investor CSD has opened the omnibus account. It is possible to define as technical issuer both the issuer CSD (direct link configuration) or another investor CSD (relayed link configuration). For a complete direct link configuration it is necessary to define only the issuer CSD first and then to create another security CSD link, between the previously defined issuer CSD (referred to as technical issuer) and the investor CSD. If the link is a direct one, the issuer CSD can decide to specify one or more issuance accounts. If more than one issuance account is specified, the issuer CSD has to indicate the primary account.

Finally, by means of the security maintenance flag it is possible to define a CSD as maintainer for the given financial instrument (security maintaining entity).

Configuring security CSD links is mandatory for the configuration of a cross-CSD settlement, for the configuration of an external-CSD settlement and for the administration of securities.

Before you configure security CSD links, check whether the ISIN and the investor CSD exist. If you are configuring a security CSD link for an ISIN maintained by another CSD, you have to check if you have already added all the mandatory market-specific attributes to the relevant security.

This business scenario is not relevant for CSD participants, CB and payment bank users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Securities CSD link query
- Create security CSD link
- Update security CSD link

Reference

Further information on screens involved can be found in the screen reference part:

- *Security CSD links – search/list* screen [▸]
- *Security CSD link – new/edit* screen [▸]

Instructions

1. Go to the *security CSD links – search/list* screen:
   T2S >> Securities >> Security CSD Link >> Search
2. Click on the *new* button.

⇨ The *security CSD link – new* screen is displayed.

3. Enter all mandatory information.
4. To add an issuance account click on the *add row* button in 'Issuance Accounts' frame.
5. Enter all mandatory information in the available fields of the 'Issuance Accounts' frame.
6. Click on the submit changes button.

⇨ The new issuance account has been added to the list.

Repetition

To add more issuance accounts repeat steps 4 to 6.

You can add up to 10 issuance accounts.

Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.
To cancel the process and return to the previous screen, click on the *cancel* button.

7. Click on the *submit* button.

➡ The security CSD link has been configured.

3.8.1.3 Create a New Securities Valuation

Context of Usage

This business scenario describes how to create a new securities valuation. Both central banks and payment banks offering auto-collateralisation have to provide prices for securities they have identified as eligible for auto-collateralisation.

Before you start, make sure that the security has already been created.

This business scenario is not relevant for CSD and CSD participant users.

Privileges

To carry out this business scenario, you need the following privileges [▸]:

- Securities valuations query
- Create securities valuation

Reference

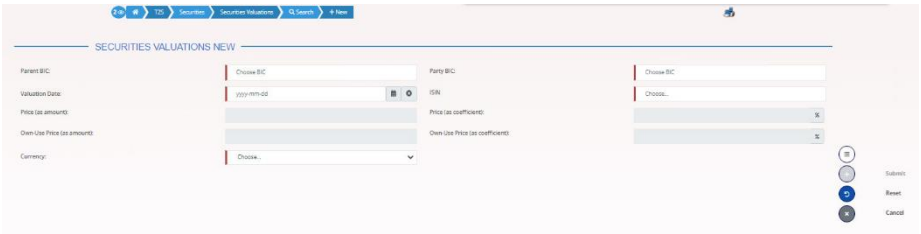
Further information on screens involved can be found in the screen reference part:

- *Securities valuations – search/list* screen [▸]

Securities valuation – new/edit screen [▸]

Instructions

1. Go to the *securities valuations – search/list* screen:
   T2S >> Securities >> Securities Valuations >> Search
2. Click on the *new* button.
   ⇨ The *securities valuation – new* screen is displayed.
3. Enter all mandatory information in the ‘Securities Valuation’ frame.
   You have to enter an existing ISIN and the parent BIC and BIC of an active party. The combination of security, party and valuation date must be unique. The ‘Price’field has to be compliant with the security settlement type defined for that ISIN.



Alternatives

To set all fields to default value and blank out all optional fields, click on the *reset* button.

To cancel the process and return to the previous screen, click on the *cancel* button.

4. Click on the *submit* button

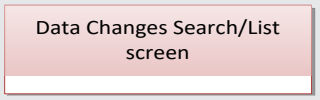
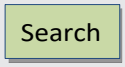
➡ A new securities valuation has been created.

4 Annex

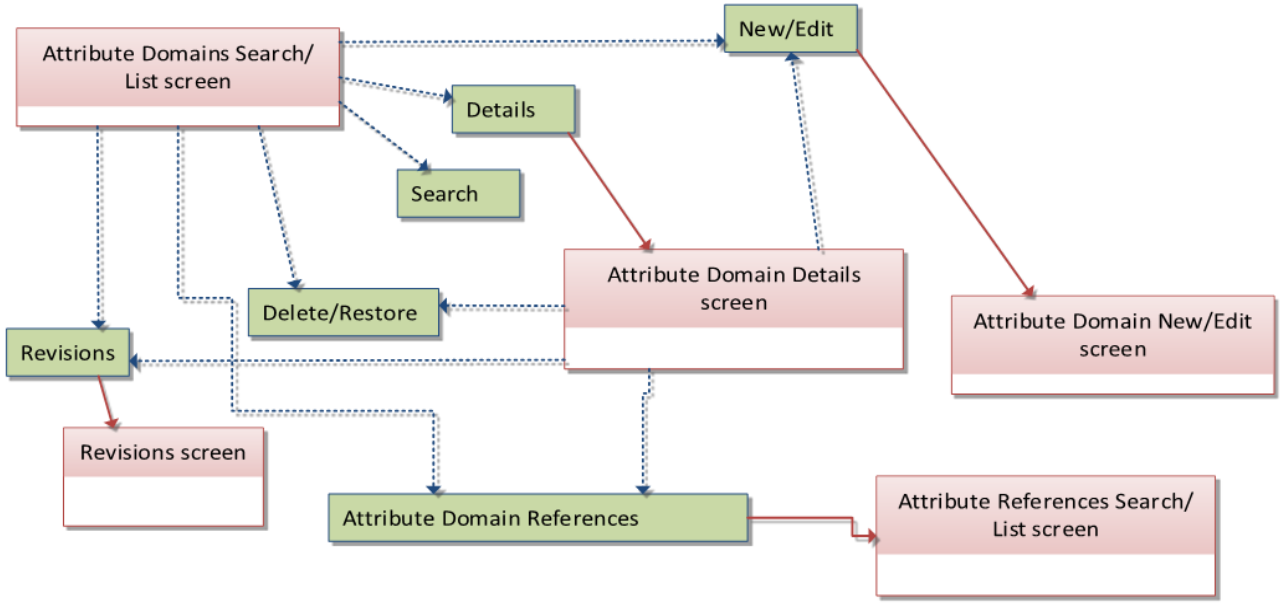
4.1 Sitemap

In the following sub-sections the reader may find the hierarchical, structured illustration of all the CoCo screens and their interrelations.

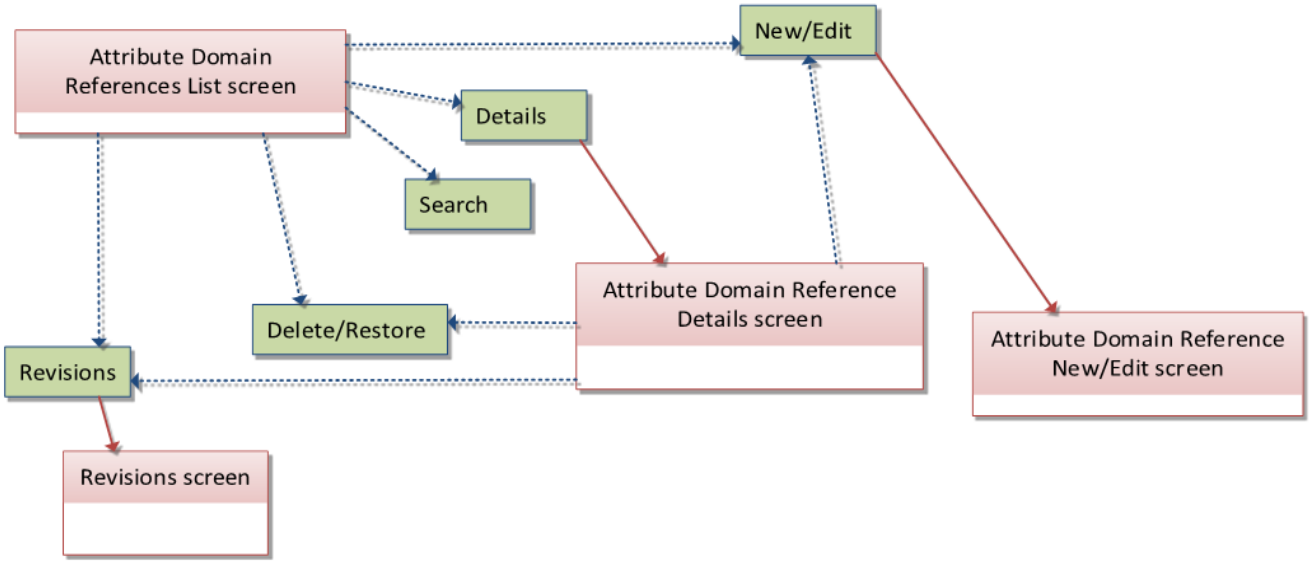
You can find below the legend which explains the meaning of each object, i.e. screen, button, dotted (blue) arrow, solid (red) arrow illustrated in the following diagrams.

Object in the diagram	Description
	The object represents a screen.
	When a button is displayed on the screen, a dotted blue arrow is shown as a link between the screen and the corresponding button.
	The object represents a button which is shown in the relevant screen.
	After a button is pressed, the result can be displayed either on the same screen or in a different screen (e.g. the details screen).

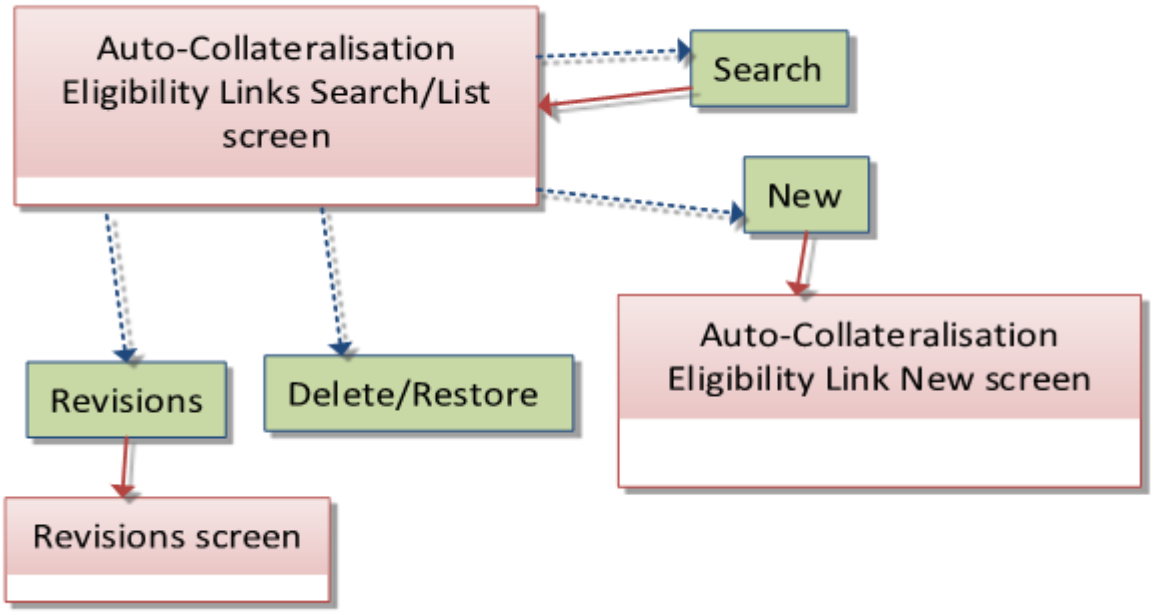
4.1.1 Attribute Domain



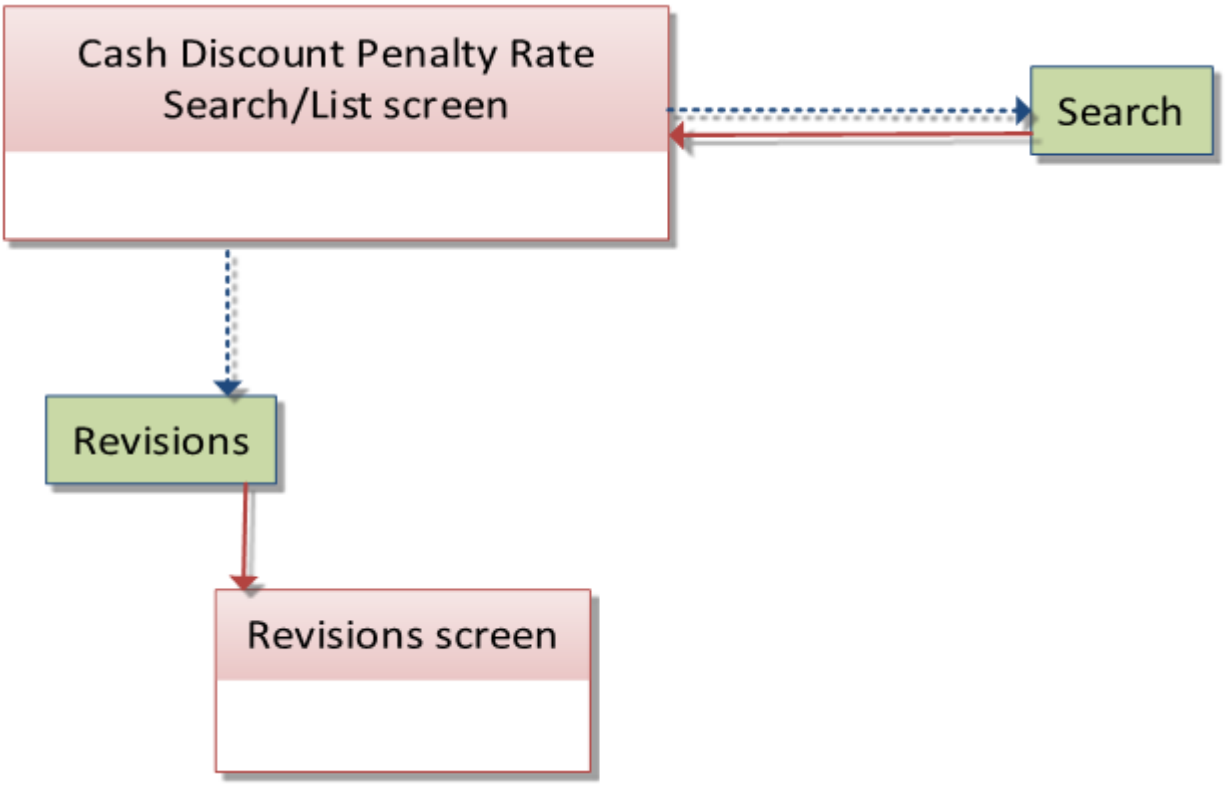
4.1.2 Attribute Domain Reference



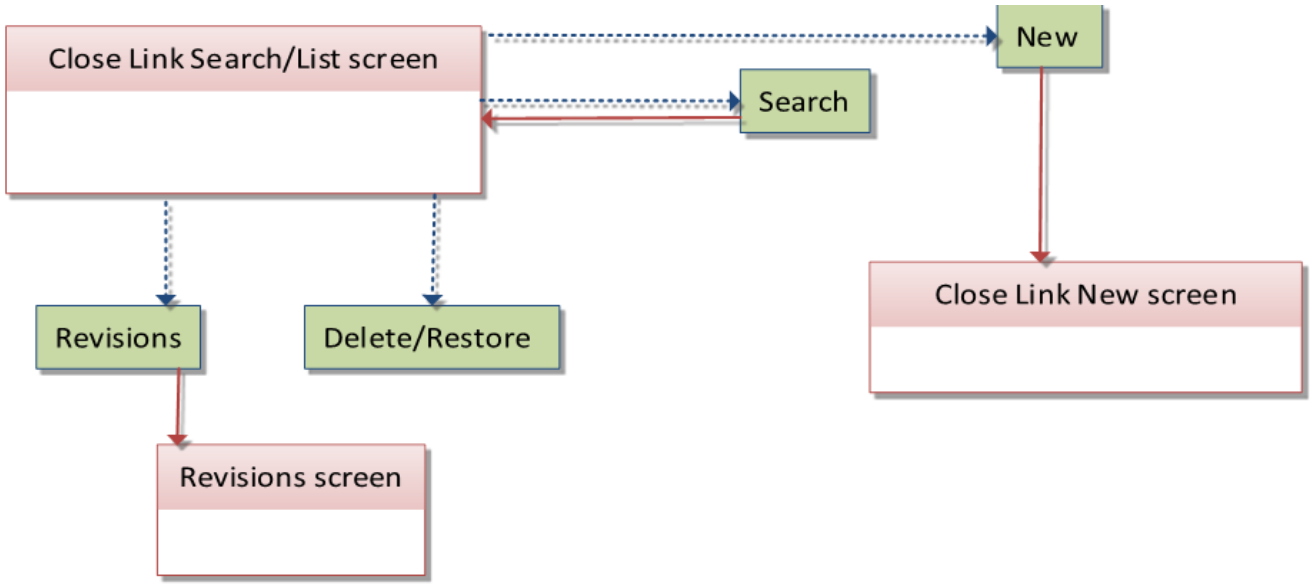
4.1.3 Auto-Collateralisation Eligibility Link



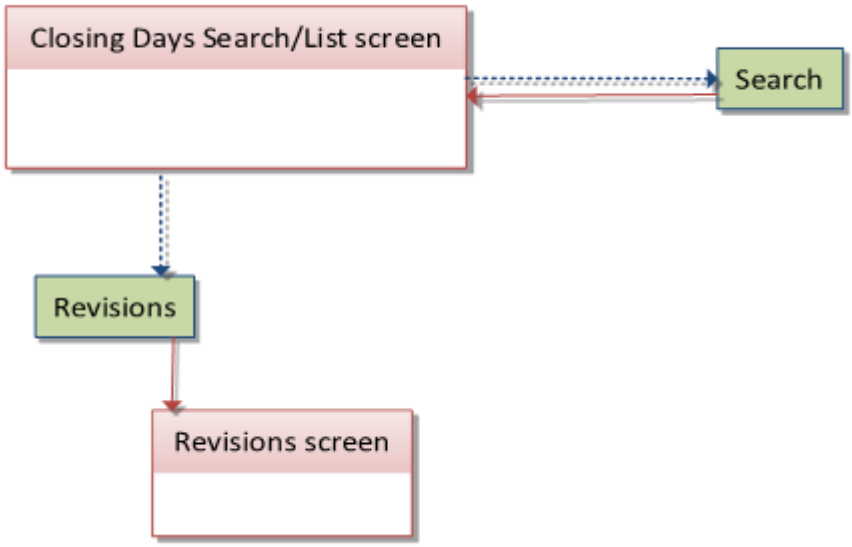
4.1.4 Cash Discount Penalty Rate



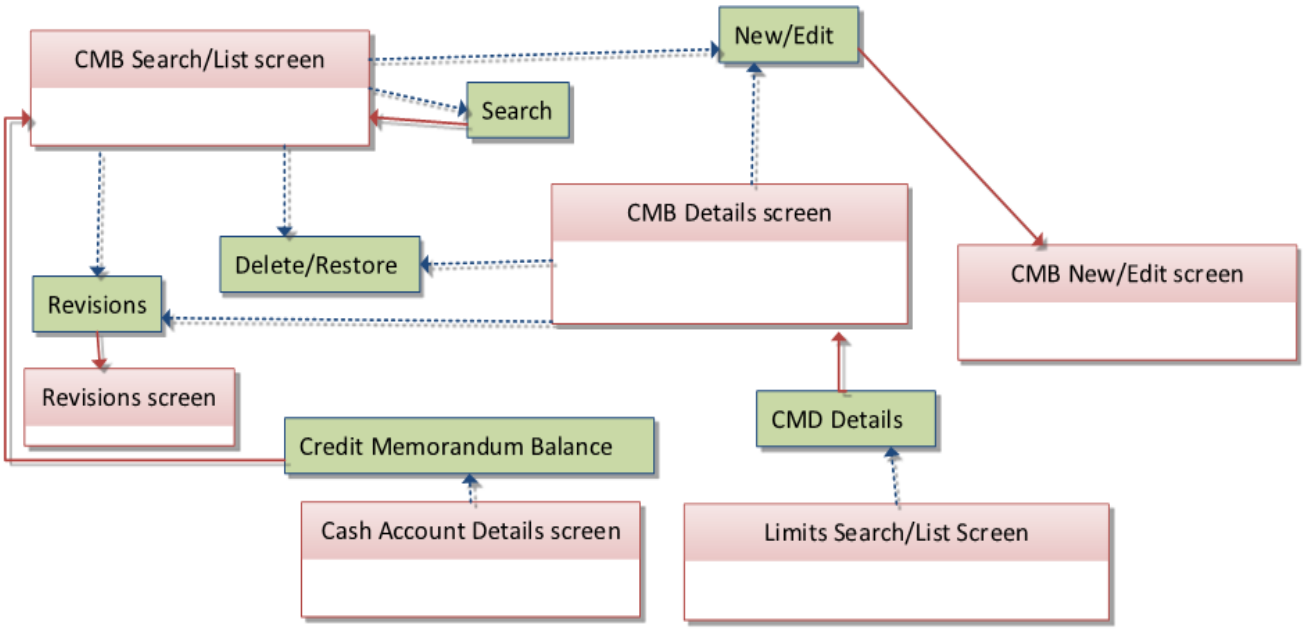
4.1.5 Close Links



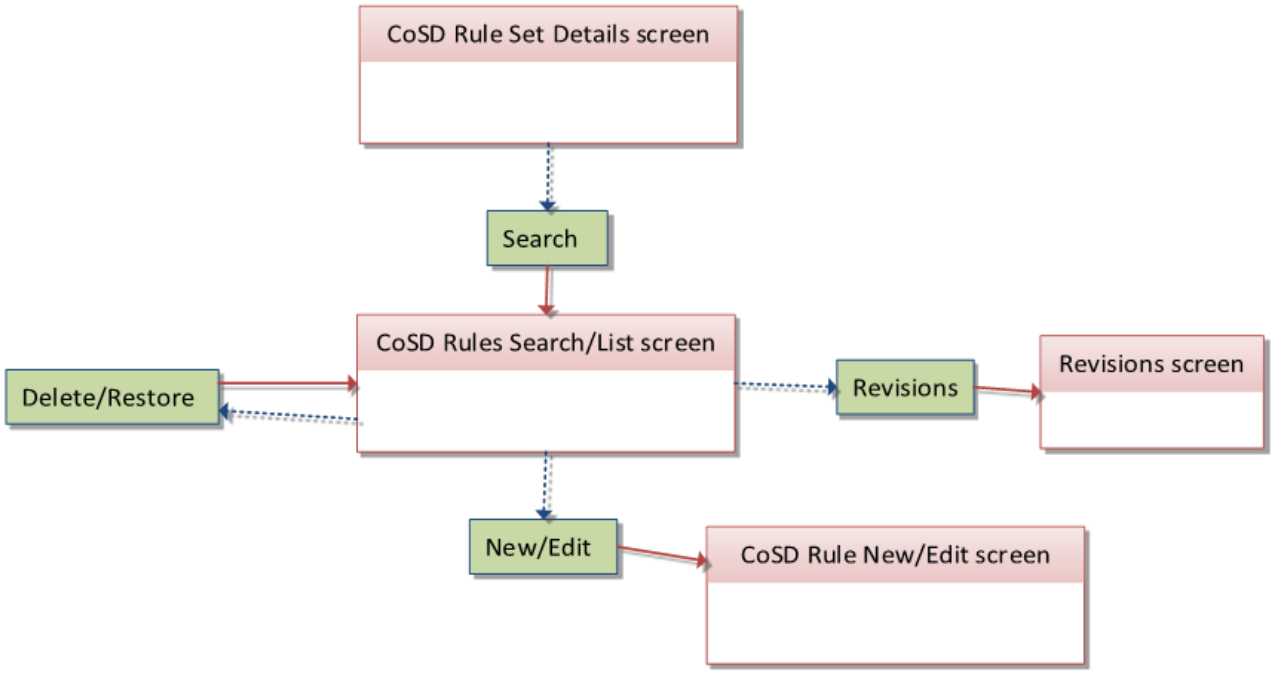
4.1.6 Closing Days



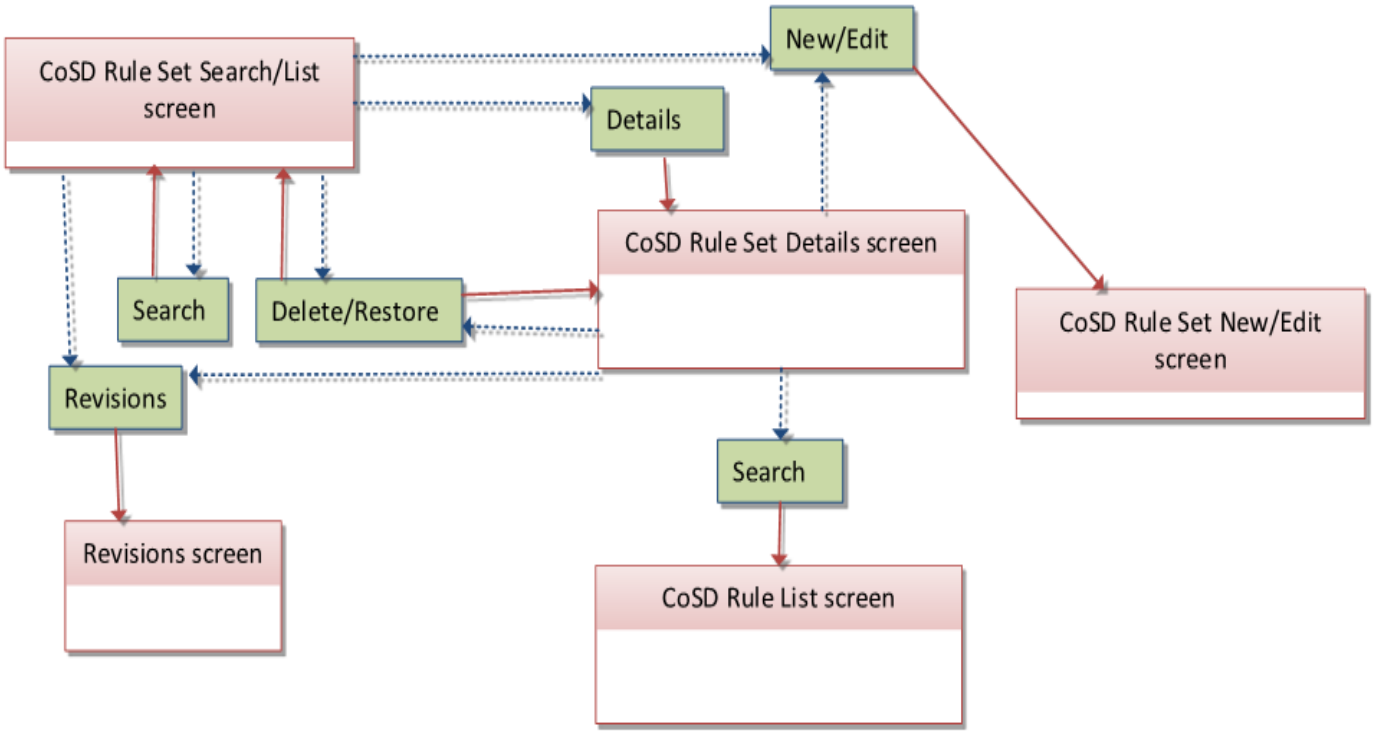
4.1.7 CMBs



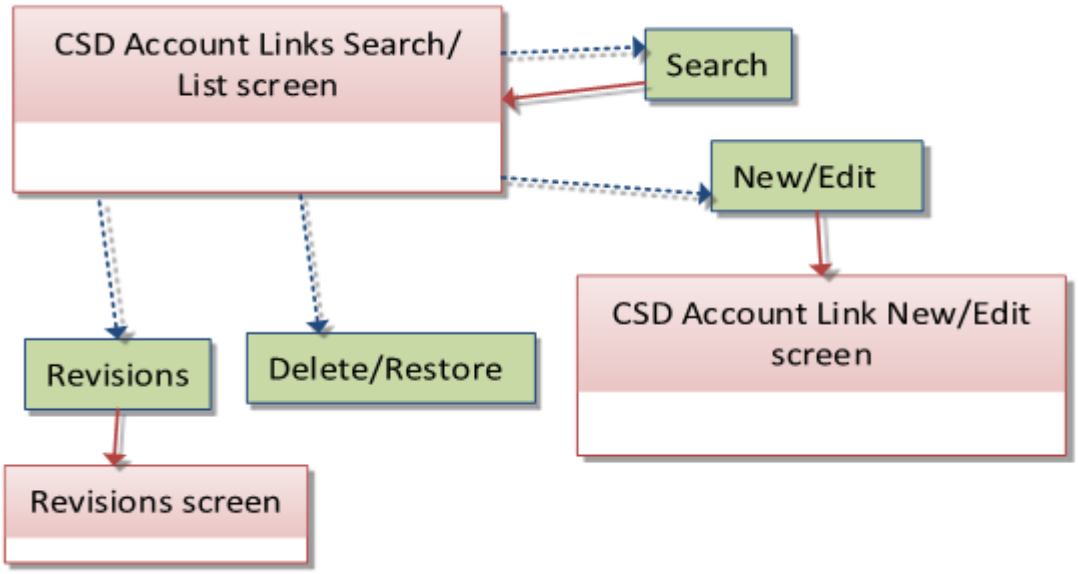
4.1.8 CoSD Rule



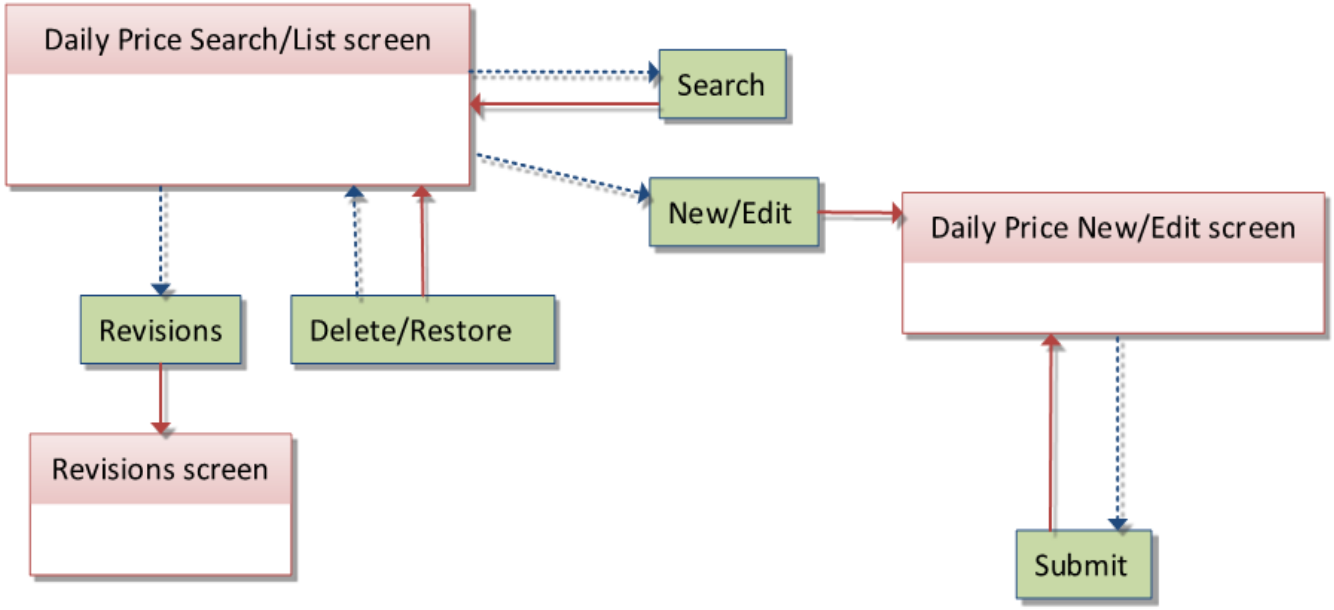
4.1.9 CoSD Rule Sets



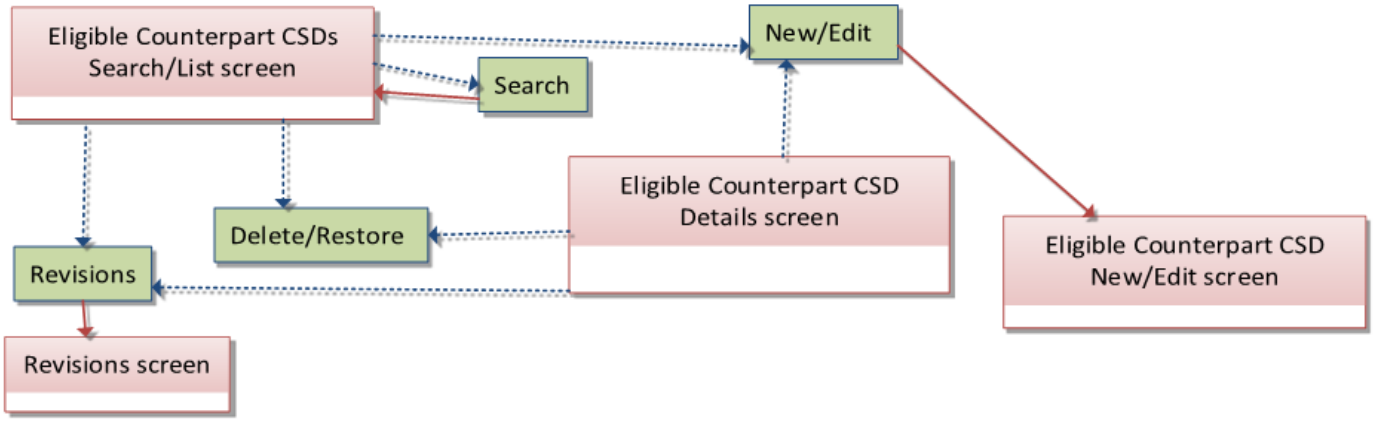
4.1.10 CSD Account Links



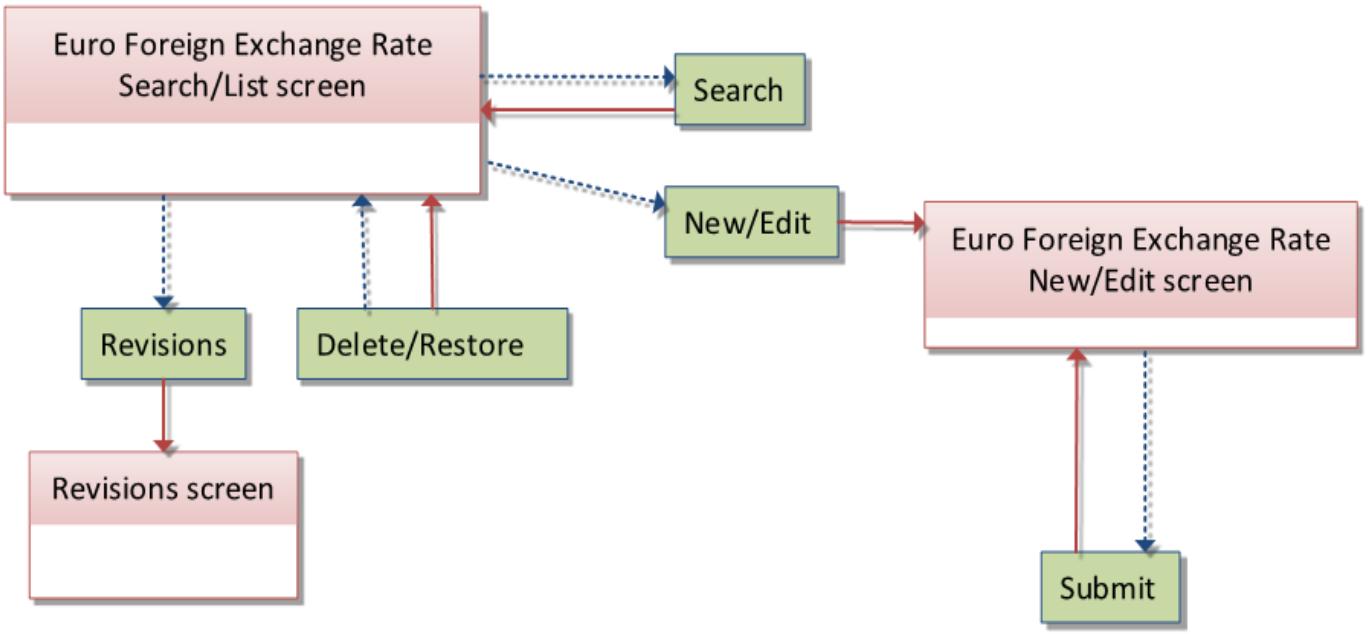
4.1.11 Daily Price



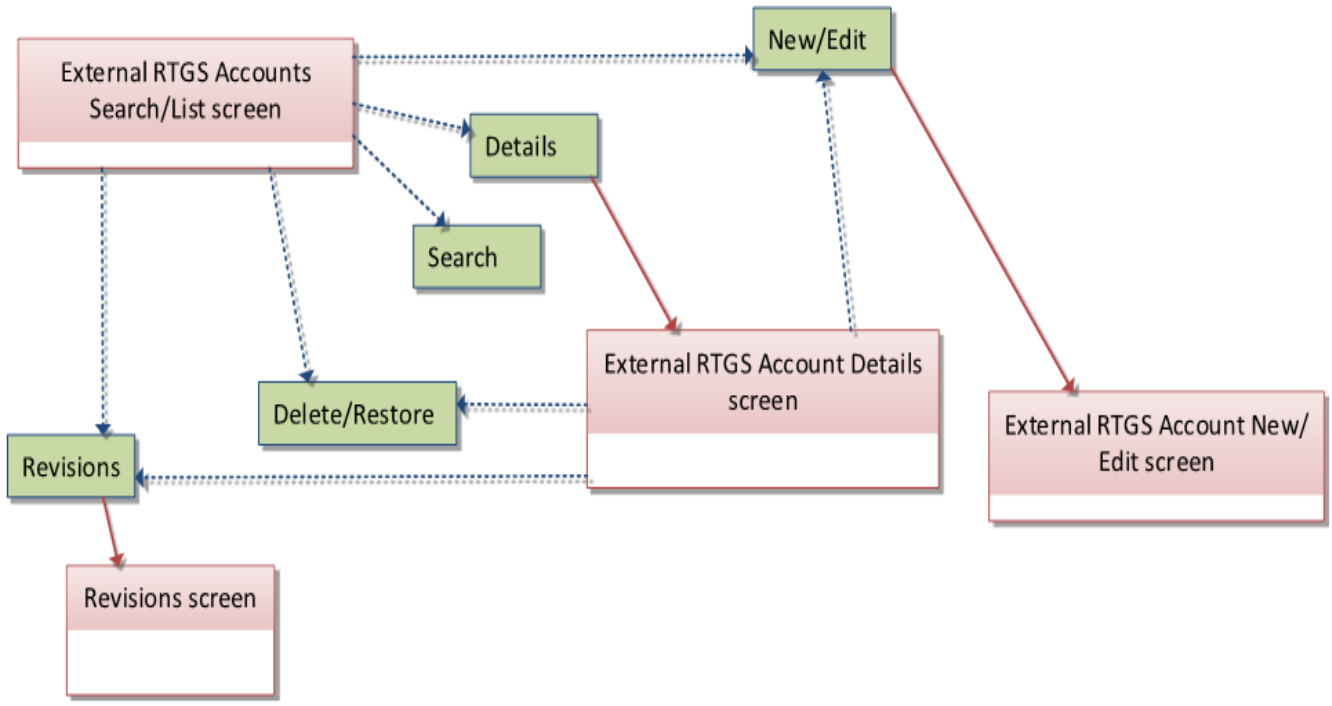
4.1.12 Eligible Counterpart CSDs



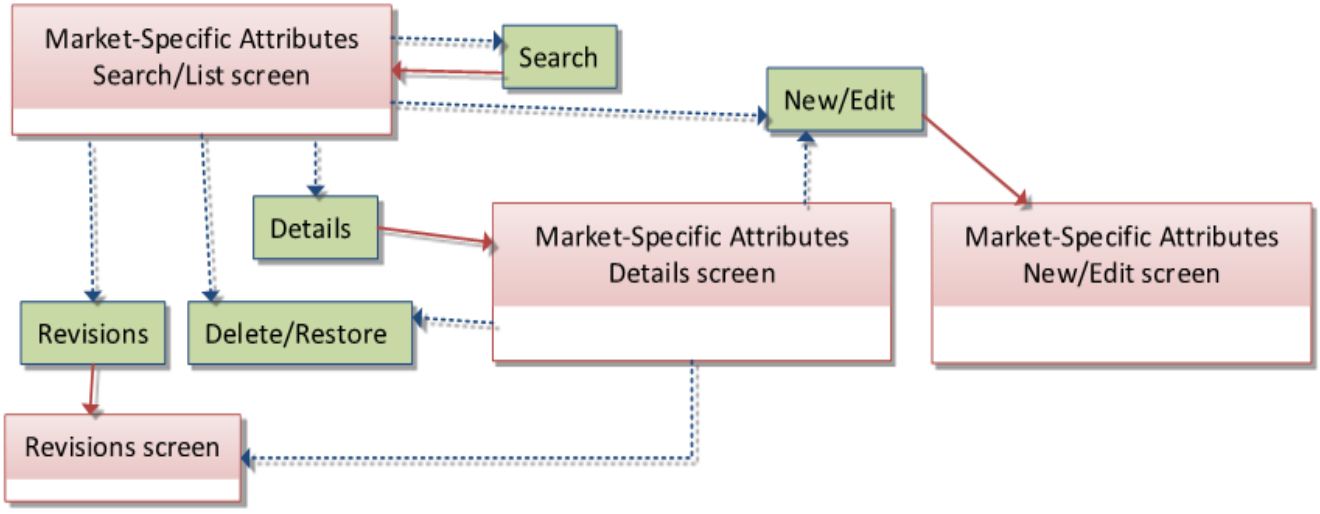
4.1.13 Euro Foreign Exchange Reference Rate



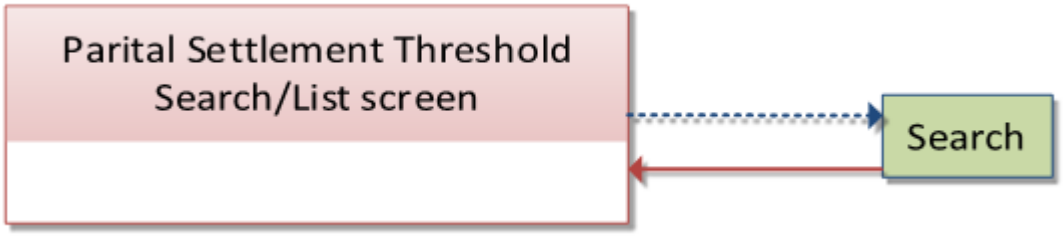
4.1.14 External RTGS Accounts



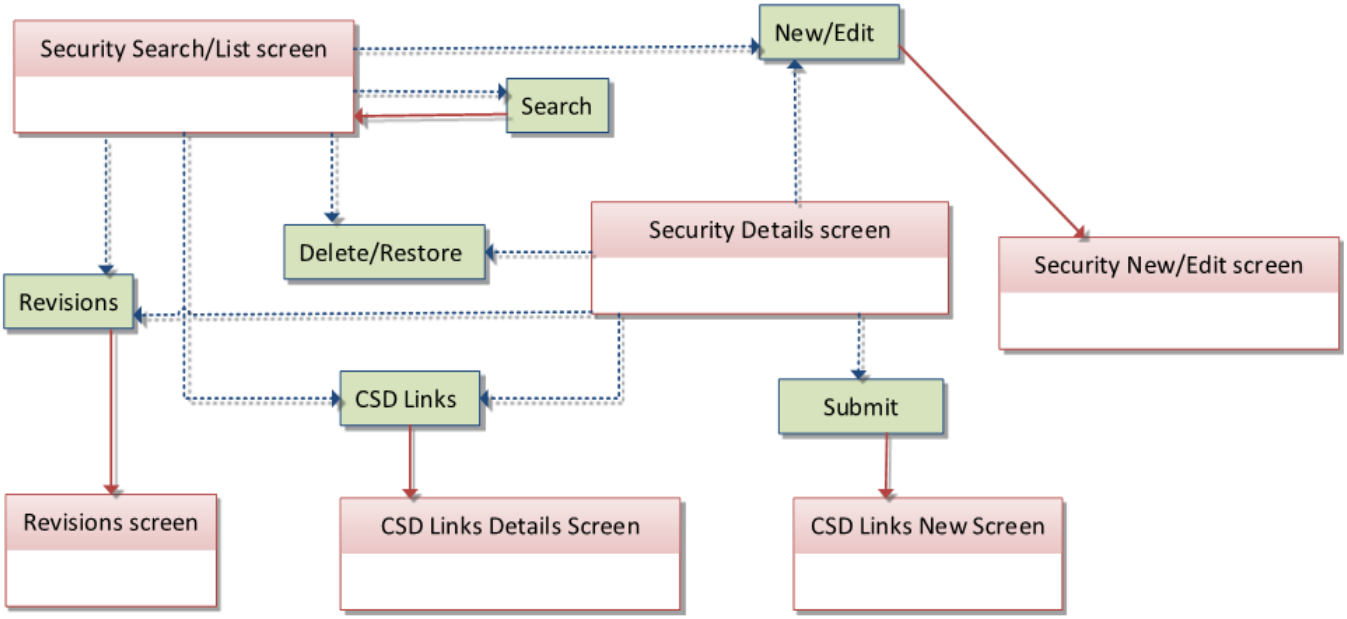
4.1.15 Market-Specific Attributes



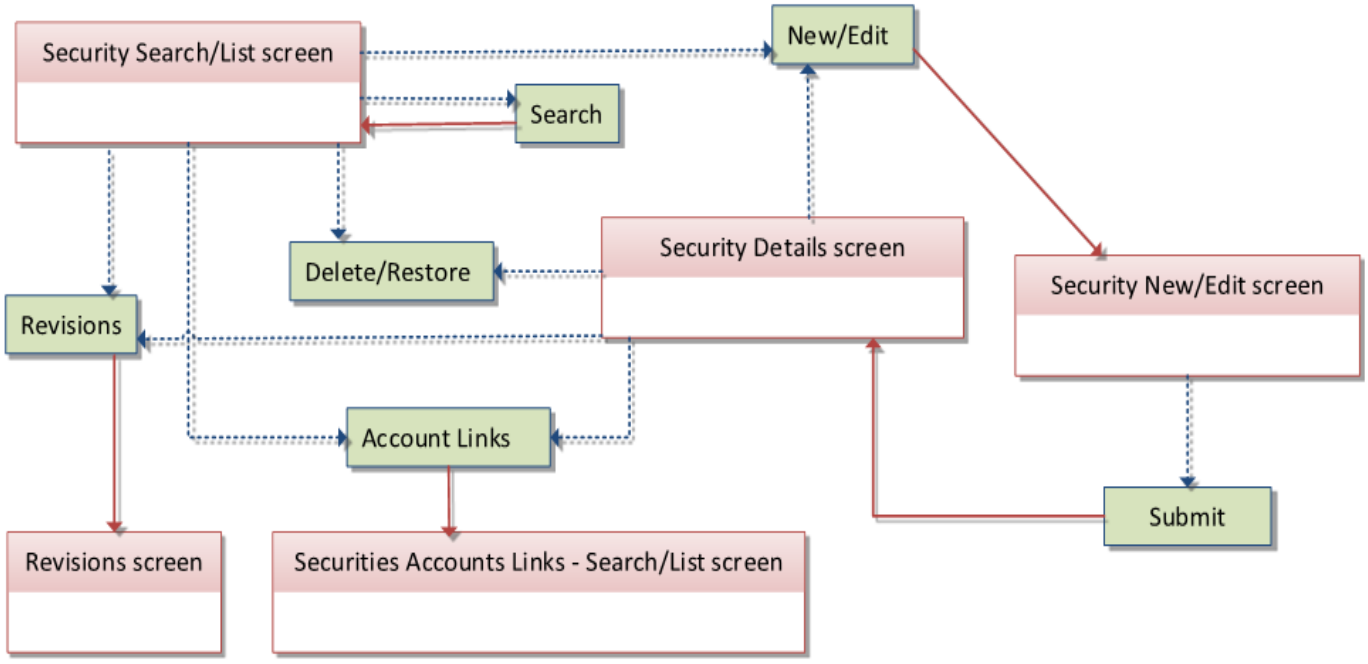
4.1.16 Partial Settlement Thresholds



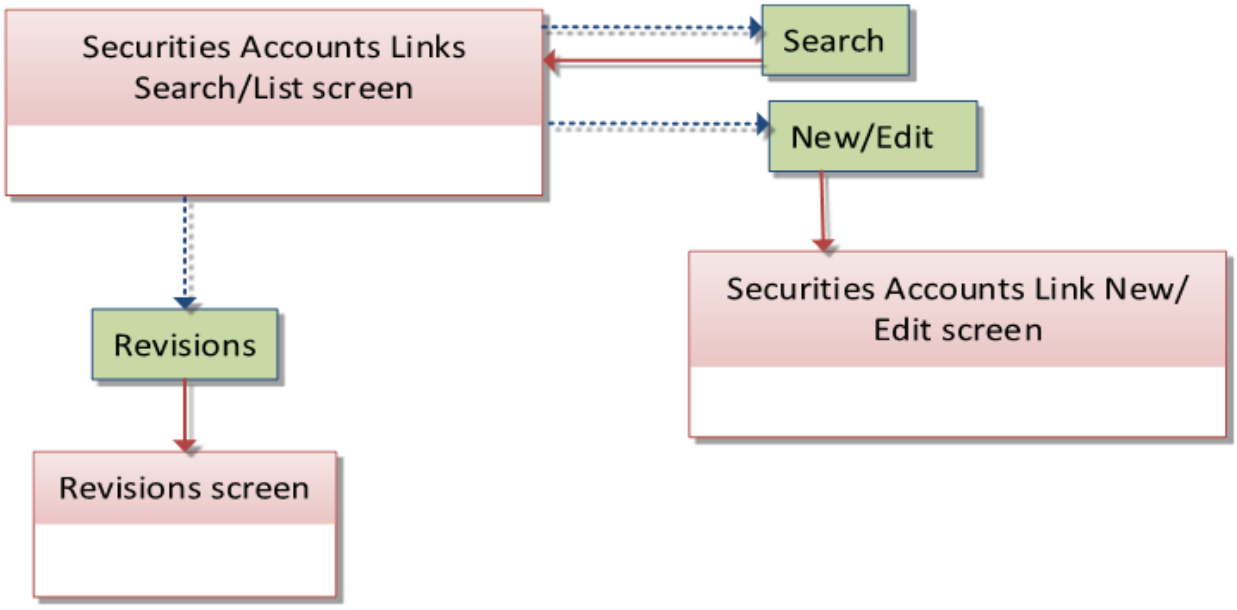
4.1.17 Securities



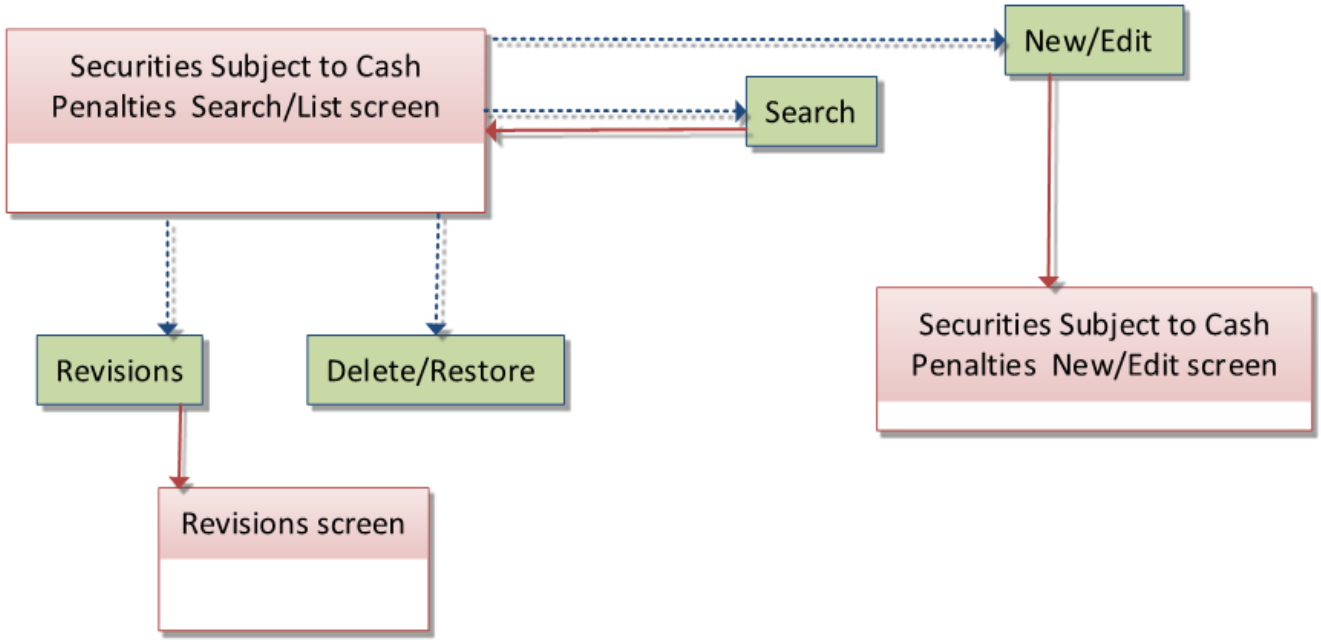
4.1.18 Securities Accounts



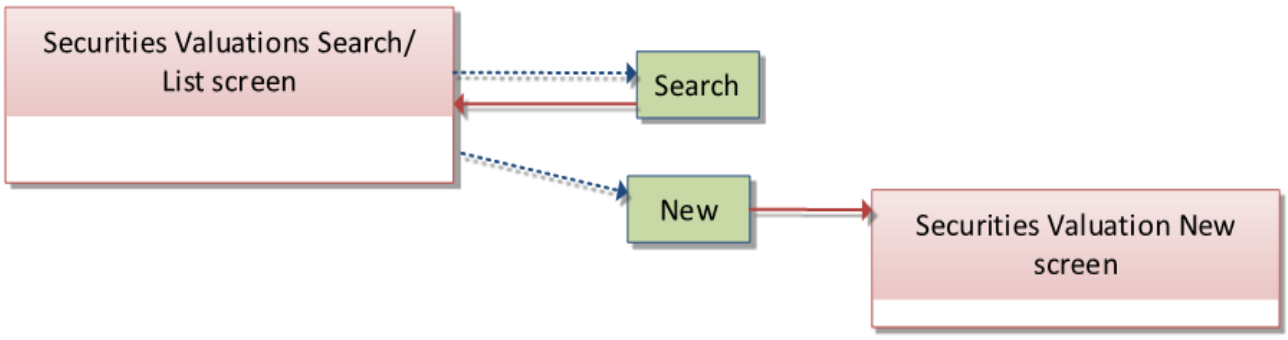
4.1.19 Securities Account Links



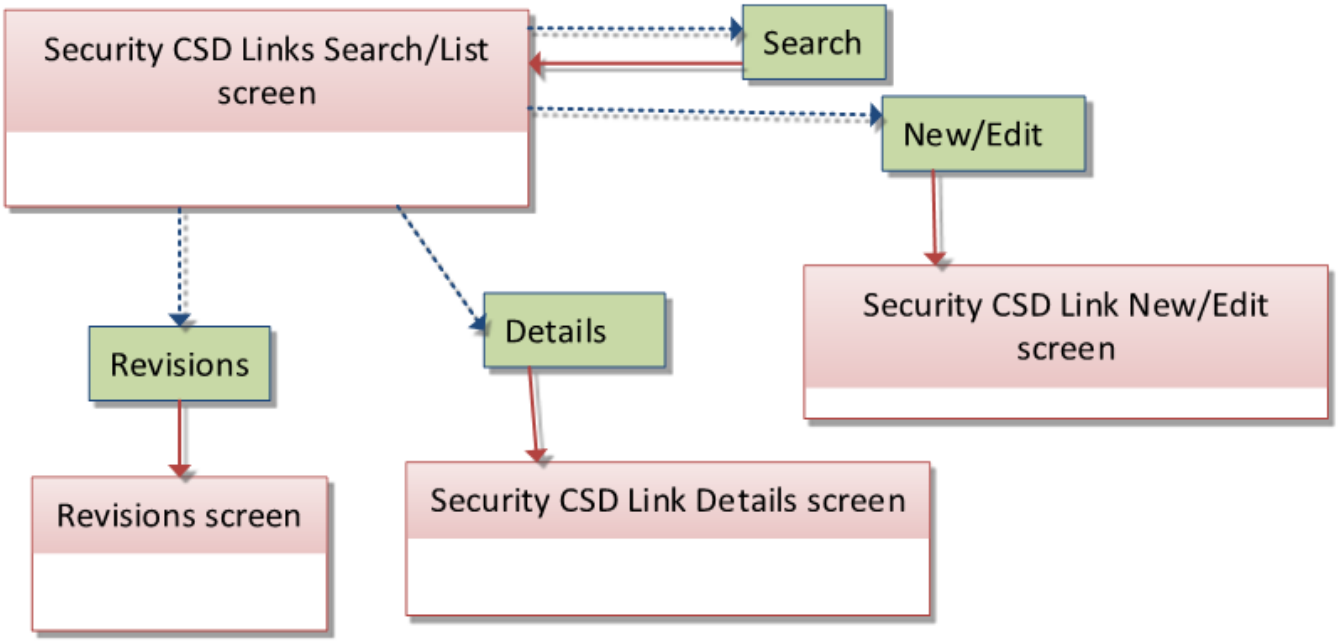
4.1.20 Securities subject to Cash Penalties



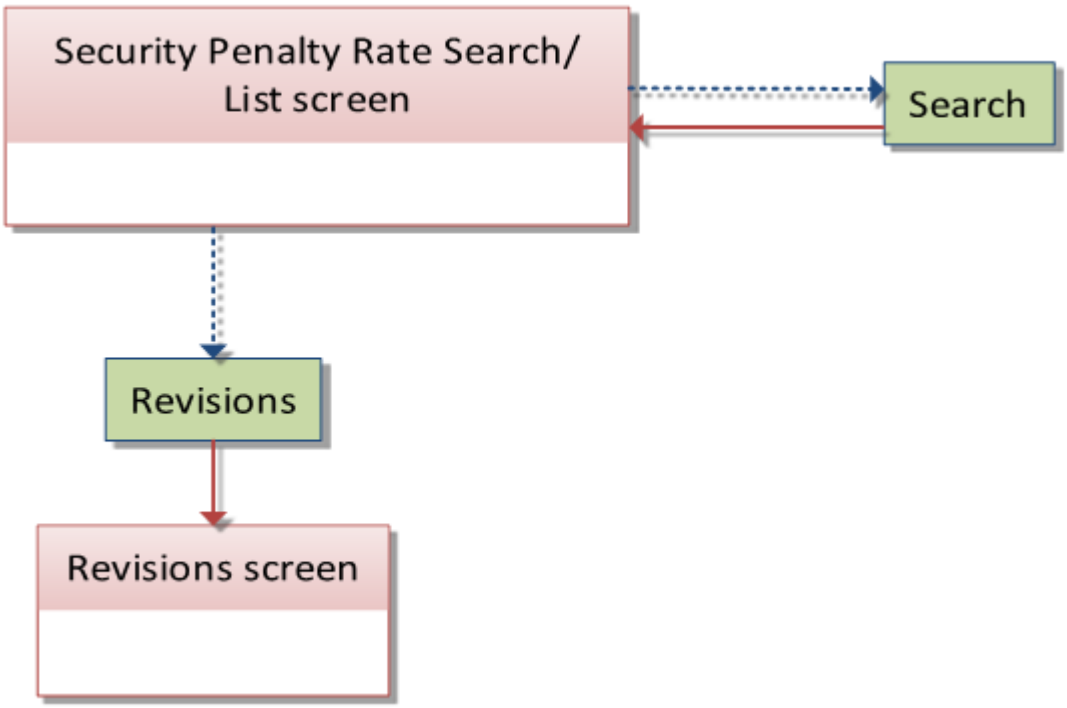
4.1.21 Securities Valuations



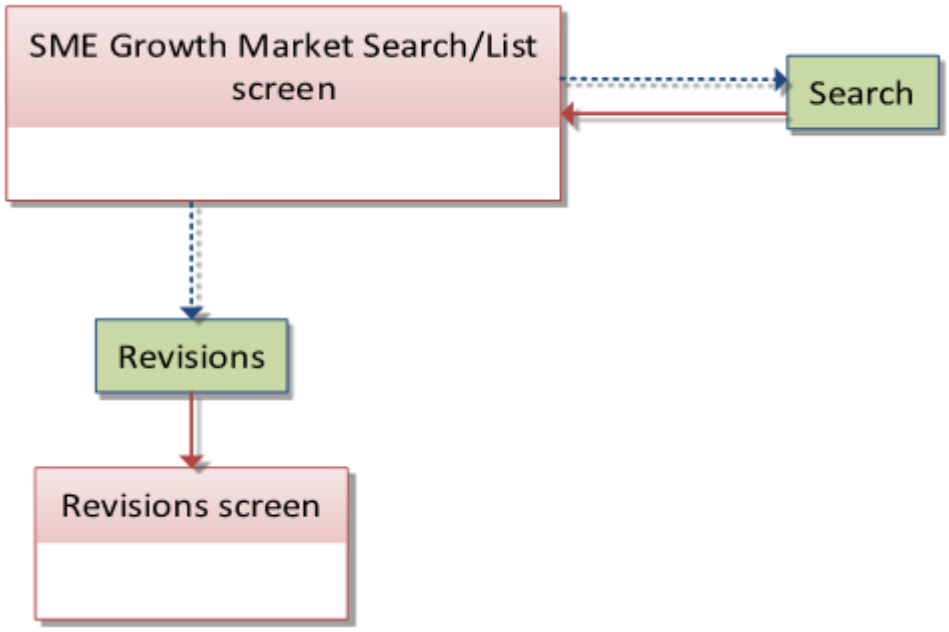
4.1.22 Security CSD Links



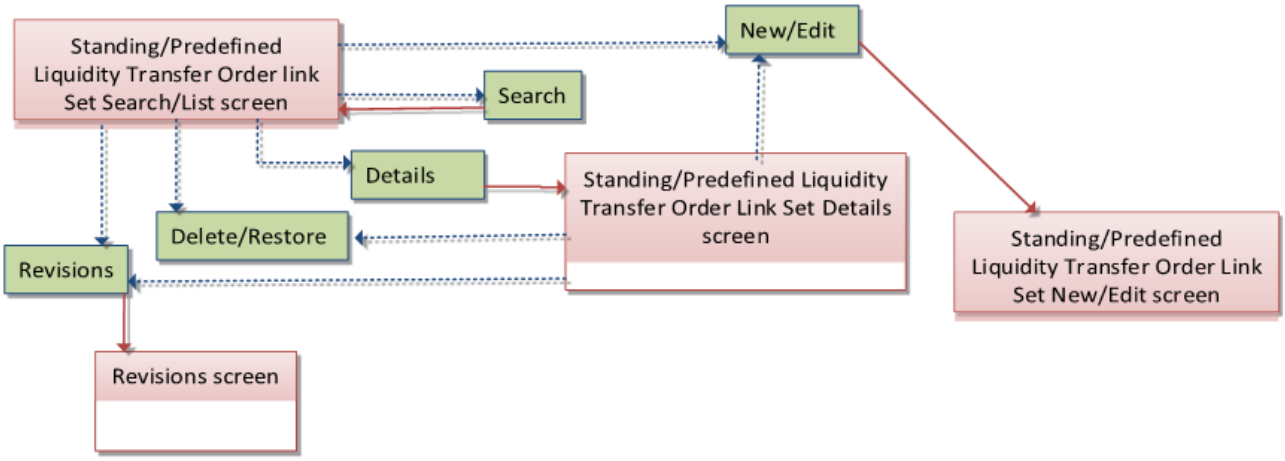
4.1.23 Security Penalty Rate



4.1.24 SME Growth Market



4.1.25 Standing/Predefined Liquidity Transfer Order Link Sets



4.1.26 Tolerance Amounts

4.2 List of Privileges

4.2.1 Reader's Guide

Reader`s Guide

The list of privileges is divided for GUI screens. For GUI screens a list of privileges classes is included. Respectively, the list of privileges is structured in accordance with the alphabetical screen order and provides detailed information on privilege code, privilege type, object type and screen criteria related to each privilege.

4.2.2 Privileges for GUI Screens

4.2.2.1 Attribute Domain - Details Screen

Privilege	Privilege Code	Screen Criteria
Delete Attribute Domain	MSC_DeleteAttributeDomain	Delete button
Attribute Domain Details Query	MSA_AttributeDomainDetailQuery	n/a

4.2.2.2 Attribute Domain - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create Attribute Domain	MSC_CreateAttributeDomain	New mode
Update Attribute Domain	MSC_UpdateDomain	Edit mode

4.2.2.3 Attribute Domain Reference - Details Screen

Privilege	Privilege Code	Screen Criteria
Delete Attribute Reference	MSC_DeleteAttributeReference	Delete button
Attribute Reference Details Query	MSA_DisplayAttribDomainRefDetQuery	n/a

4.2.2.4 Attribute Domain Reference - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create Attribute Reference	MSC_CreateAttributeReference	New mode
Update Attribute Reference	MSC_UpdateAttributeReference	Edit mode

4.2.2.5 Attribute Domain References - List Screen

Privilege	Privilege Code	Screen Criteria
Delete Attribute Reference	MSC_DeleteAttributeReference	Delete button
Attribute Reference List Query	MSA_DisplayAttribDomainRefList Query	n/a

4.2.2.6 Attribute Domains - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Delete Attribute Domain	MSC_DeleteAttributeDomain	Delete button
Attribute Domain List Query	MSA_AttributeDomainListQuery	n/a

4.2.2.7 Auto-Collateralisation Eligibility Link - New Screen

Privilege	Privilege Code	Screen Criteria
Create Auto-Collateralisa-tion Eligibility Link	SDM_CreateAuto-CollEligibility Link	New mode

4.2.2.8 Auto-Collateralisation Eligibility Links - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Auto-Collateralisation Eligibility Links Query	SEQ_Auto-CollEligibilityLinksQuery	n/a
Delete Auto-Collateralisation Eligibility Link	SDM_DeleteAuto-CollEligibility Link	Delete button

4.2.2.9 Cash Discount Penalty Rate - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Cash Discount Penalty Rate Query	SPQ_CashDiscountPenaltyRateQuery	n/a

4.2.2.10 Close Link – New Screen

Privilege	Privilege Code	Screen Criteria
Create Close Link	SDM_CreateCloseLink	New mode

4.2.2.11 Close Links - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Close Links Query	SEQ_CloseLinksQuery	n/a
Delete Close Link	SDM_DeleteCloseLink	Delete button

4.2.2.12 CMBs - Search/List Screen

Privilege	Privilege Code	Screen Criteria
CMB List Query	DCQ_CMBListQuery	n/a
Delete Credit Memorandum Balance	DCA_DeleteCreditMemorandum Balance	Delete button

4.2.2.13 CMB - Details Screen

Privilege	Privilege Code	Screen Criteria
Delete Credit Memorandum Balance	DCA_DeleteCreditMemorandum Balance	Delete button
CMB Details Query	DCQ_CMBDetailsQuery	n/a

4.2.2.14 CMB - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create Credit Memorandum Balance	DCA_CreateCreditMemorandumBalance	New mode
Update Credit Memorandum Balance	DCA_UpdateCreditMemorandumBalance	Edit mode

4.2.2.15 CoSD Rule - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create Conditional Security Delivery Rule	MSC_CreateConditSecurDelivRule	New mode
Update Conditional Security Delivery Rule	MSC_UpdateConditSecurDelivRule	Edit mode

4.2.2.16 CoSD Rule Set - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create Conditional Security Delivery Rule Set	MSC_CreateConditSecurDelivRuleSet	New mode
Update Conditional Security Delivery Rule Set	MSC_UpdateConditScurDelivRuleSet	Edit mode

4.2.2.17 CoSD Rule Sets - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Conditional Security Delivery Rule List Query	MSA_ConditSecDeliveryRuleListQuery	n/a
Delete Conditional Security Delivery Rule Set	MSC_DeleteConditSecurDelivRuleSet	Delete button

4.2.2.18 CoSD Rule Sets - Details Screen

Privilege	Privilege Code	Screen Criteria
Conditional Security Delivery Rule Set Query	MSA_ConditSecDeliveryRuleSetQuery	n/a
Delete Conditional Security Delivery Rule Set	MSC_DeleteConditSecurDelivRuleSet	n/a
Conditional Security Delivery Rule List Query	MSA_ConditSecDeliveryRuleListQuery	n/a
Delete Conditional Security Delivery Rule	MSC_DeleteConditSecurDelivRule	Delete button

4.2.2.19 CSD Account Link - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create CSD Account Link	SAC_CreateCSDAccountLink	New mode
Update CSD Account Link	SAC_UpdateCSDAccountLink	Edit mode

4.2.2.20 CSD Account Links - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Delete CSD Account Link	SAC_DeleteCSDAccountLink	Delete button
CSD Account Link Query	SAQ_CSDAccountLinkQuery	n/a

4.2.2.21 Daily Price - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create Daily Price	SPD_CreateDailyPrice	n/a
Update Daily Price	SPD_UpdateDailyPrice	n/a

4.2.2.22 Daily Price - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Daily Price Query	SPQ_DailyPriceQuery	n/a
Delete Daily Price	SPD_DeleteDailyPrice	n/a

All Rights reserved

4.2.2.23 Eligible Counterpart CSD - Details Screen

Privilege	Privilege Code	Screen Criteria
Eligible Counterpart CSD Details Query	SEQ_EligibleCounterpCSDDetailsQuery	n/a
Delete Eligible Counterpart CSD Link	SDM_DeleteEligibleCounterpCSDLink	Delete button

4.2.2.24 Eligible Counterpart CSD - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create Eligible Counterpart CSD Link	SDM_CreateEligibleCounterpCSDLink	New mode
Update Eligible Counter-part CSD Link	SDM_UpdateEligibleCounterpCSDLink	Edit mode

4.2.2.25 Eligible Counterpart CSDs - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Eligible Counterpart CSD List Query	SEQ_EligibleCounterpCSDListQuery	n/a
Delete Eligible Counterpart CSD Link	SDM_DeleteEligibleCounterpCSDLink	Delete button

4.2.2.26 Euro Foreign Exchange Reference Rate - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create Euro Foreign Ex-change Rate	SPD_CreateEuroForeignExchangeRate	n/a
Update Euro Foreign Ex-change Rate	SPD_UpdateEuroForeignExchangeRate	n/a

All Rights reserved

4.2.2.27 Euro Foreign Exchange Reference Data - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Euro Foreign Exchange Rate Query	SPQ_EuroForeignExchangeRateQuery	n/a
Delete Euro Foreign Exchange Rate	SPD_DeleteEuroForeignExchangeRate	n/a

4.2.2.28 External RTGS Accounts - Search/List Screen

Privilege	Privilege Code	Screen Criteria
External RTGS Account List Query	DCQ_ExtRTGSAccountListQuery	n/a
Delete External RTGS Account	DCA_DeleteExternalRTGSAccount	Delete button

4.2.2.29 External RTGS Account - Details Screen

Privilege	Privilege Code	Screen Criteria
External RTGS Account Details Query	DCQ_ExtRTGSAccountDetailsQuery	n/a
Delete External RTGS Account	DCA_DeleteExternalRTGSAccount	Delete button

4.2.2.30 External RTGS Account - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create External RTGS Account	DCA_CreateExternalRTGSAccount	New mode
Update External RTGS Account	DCA_UpdateExternalRTGSAccount	Edit mode

4.2.2.31 Market-Specific Attribute - Details Screen

Privilege	Privilege Code	Screen Criteria
Market-Specific Attribute Detail Query	MSA_Market-SpecAttributeDetailQuery	n/a
Delete Market-Specific Attribute	MSC_DeleteMarket-SpecificAttribute	Delete button

4.2.2.32 Market-Specific Attribute - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create Market-Specific Attribute	MSC_CreateMarket-SpecificAttribute	New mode
Update Market-Specific Attribute	MSC_UpdateMarket-SpecificAttribute	Edit mode

4.2.2.33 Market-Specific Attributes - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Market-Specific Attribute List Query	MSA_Market-SpecAttributeQuery	n/a
Delete Market-Specific Attribute	MSC_DeleteMarket-SpecificAttribute	Delete button

4.2.2.34 Securities - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Securities Reference Data Query	SEQ_SecuritiesReferDataQuery	n/a
ISIN List Query	SEQ_ISINListQuery	n/a
Delete Security	SDM_DeleteSecurity	Delete button

4.2.2.35 Security - Details Screen

Privilege	Privilege Code	Screen Criteria
Securities Reference Data Query	SEQ_SecuritiesReferDataQuery	n/a
Delete Security	SDM_DeleteSecurity	Delete button

4.2.2.36 Security - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create Security	SDM_CreateSecurity	New mode
Update Security	SDM_UpdateSecurity	Edit mode

4.2.2.37 Securities Account - Details Screen

Privilege	Privilege Code	Screen Criteria
Securities Account Reference Data Query	SAQ_SecuritiesAccReferenceDataQuery	n/a
Delete Securities Account	SAC_DeleteSecuritiesAccount	Delete button

4.2.2.38 Securities Account - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create Securities Account	SAC_CreateSecuritiesAccount	New mode
Update Securities Account	SAC_UpdateSecuritiesAccount	Edit mode

4.2.2.39 Securities Accounts - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Securities Account List Query	SAQ_SecuritiesAccountListQuery	n/a
Delete Securities Account	SAC_DeleteSecuritiesAccount	Delete button

4.2.2.40 Securities Accounts Link - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create CMB Securities Account Link	SAC_CreateCMBSecuritiesAccountLink	New mode
Update CMB Securities Account Link	SAC_UpdateCMBSecuritiesAccountLink	Edit mode

4.2.2.41 Securities Accounts Links - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Delete CMB Securities Account Link	SAC_DeleteCMBSecuritiesAccountLink	Delete button
CMB Securities Account Link List Query	SAQ_DisplayCMBSecAccLinkListQuery	n/a
Create CMB Securities Account Link	SAC_CreateCMBSecuritiesAccountLink	New mode
Update CMB Securities Account Link	SAC_UpdateCMBSecuritiesAccountLink	Edit mode

4.2.2.42 Securities Account Transfer Management - Edit Screen

Privilege	Privilege Code	Screen Criteria
Update Securities Account	SAC_UpdateSecuritiesAccount	Edit mode

4.2.2.43 Security CSD Link - Details Screen

Privilege	Privilege Code	Screen Criteria
Securities CSD Link Query	SEQ_SecuritiesCSDLinkQuery	n/a
Delete Securities CSD Link	SDM_DeleteSecurityCSDLink	Delete button

4.2.2.44 Security CSD Link - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create Security CSD Link	SDM_CreateSecurityCSDLink	New mode
Update Security CSD Link	SDM_UpdateSecurityCSDLink	Edit mode

All Rights reserved

4.2.2.45 Security CSD Links - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Securities CSD Link Query	SEQ_SecuritiesCSDLinkQuery	n/a
Delete Security CSD Link	SDM_DeleteSecurityCSDLink	Delete button

4.2.2.46 Securities Valuation - New Screen

Privilege	Privilege Code	Screen Criteria
Create Securities Valuation	SDM_CreateSecuritiesVal-uation	New mode

4.2.2.47 Securities Valuations - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Securities Valuations Query	SEQ_SecuritiesValuationsQuery	n/a

4.2.2.48 Securities Subject to Cash Penalties - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Securities Subject to Cash Penalties Query	SPQ_SecuritiesSubjecttoCashPenalties-Query	n/a
Delete Securities Subject to Cash Penalties	SPD_DeleteSecuritiesSubjecttoCash-Penalties	n/a

4.2.2.49 Securities Subject to Cash Penalties - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create Securities Subject to Cash Penalties	SPD_CreateSecuritiesSubjecttoCashPe	n/a
Update Securities Subject to Cash Penalties	SPD_UpdateSecuritiesSubjecttoCashPe	n/a

4.2.2.50 Security Penalty Rate - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Security Penalty Rate Query	SPQ_SecurityPenaltyRateQuery	n/a

4.2.2.51 SME Growth Market - Search/List Screen

Privilege	Privilege Code	Screen Criteria
SME Growth Market Query	SPQ_SMEGrowthMarketQuery	n/a

4.2.2.52 Standing/Predefined Liquidity Transfer Order Link Set - Details Screen

Privilege	Privilege Code	Screen Criteria
Delete Liquidity Transfer Order Link Set	DCA_DeleteLiquidityTranOrderLinkSet	Delete button
Liquidity Transfer Order Link Set Query	DCQ_LiquidTransOrderLinkSetQuery	n/a
Liquidity Transfer Order of Liquidity Transfer Order Link Set Query	SDQ_LiqTranOrdOfLiqTranOrdLinkSetQ	n/a

4.2.2.53 Standing/Predefined Liquidity Transfer Order Link Set - New/Edit Screen

Privilege	Privilege Code	Screen Criteria
Create Liquidity Transfer Order Link Set	DCA_CreateLiquidityTranOrderLinkSet	New mode
Update Liquidity Transfer Order Link Set	DCA_UpdateLiquidityTranOrderLinkSet	Edit mode

4.2.2.54 Standing/Predefined Liquidity Transfer Order Link Sets - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Liquidity Transfer Order Link Set Query	DCQ_LiquidTransOrderLinkSetQuery	n/a
Delete Liquidity Transfer Order Link Set	DCA_DeleteLiquidityTranOrderLinkSet	Delete button

4.2.2.55 Tolerance Amounts - Search/List Screen

Privilege	Privilege Code	Screen Criteria
Tolerance Amount Query	SDQ_ToleranceAmountQuery	n/a

4.3 List of References for Error Messages

4.3.1 Reader's Guide

Reader`s Guide

This section includes a list of references for error messages for all screens, structured along GUI screens, TMS screens. For GUI screens, the list of references for error messages consists of a general section, which lists overall error codes that apply to all GUI screens, and a section listing all error codes relevant for using the 4-eyes mode in GUI screens. For all sections, these are followed by specific sections for individual screens, which are organised in alphabetical screen order and specify the respective error codes applicable for each screen. Each error code table entry includes the error text and the description.

4.3.2 References for Error Messages

4.3.2.1 Attribute Domain - Details Screen

Reference for error message	Field or Button	Error Text	Description
DRDB001	▌Restore button ▌Delete button	Requestor not allowed	An Attribute Domain can be deleted/restored only by T2S Operator, CSD or NCB. A User is authorised to delete/restore only data belonging to its own System Entity.
DRDB002	▌Name field ▌Restore button	Domain Attribute Name already assigned	When performing an Attribute Domain restore request, the Attribute Domain Name to be restored must not be already assigned to an active instance.
DRDB003	▌Status field ▌Delete button	Data to be updated not found	When performing an Attribute Domain delete request, it must refer to an existing and active instance.
DRDB004	▌Status field ▌Restore button	Data to be updated not found	When performing an Attribute Domain restore request, it must refer to an existing and deleted instance.
DRDB040	▌Delete button	The deletion/close is not allowed due to a deletion priority constraint	An Attribute Domain cannot be deleted if there still are valid instances of Attribute Reference or Market-Specific Attribute linked to it.

All Rights reserved

4.3.2.2 Attribute Domain - New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DRCB001	▌Submit button	Requestor not allowed	An Attribute Domain can be created only by T2S Operator, CSD or NCB.
DRCB002	▌Name field ▌Submit button	Attribute Domain Name already assigned	When creating an Attribute Domain, the Attribute Domain Name must not be already assigned to an active instance.
DRCB003	▌Value field ▌Submit button	Attribute Value does not respect Attribute Domain format rules	When creating an Attribute Domain, the specified Attribute Values must respect the format rules specified for the Attribute Domain.
DRUB001	▌Submit button	Requestor not allowed	An Attribute Domain can be updated only by T2S Operator, CSD or NCB. A User is authorised to update only data belonging to its own System Entity.
DRUB002	▌Name field ▌Submit button	Attribute Domain Name already assigned	When performing an Attribute Domain update request, the Attribute Domain Name must not be already assigned to an active instance.
DRUB003	▌Submit button	Data to be updated not found	When performing an Attribute Domain update request, it must refer to an existing and active instance.
DRUB004	▌Format field ▌Case field ▌Minimum Length field ▌Maximum Length field ▌Submit button	Existing Attribute Values do not respect the new Attribute Domain format rules.	When updating an Attribute Domain, if the settings for Format, Case, Minimum Code Length and/or Maximum Code Length are changed, the existing Attribute Values must be compliant with the new settings.

Reference for error message	Field or Button	Error Text	Description
DRUB005	▌Value field ▌Submit button	Attribute Value does not respect Attribute Domain format rules.	When updating an Attribute Domain, the specified Attribute Values must respect the format rules specified for the Attribute Domain.
DRUB006	▌Submit button	Attribute Domain update is not consistent with linked Market-Specific Attributes.	When performing an Attribute Domain update request, it must be consistent with possible Market-Specific Attributes linked to the Attribute Domain.
DRUB010	▌Value field ▌Submit button	Invalid Attribute Value	When performing an Attribute Domain update request, in case of update/delete of an Attribute Value, it must refer to an existing and active instance.

4.3.2.3 Attribute Domain Reference - Details Screen

Reference for error message	Field or Button	Error Text	Description
DRDC001	▌Restore button ▌Delete button	Requestor not allowed	An Attribute Reference can be deleted/restored only by T2S Operator, CSD or CB. A User is authorised to delete/restore only data belonging to its own System Entity.
DRDC003	▌Status field ▌Delete button	Data to be updated not found	When performing an Attribute Reference delete request, it must refer to an existing and active instance.
DRDC004	▌Status field ▌Restore button	Data to be updated not found	When performing an Attribute Reference restore request, it must refer to an existing and deleted instance.

4.3.2.4 Attribute Domain Reference - New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DRCC001	▌Submit button	Requestor not allowed	An Attribute Reference can be created only by T2S Operator, CSD or NCB.
DRCC003	▌Reference Value field ▌Submit button	Reference Value does not respect Attribute Reference format rules.	When creating an Attribute Reference, the specified Reference Values must respect the format rules specified for the Attribute Reference.
DRCC005	▌Name field ▌Submit button	Unknown Attribute Domain Identifier	When performing an Attribute Reference creation request, the Attribute Domain Identifier it is linked to must be specified and it must exist in T2S.
DRCC006	▌Attribute Domain Value field ▌Submit button	Unknown Attribute Value Identifier	When performing an Attribute Reference creation request, the Reference Value must be created specifying the Attribute Value Identifier it is linked to; the Attribute Value Identifier specified must exist in T2S.
DRUC001	▌Submit button	Requestor not allowed	An Attribute Reference can only be updated by T2S Operator, CSD or NCB. A User is authorised to delete/restore only data belonging to its own System Entity.
DRUC003	▌Submit button	Data to be updated not found	When performing an Attribute Reference Update Request, it must refer to an existing and active instance.
DRUC004	▌Format field ▌Case field ▌Minimum Code Length field ▌Maximum Code Length field ▌Submit button	Existing Reference Values do not respect the new Attribute Reference format rules.	When updating an Attribute Reference, if the settings for Format, Case, Minimum Code Length and/or Maximum Code Length are changed, the existing Reference Values must be compliant with the new settings.

Reference for error message	Field or Button	Error Text	Description
DRUC005	▌Attribute Domain Name field ▌Submit button	Invalid Attribute Domain Identifier	When performing an Attribute Reference update request, the Attribute Domain Identifier it is linked to must be specified and it must exist in T2S.
DRUC006	▌Value field ▌Submit button	Reference Value does not respect Reference Domain format rules	When updating an Attribute Reference, the specified Reference Values must respect the format rules specified for the Attribute Domain.
DRUC007	▌Submit button	Links to Attribute Values must be removed before changing link to Attribute Domain	When performing an Attribute Reference update request, the link to the Attribute Domain cannot be modified if the Reference Values are linked to Attribute Values.
DRUC010	▌Reference Value field ▌Submit button	Invalid Reference Value	When performing an Attribute Reference update request, in case of update/delete of a Reference Value, it must refer to an existing and active instance.

4.3.2.5 Attribute Domain References - List Screen

Reference for error message	Field or Button	Error Text	Description
DRDC001	▌Delete button ▌Restore button	Requestor not allowed	An Attribute Reference can be deleted/restored only by T2S Operator, CSD or NCB. A User is authorised to delete/restore only data belonging to its own System Entity.
DRDC003	▌Status field ▌Delete button	Data to be updated not found	When performing an Attribute Reference delete request, it must refer to an existing and active instance.
DRDC004	▌Status field ▌Restore button	Data to be updated not found	When performing an Attribute Reference restore request, it must refer to an existing and deleted instance.

4.3.2.6 Attribute Domains - Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DRDB002	▌Name field ▌Restore button	Domain Attribute Name already assigned	When performing an Attribute Domain restore request, the Attribute Domain Name to be restored must not be already assigned to an active instance.
DRDB003	▌Status field ▌Delete button	Data to be updated not found	When performing an Attribute Domain delete request, it must refer to an existing and active instance.
DRDB004	▌Status field ▌Restore button	Data to be updated not found	When performing an Attribute Domain restore request, it must refer to an existing and deleted instance.
DRDB040	▌Delete button	The deletion/close is not allowed due to a deletion priority constraint.	An Attribute Domain cannot be deleted if there still are valid instances of Attribute Reference or Market-Specific Attribute linked to it.

4.3.2.7 Auto-Collateralisation Eligibility Link - New Screen

Reference for error message	Field or Button	Error Text	Description
DSC5001	▌Parent BIC field ▌Party BIC field ▌Submit button	Requestor not allowed	Auto-collateralisation Eligibility Link can only be created by T2S Operator, NCB or Payment Bank. Users belonging to an NCB can only create Auto-collateralisation Eligibility Link for its own NCB or Parties that fall under their responsibility according to the Hierarchical Party Model. Users belonging to a Payment Bank can create only Auto-collateralisation Eligibility Link for their own Party.
DSC5002	▌ISIN field ▌Submit button	Unknown Securities Mnemonic	When performing an Auto-Collateralisation Eligibility Link create request, the

Reference for error message	Field or Button	Error Text	Description
			Securities Mnemonic must refer to an existing and active Securities Code which Code Type is ISIN.
DSC5003	▌ISIN field ▌Currency field ▌Submit button	Securities Mnemonic already assigned	When performing an Auto-Collateralisation Eligibility Link create request, the Securities Mnemonic must not be already assigned to another existing link for the same Party with the same Currency Code.
DSC5004	▌Currency field ▌Submit button	Invalid Currency code	When performing an Auto-Collateralisation Eligibility Link create request, the Currency Code must refer to an existing Currency Code in T2S.
DSC5005	▌Parent BIC field ▌Party BIC field ▌Submit button	Unknown Party	When performing an Auto-Collateralisation Eligibility Link create request, the Party must refer to an existing, active and open Party in T2S with Party Type equal to NCB or Payment Bank.

4.3.2.8 Auto-Collateralisation Eligibility Links - Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DSD5001	▌Parent BIC field ▌Party BIC field ▌Restore button ▌Delete button	Requestor not allowed	Auto-collateralisation Eligibility Link can only be deleted/restored by T2S Operator, NCB or Payment Bank. Users belonging to an NCB can only delete/restore Auto-collateralisation Eligibility Link for its own NCB or Parties that fall under their responsibility according to the Hierarchical Party Model. Users belonging to a Payment Bank can delete/restore only Auto-collateralisation Eligibility Link for their own Party.
DSD5002	▌Status field ▌Delete button	Unknown Auto-Collateralisation Eligibility Link	When performing an Auto-Collateralisation Eligibility Link delete request, it must refer to an existing and active instance in T2S.
DSD5003	▌Currency field ▌Restore button	Unknown Currency Code	When performing an Auto-Collateralisation Eligibility Link restore request, the Currency Code to be restored must refer to an existing code in Currency entity.
DSD5004	▌ISIN field ▌Restore button	Unknown Securities Mnemonic	When performing an Auto-Collateralisation Eligibility Link restore request, the Securities Mnemonic to be restored must refer to an existing code in Securities Code entity with Code Type equal to ISIN.

All Rights reserved

Reference for error message	Field or Button	Error Text	Description
DSD5005	ISIN field Currency field Restore button	Securities Mnemonic already assigned for this Currency Code	When performing an Auto-Collateralisation Eligibility Link restore request, the Securities Mnemonic to be restored must not be already assigned to another active link with the same Currency Code.
DSD5006	Status field Restore button	Unknown Auto-collateralisation Eligibility Link	When performing an Auto-Collateralisation Eligibility Link restore request, it must refer to an existing and deleted Auto-Collateralisation Eligibility Link.
DSD5007	Parent BIC field Party BIC field Restore button	Unknown Party	When performing an Auto-Collateralisation Eligibility Link restore request, the Party to be restored must refer to an existing, active and open Party in T2S with Party Type equal to NCB or Payment Bank.

4.3.2.9 Cash Discount Penalty Rate - Search/List Screen

No references for error messages.

4.3.2.10 Close Link - New Screen

Reference for error message	Field or Button	Error Text	Description
DSC2001	Submit button	Requestor not allowed	When performing a Close Link creation request, the Party Type of the Requestor must be NCB, Payment Bank or T2S Operator.
DSC2030	ISIN field Submit button	Unknown Security	When performing a Close Link creation request the Linked Security must exist in Security entity.

Reference for error message	Field or Button	Error Text	Description
DSC2020	▌Credit Provider Parent BIC field ▌Credit Provider Party BIC field ▌Submit button	Unknown Credit Provider Party	When performing a Close Link creation request, the Credit Provider Party must refer to an existing and active Party in T2S within the data scope of the requestor with Party Type NCB or Payment Bank.
DSC2040	▌Party BIC field ▌Submit button	Unknown Party	When performing a Close Link creation request the Linked BIC must exist in T2S BIC Directory entity.
DSC2050	▌Party BIC field ▌ISIN field ▌Credit Provider Parent BIC field ▌Credit Provider Party BIC field ▌Submit button	Close Link already defined	When performing a Close Link creation request, a link between the same BIC and the same Security for the same Credit Provider must not be already defined.

4.3.2.11 Close Links - Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DSD2001	▌Restore button ▌Delete button	Requestor not allowed	When performing a Close Link deletion/restore request, the Party Type of the Requestor must be NCB, Payment Bank or T2S Operator. A user belonging to an NCB can delete/restore only Close Links within their System Entity, while a user belonging to a Payment Bank can delete/restore only Close Links their Party is responsible for.
DSD2003	▌Status field ▌Delete button	Unknown Close Link	When performing a Close Link delete request, it must refer to an existing Close Link.

Reference for error message	Field or Button	Error Text	Description
DSD2012	▌Status field ▌Restore button	Unknown Close Link	When performing a Close Link restore request, it must refer to an existing and deleted Close Link
DSD2013	▌Party BIC field ▌Restore button	Unknown BIC	When performing a Close Link restore request, the BIC to be restored must refer to an existing instance in T2S BIC Directory
DSD2014	▌ISIN field ▌Restore button	Unknown Security	When performing a Close Link deletion/restore request, the Security Identifier to be restored must refer to an existing instance in T2S
DSD2015	▌Party BIC field ▌ISIN field ▌Credit Provider Parent BIC field ▌Credit Provider Party BIC field ▌Restore button	Close Link already defined	When performing a Close Link restore request, no other record should exist for the same Credit Provider, BIC - Securities in T2S.
DSD2020	▌Credit Provider Parent BIC field ▌Credit Provider Party BIC field ▌Restore button	Unknown Credit Provider Party	When performing a Close Link restore request, the Credit Provider Party must refer to an existing and active Party in T2S within the data scope of the requestor with Party Type NCB or Payment Bank.

4.3.2.12 CMBs - Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DCC6001	▌T2S Dedicated Cash Account Number field	Requester not allowed	When performing a Credit Memorandum Balance create request the Party Type of the Requestor must be T2S Operator,

Reference for error message	Field or Button	Error Text	Description
			NCB or Payment Bank. A user belonging to an NCB can only create Credit Memorandum Balance for T2S Dedicated Cash Account falling under his responsibility according to the Hierarchical Party Model. A user belonging to a Payment Bank can only create Credit Memorandum Balance with Primary CMB flag set to false for T2S Dedicated Cash Account falling under his responsibility according to the Hierarchical Party Model
DCD6001	▌Restore button ▌Delete button	Requestor not allowed	When performing a Credit Memorandum Balance create request the Party Type of the Requestor must be T2S Operator, NCB or Payment Bank. A user belonging to an NCB can only create Credit Memorandum Balance for T2S Dedicated Cash Account falling under his responsibility according to the Hierarchical Party Model. A user belonging to a Payment Bank can only create Credit Memorandum Balance with Primary CMB flag set to false for T2S Dedicated Cash Account falling under his responsibility according to the Hierarchical Party Model
DCD6020	▌Status field ▌Delete button	Invalid Credit Memorandum Balance to be deleted or restored	The request to delete a Credit Memorandum Balance must refer to an existing and active instance in T2S.
DCD6024	▌Restore button	Unknown Securities Account Identifier	When performing a Credit Memorandum Balance restore request, the Regular Securities Account identifier must refer to an existing and active instance in T2S.

Reference for error message	Field or Button	Error Text	Description
DCD6025	▌Restore button	Unknown Securities Account Identifier	When performing a Credit Memorandum Balance restore request, the Receiving Securities Account identifier must refer to an existing and active instance in T2S.
DCD6030	▌T2S Dedicated Cash Account Number field ▌Restore button	Unknown T2S Dedicated Cash Account Identifier	When performing a Credit Memorandum Balance restore request, the T2S Dedicated Cash Account identifier to be restored must refer to an existing and active instance in T2S.
DCD6032	▌Restore button	Unknown T2S Dedicated Cash Account Identifier	When performing a Credit Memorandum Balance restore request, the NCB T2S Dedicated Cash Account identifier to be restored must refer to an existing and active instance in T2S belonging to the responsible NCB.
DCD6040	▌Delete button	The deletion is not allowed due to a deletion priority constraint	When performing a Credit Memorandum Balance delete request, all the linked instances of CMB Securities Account Link must be already deleted or closed.
DCD6050	▌Status field ▌Restore button	Invalid Credit Memorandum Balance to be deleted or restored	The request to restore a Credit Memorandum Balance must refer to an existing and deleted instance.

4.3.2.13 CMB - Details Screen

Reference for error message	Field or Button	Error Text	Description
DCD6001	▌Delete button ▌Restore button	Requestor not allowed	When performing a credit memorandum balance delete/restore request, the party type of the requestor must be T2S operator or CB. A user belonging to a CB can only delete/restored credit memorandum balance linked to his relevant CB.
DCD6020	▌Status field ▌Delete button	Invalid Credit Memorandum Balance to be deleted or restored	The request to delete a credit memorandum balance must refer to an existing and active instance in T2S.
DCD6024	▌Regular Securities Account field ▌Restore button	Unknown Securities Account Identifier	When performing a credit memorandum balance restore request, the regular securities account identifier must refer to an existing and active instance in T2S.
DCD6025	▌Receiving Securities Account field ▌Restore button	Unknown Securities Account Identifier	When performing a credit memorandum balance restore request, the receiving securities account identifier must refer to an existing and active instance in T2S.
DCD6030	▌T2S Dedicated Cash Account field ▌Restore button	Unknown T2S Dedicated Cash Account Identifier	When performing a credit memorandum balance restore request, the T2S dedicated cash account identifier to be restored must refer to an existing and active instance in T2S.

Reference for error message	Field or Button	Error Text	Description
DCD6032	▌CB T2S Dedicated Cash Account Number field ▌Restore button	Unknown T2S Dedicated Cash Account Identifier	When performing a credit memorandum balance restore request, the CB T2S dedicated cash account identifier to be restored must refer to an existing and active instance in T2S belonging to the responsible CB.
DCD6040	▌Delete button	The deletion is not allowed due to a deletion Priority constraint	When performing a credit memorandum balance delete request, all the linked instances of CMB securities account link must be already deleted or closed.
DCD6050	▌Status field ▌Restore button	Invalid Credit Memorandum Balance to be deleted or restored	The request to restore a credit memorandum balance must refer to an existing and deleted instance.

4.3.2.14 CMB - New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DCC6001	▌T2S Dedicated Cash Account Number field ▌Submit button	Requestor not allowed	When performing a Credit Memorandum Balance create request the Party Type of the Requestor must be T2S Operator, CB or Payment Bank. A user belonging to an CB can only create Credit Memorandum Balance for T2S Dedicated Cash Account falling under his responsibility according to the Hierarchical Party Model. A user belonging to a Payment Bank can only create Credit Memorandum Balance with Primary CMB flag set to false for T2S Dedicated Cash Account falling under his responsibility according to the Hierarchical Party Model
DCC6024	▌Regular Securities Account Number field ▌Submit button	Unknown Securities Account Identifier	When performing a Credit Memorandum Balance create request, the Regular Securities Account Identifier specified must refer to an existing and active account in T2S.
DCC6025	▌Receiving Securities Account Number field ▌Submit button	Unknown Securities Account Identifier	When performing a Credit Memorandum Balance create request, the Receiving Securities Account Identifier specified must refer to an existing and active account in T2S.
DCC6030	▌T2S Dedicated Cash Account Number field ▌Submit button	Unknown T2S Dedicated Cash Account Identifier	When performing a Credit Memorandum Balance create request, the T2S Dedicated Cash Account Identifier specified must refer to an existing and active account in T2S.
DCC6032	▌CB T2S Dedicated Cash Account Number field ▌Submit button	Unknown T2S Dedicated Cash Account Identifier	When performing a Credit Memorandum Balance create request, the CB T2S Dedicated Cash Account Identifier specified must refer to an existing and active

Reference for error message	Field or Button	Error Text	Description
			account in T2S belonging to the relevant CB, with account type equal to T2S Central Bank Account and linked to the same Currency Code of the relevant T2S Dedicated Cash Account of the CMB.
DCC6040	▌T2S Dedicated Cash Account Number field ▌Primary CMB field ▌Regular Securities Account field ▌Submit button	Regular Securities Account must not be specified	When performing a Credit Memorandum Balance create request, the Regular Securities Account Section must not be specified if Primary CMB is false or if the Party Type of the Party holding the relevant T2S Dedicated Cash Account is CB.
DCC6041	▌CB T2S Dedicated Cash Account Number field ▌Regular Securities Account field ▌Submit button	Unknown Securities Account Identifier	When performing a Credit Memorandum Balance create request, the Regular Securities Account Identifier must be linked to the primary CMB of the CB T2S Dedicated Cash Account Identifier provided in input with Collateralisation Link set to false and Cash Settlement Link set to true for the relevant validity period.
DCC6042	▌CB T2S Dedicated Cash Account Number field ▌Primary CMB field ▌Submit button	CB T2S Dedicated Cash Account must not be specified	When performing a Credit Memorandum Balance create request, the CB T2S Dedicated Cash Account Identifier must not be specified if Primary CMB is false or the Party Type of the Party holding the relevant T2S Dedicated Cash Account is CB.
DCC6043	▌T2S Dedicated Cash Account Number field ▌Receiving Securities Account field ▌Submit button	Receiving Securities Account must not be specified	When performing a Credit Memorandum Balance create request, the Receiving Securities Account Identifier must not be specified if the Party Type of the Party holding the relevant T2S Dedicated

Reference for error message	Field or Button	Error Text	Description
			Cash Account is CB or in case the Collateralisation Procedure for Autocollateralisation Rule of the relevant CB is not set to Repo and Primary CMB is set to True.
DCC6044	▌CB T2S Dedicated Cash Account Number field ▌Regular Securities Account field ▌Submit button	Invalid Receiving Securities Account	When performing a Credit Memorandum Balance create request, the Receiving Securities Account Identifier specified must be linked to the primary CMB of the CB T2S Dedicated Cash Account Identifier provided in input with Collateralisation Link set to false and Cash Settlement Link set to true in case the Collateralisation Procedure for Autocollateralisation Rule of the relevant CB is set to Repo and Primary CMB is set to True for the relevant validity period.
DCC6045	▌T2S Dedicated Cash Account Number field ▌Receiving Securities Account field ▌Primary CMB field ▌Submit button	Invalid Receiving Securities Account	When performing a Credit Memorandum Balance create request, the Receiving Securities Account Identifier specified must be linked to the primary CMB of the T2S Dedicated Cash Account Identifier provided in input if Primary CMB is set to False.
DCC6046	▌T2S Dedicated Cash Account Number field ▌Primary CMB field ▌Submit button	Primary CMB must be true	When performing a Credit Memorandum Balance create request, the Primary CMB must be set to true if no other Credit Memorandum Balance exists for the specified T2S Dedicated Cash Account Identifier.
DCC6047	▌T2S Dedicated Cash Account Number field ▌Submit button	Primary CMB must be false	When performing a Credit Memorandum Balance create request, the Primary CMB must be set to false if any other

Reference for error message	Field or Button	Error Text	Description
			Credit Memorandum Balance entity exists for the specified T2S Dedicated Cash Account Identifier.
DCC6050	▌T2S Dedicated Cash Account Number field ▌Wildcard Pattern field ▌Inclusion field ▌Submit button	Invalid Wildcard Pattern	When performing a Credit Memorandum Balance create request the specified list of Wildcard Pattern/Inclusion Mode must not overlap with T2S CMB BIC lists already defined or provided in input for the relevant T2S Dedicated Cash Account.
DCC6051	Regular Securities Account Number field ▌Valid from field ▌Submit button	Invalid Valid From	When performing a Credit Memorandum Balance create request, the Valid From specified in the Regular Securities Account Section must be greater than the T2S Business date, equal to or greater than the Opening Date of the specified Securities Account and equal to or less than its Closing Date.
DCC6052	▌T2S Dedicated Cash Account Number field ▌Primary CMB field ▌Regular Securities Account Number field ▌Submit button	Regular Securities Account must be specified	When performing a Credit Memorandum Balance create request, the Regular Securities Account Section is mandatory if Primary CMB is true and the Party Type of the Party holding the relevant T2S Dedicated Cash Account is not CB.
DCC6053	▌T2S Dedicated Cash Account Number field ▌Primary CMB field ▌Receiving Securities Account Number field ▌Submit button	Receiving Securities Account must be specified	When performing a Credit Memorandum Balance create request, the Receiving Securities Account Section is mandatory if Primary CMB is false or the Party Type of the Party holding the relevant T2S Dedicated Cash Account is not CB and the Collateralisation Procedure for Auto-collateralisation Rule of the relevant CB is set to Repo.

Reference for error message	Field or Button	Error Text	Description
DCC6054	▌Receiving Securities Account Number field ▌Valid from field ▌Submit button	Invalid Valid From	When performing a Credit Memorandum Balance create request, the Valid From specified in the Receiving Securities Account Section must be greater than the T2S Business date equal to or greater than the Opening Date of the specified Securities Account and equal to or less than its Closing Date.
DCC6055	▌Receiving Securities Account Number field ▌Valid to field ▌Submit button	Invalid Valid To	When performing a Credit Memorandum Balance create request, the Valid To specified in the Receiving Securities Account Section must be greater than the corresponding Valid From and equal to or less than the Closing Date of the specified Securities Account.
DCC6056	▌Primary CMB field ▌CB T2S Dedicated Cash Account Number field ▌Submit button	CB T2S Dedicated Cash Account must be specified	When performing a Credit Memorandum Balance create request, the CB T2S Dedicated Cash Account section is mandatory if Primary CMB is true and the Party Type of the Party holding the relevant T2S Dedicated Cash Account is not CB.
DCC6057	▌CB T2S Dedicated Cash Account Number field ▌Valid from field ▌Submit button	Invalid Valid From	When performing a Credit Memorandum Balance create request, the Valid From specified in the CB T2S Dedicated Cash Account section must be greater than the T2S Business date and equal to or greater than the Opening Date of the specified CB T2S Dedicated Cash Account and equal to or less than its Closing Date.
DCC6060	▌Wildcard Pattern field ▌Inclusion field ▌Submit button	Invalid Wildcard Pattern	When performing a Credit Memorandum Balance create request, at least one

Reference for error message	Field or Button	Error Text	Description
			Wildcard Pattern with Inclusion Mode set to True must exist for the relevant CMB.
DCC6070	▌T2S Dedicated Cash Account Number field ▌CB T2S Dedicated Cash Account Number field ▌Submit button	Autocollateralisation rule not defined	When performing a Credit Memorandum Balance create request, if the CMB is a Primary CMB, the holder of the NCB Cash Account must have defined its own Autocollateralisation Rule; if it is a non-Primary CMB, the holder of the T2S Dedicated Cash Account must have defined its own Autocollateralisation Rule.
DCU6001	▌T2S Dedicated Cash Account Number field ▌Submit button	Requestor not allowed	When performing a Credit Memorandum Balance update request the Party Type of the Requestor must be T2S Operator, CB or Payment Bank. A user belonging to an CB can only create Credit Memorandum Balance for T2S Dedicated Cash Account falling under his responsibility according to the Hierarchical Party Model. A user belonging to a Payment Bank can only create Credit Memorandum Balance with Primary CMB flag set to false for T2S Dedicated Cash Account falling under his responsibility according to the Hierarchical Party Model.
DCU6005	▌Submit button	Data to be updated not found	The update requests of a Credit Memorandum Balance must refer to an existing and active entity.
DCU6024	▌Regular Securities Account Number field ▌Submit button	Unknown Securities Account Identifier	When performing a Credit Memorandum Balance update request, in case of request of creation of Regular Securities Account for that CMB, it must refer to an existing, and active account in T2S.

Reference for error message	Field or Button	Error Text	Description
DCU6025	▌Receiving Securities Account Number field ▌Submit button	Unknown Securities Account Identifier	When performing a Credit Memorandum Balance update request, in case of request of creation of the Receiving Securities Account for that CMB, it must refer to an existing and active account in T2S.
DCU6030	▌CB T2S Dedicated Cash Account Number field ▌Submit button	Unknown T2S Dedicated Cash Account Identifier	When performing a Credit Memorandum Balance update request, in case of request of creation of CB T2S Dedicated Cash Account for that CMB, it must refer to an existing and active account in T2S belonging to the relevant CB, with account type equal to T2S Central Bank Account and linked to the same Currency Code of the relevant T2S Dedicated Cash Account of the CMB.
DCU6040	▌T2S Dedicated Cash Account Number field ▌Primary CMB field ▌Regular Securities Account Number field ▌Submit button	Regular Securities Account must not be specified	When performing a Credit Memorandum Balance update request, the Regular Securities Account must not be specified if Primary CMB is false or if the Party Type of the Party holding the relevant T2S Dedicated Cash Account is CB.
DCU6041	▌T2S Dedicated Cash Account Number field ▌Primary CMB field ▌Regular Securities Account Number field ▌Submit button	Unknown Securities Account Identifier	When performing a Credit Memorandum Balance update request, in case of request of creation of Regular Securities Account for that CMB, it must be linked to the primary CMB of the existing or provided in input CB T2S Dedicated Cash Account Identifier with Collateralisation Link set to false and Cash Settlement Link set to true for the relevant validity period.

Reference for error message	Field or Button	Error Text	Description
DCU6042	▌Primary CMB field ▌CB T2S Dedicated Cash Account Number field ▌Submit button	CB T2S Dedicated Cash Account must not be specified	When performing a Credit Memorandum Balance update request, the CB T2S Dedicated Cash Account identifier must not be specified if Primary CMB is false or the Party Type of the Party holding the relevant T2S Dedicated Cash Account is CB.
DCU6043	▌Primary CMB field ▌CB T2S Dedicated Cash Account Number field ▌Receiving Securities Account Number field ▌Submit button	Receiving Securities Account must not be specified	When performing a Credit Memorandum Balance create request, the Receiving Securities Account Identifier must not be specified if the Party Type of the Party holding the relevant T2S Dedicated Cash Account is CB.
DCU6044	▌CB T2S Dedicated Cash Account Number field ▌Primary CMB field ▌Receiving Securities Account Number field ▌Submit button	Invalid Receiving Securities Account	When performing a Credit Memorandum Balance update request, the Receiving Securities Account Identifier specified must be linked to the primary CMB of the existing or provided in input CB T2S Dedicated Cash Account Identifier with Collateralisation Link set to false and Cash Settlement Link set to true in case the Collateralisation Procedure for Auto-collateralisation Rule of the relevant CB is set to Repo and Primary CMB is set to True for the relevant validity period.
DCU6045	▌T2S Dedicated Cash Account Number field ▌Primary CMB field ▌Receiving Securities Account Number field ▌Submit button	Invalid Receiving Securities Account	When performing a Credit Memorandum Balance update request, the Receiving Securities Account Identifier specified must be linked to the primary CMB of the relevant T2S Dedicated Cash Account Identifier if Primary CMB is set to False.

Reference for error message	Field or Button	Error Text	Description
DCU6046	▌Receiving Securities Account Number field ▌Submit button	Invalid Receiving Securities Account	When performing a Credit Memorandum Balance update request, the Receiving Securities Account Identifier specified must be linked to the primary CMB of the T2S Dedicated Cash Account Identifier with Collateralisation Link set to false in case the Collateralisation Procedure for Autocollateralisation Rule of the relevant CB is set to Pledge and Primary CMB is set to True.
DCU6048	▌Submit button	Invalid Wildcard Pattern	When performing a Credit Memorandum Balance create request, in case of request of creation of BIC MATCHING RULE the specified Wildcard Pattern must not be already defined for the relevant CMB.
DCU6049	▌Wildcard Pattern field ▌Submit button	Invalid Wildcard Pattern	When performing a Credit Memorandum Balance create request, in case of request of deletion of BIC MATCHING RULE the specified Wildcard Pattern must refer to an already existing entity for the relevant CMB.
DCU6050	▌Wildcard Pattern field ▌Inclusion field ▌Submit button	Invalid Wildcard Pattern	When performing a Credit Memorandum Balance create request, in case of request of deletion of BIC MATCHING RULE, at least one Wildcard Pattern with Inclusion Mode set to True must exist for the relevant CMB.
DCU6051	▌Regular Securities Account Number field ▌Valid from field ▌Submit button	Invalid Valid From	When performing a Credit Memorandum Balance update request, the Valid From specified in the Regular Securities Account Section must be greater than the T2S Business date, equal to or greater than the Opening Date of the specified

Reference for error message	Field or Button	Error Text	Description
			Securities Account and equal to or less than its Closing Date.
DCU6053	▌Receiving Securities Account Number field ▌Valid from field ▌Submit button	Invalid validity period for Receiving Securities Account	When performing a Credit Memorandum Balance update request, there can be no instances of Receiving Securities Account with overlapping validity periods for the same CMB.
DCU6054	▌Receiving Securities Account Number field ▌Valid from field ▌Submit button	Invalid Valid From	When performing a Credit Memorandum Balance update request, in case of creation of Receiving Securities Account, the Valid From specified must be greater than the T2S Business date equal to or greater than the Opening Date of the specified Securities Account and equal to or less than its Closing Date.
DCU6055	▌Receiving Securities Account Number field ▌Valid from field ▌Valid to field ▌Submit button	Invalid Valid To	When performing a Credit Memorandum Balance update request, in case of create/update of Receiving Securities Account, the Valid To specified must be greater than the corresponding Valid From and equal to or less than the Closing Date of the specified Securities Account.
DCU6057	▌CB T2S Dedicated Cash Account Number field ▌Valid from field ▌Submit button	Invalid Valid From	When performing a Credit Memorandum Balance update request, the Valid From specified in the CB T2S Dedicated Cash Account section must be greater than the T2S Business date and equal to or greater than the Opening Date of the specified CB T2S Dedicated Cash Account and equal to or less than its Closing Date.
DCU6058	▌Wildcard Pattern field ▌Inclusion field	Invalid Wildcard Pattern	When performing a Credit Memorandum Balance update request, the specified

Reference for error message	Field or Button	Error Text	Description
	▌Submit button		list of Wildcard Pattern/Inclusion Mode must not overlap with T2S CMB BIC lists already defined or provided in input for the relevant T2S Dedicated Cash Account.
DCU6059	▌Valid from field ▌Submit button	Invalid Valid From	When performing a Credit Memorandum Balance update request, the Valid From specified in the CB T2S Dedicated Cash Account section must be equal to the Valid From specified in the Regular Securities Account Section if any.
DCU6060	▌Receiving Securities Account Number field ▌Submit button	Unknown Securities Account Identifier	When performing a Credit Memorandum Balance update request, in case of request of update/deletion of the Receiving Securities Account, it must refer to an entity already linked to the specified CMB.
DCU6061	▌CB T2S Dedicated Cash Account – Valid from field ▌Regular Securities Account – Valid from field ▌Receiving Securities Account – Valid from field ▌Submit button	Unknown Securities Account Identifier	When performing a Credit Memorandum Balance update request, in case of request of deletion of the Receiving Securities Account, CB T2S Dedicated Cash Account or Regular Securities Account, it must refer to an entity with future Valid From.
DCU6062	▌CB T2S Dedicated Cash Account Number field ▌Regular Securities Account Number field ▌Submit button	Unknown T2S Dedicated Cash Account Identifier	When performing a Credit Memorandum Balance update request, in case of request of creation of CB T2S Dedicated Cash Account for that CMB, it must be linked via a Primary CMB to the Regular Securities Account already defined for the CMB if it is not provided in input.

Reference for error message	Field or Button	Error Text	Description
DCU6063	▌CB T2S Dedicated Cash Account Number field ▌Receiving Securities Account Number field ▌Submit button	Unknown T2S Dedicated Cash Account Identifier	When performing a Credit Memorandum Balance update request, in case of request of creation of CB T2S Dedicated Cash Account Identifier for that CMB, it must be linked via a Primary CMB to the Receiving Securities Account already defined for the CMB for Repo countries if it is not provided in input.
DCU6064	▌Wildcard Pattern field ▌Submit button	BIC MATCHING RULE cannot be deleted	When performing a Credit Memorandum Balance create request, in case of request of deletion of BIC MATCHING RULE the specified Wildcard Pattern must not be linked to any valid Securities Account via the relevant CMB Securities Account Link.
DCU6070	▌T2S Dedicated Cash Account Number field ▌CB T2S Dedicated ▌Cash Account Number field ▌Submit button	Autocollateralisation rule not defined	When performing a Credit Memorandum Balance update request, if the CMB is a Primary CMB, the holder of the NCB Cash Account must have defined its own Autocollateralisation Rule; if it is a non-Primary CMB, the holder of the T2S Dedicated Cash Account must have defined its own Autocollateralisation Rule.
DCU6080	▌Wildcard pattern field ▌Submit button	BIC MATCHING RULE cannot be excluded due to existing CMB Securities Account Link.	When performing a Credit Memorandum Balance update request, in case of request of creation of BIC MATCHING RULE, with Inclusion Mode set to False, the specified Wildcard Pattern must not be linked to any valid Securities Account via the relevant CMB Securities Account Link.

4.3.2.15 CoSD Rule - New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DRCO001	▌Submit button	Requestor not allowed	When performing a request to create a new Conditional Securities Delivery Rule, the requestor must be authorised to create the requested data according to the following: A T2S Operator user can create all data; A CSD user can create only data belonging to its own System Entity.
DRCO004	▌Submit button	Unknown Rule Parameters Type	When performing a CoSD Rule creation request, the Rule Parameters Type specified must refer to an existing Attribute Domain Name in Attribute Domain entity.
DRCO010	▌Rule Set Identification field ▌Submit button	Invalid Conditional Securities Delivery Rule Set	When performing a Conditional Securities Delivery Rule create request, the Conditional Securities Delivery Rule Set Identifier specified must refer to an existing instance in T2S belonging to the System Entity of the Requestor.
DRCO020	▌Submit button ▌Valid from field	'Valid From' invalid	When performing a Conditional Securities Delivery Rule create request, the Valid From must be greater than the current date, equal to or greater than the Valid From of the relevant Conditional Securities Delivery Rule Set, equal to or less than the Valid To of the relevant Conditional Securities Delivery Rule Set. The T2S Operator can skip this check in contingency situations.
DRCO030	▌Submit button ▌Valid to field	'Valid To' invalid	When performing a Conditional Securities Delivery Rule create request, the Valid To must be greater than the Valid From, equal to or greater than the Valid

Reference for error message	Field or Button	Error Text	Description
			From of the relevant Conditional Securities Delivery Rule Set, equal to or less than the Valid To of the relevant Conditional Securities Delivery Rule Set. The T2S Operator can skip this check in contingency situations.
DRCO040	▌CoSD Rule Sequence Number field ▌Submit button	Rule Sequence already assigned	When performing a CoSD Rule creation request, the Rule Sequence specified must not be already assigned in the relevant Conditional Securities Delivery Rule Set.
DRCO200	▌BIC of delivering CSD field ▌BIC of issuer CSD field ▌BIC of receiving CSD field ▌Country of Issuance – Code field ▌CSD field ▌Debit Credit Indicator of the Settlement Instruction ▌ISIN field ▌ISO Transaction Code field ▌Issuer CSD field ▌Payment Type Code field ▌Place of Settlement field ▌Receiving CSD field	Invalid Parameter Value	When performing a Conditional Securities Delivery Rule create request, the Parameter Value must be compliant with the values or rules defined in the relevant Attribute Domain or T2S Static Data entity.

Reference for error message	Field or Button	Error Text	Description
	▌Securities Account Number field ▌Securities Movement Code field ▌Settlement Currency field ▌Settlement Transaction Condition Code field ▌Submit button		
DRCO300	▌Group field ▌Submit button	Number of maximum active Conditional Securities Delivery Rule exceeded	When performing a Conditional Securities Delivery Rule create request, the overall number of group of parameters for the relevant CSD must be compliant with the configuration limit defined in T2S.
DRCO310	▌Country of Issuance – Code field ▌CSD field ▌Debit Credit Indicator of the Settlement Instruction field ▌ISIN field ▌Payment Type Code field ▌Place of Settlement field ▌Securities Account Number field ▌Securities Movement Code field	Number of maximum Parameter Value exceeded	When performing a Conditional Securities Delivery Rule create request, the overall number of distinct Parameter Value defined for the same Parameter Type for the relevant CSD must be compliant with the configuration limit defined in T2S.

Reference for error message	Field or Button	Error Text	Description
	▌Settlement Currency field ▌Settlement Transaction Code field		
DRCO600	▌BIC of delivering CSD field ▌BIC of issuer CSD field ▌BIC of receiving CSD field ▌Country of Issuance – Code field ▌CSD field ▌Debit Credit Indicator of the Settlement Instruction ▌ISIN field ▌ISO Transaction Code field ▌Issuer CSD field ▌Payment Type Code field ▌Place of Settlement field ▌Receiving CSD field ▌Securities Account Number field ▌Securities Movement Code field ▌Settlement Currency field	Invalid Parameter Types for the specified Parameter Group.	When performing a Conditional Securities Delivery Rule create request, the same set of parameters must be used into the different groups of the specified rule.

Reference for error message	Field or Button	Error Text	Description
	▌Settlement Transaction Condition Code field ▌Submit button		
DRUO001	▌Submit button	Requestor not allowed	When performing a request to update a Conditional Securities Delivery Rule, the requestor must be authorised to update the requested data according to the following: A T2S Operator user can update all data; A CSD user can update only data belonging to its own System Entity.
DRUO003	▌Submit button	Conditional Security Delivery Rule cannot be updated	The update requests of a Conditional Securities Delivery Rule must refer to an existing and active instance which has not yet reached its Valid To date.
DRUO010	▌Submit button ▌Valid from field	Conditional Security Delivery Rule cannot be updated	When performing a Conditional Securities Delivery Rule update request, in case the validity period is not in the future, the only field that can be modified is the Valid To. The T2S Operator can skip this check in contingency situations.
DRUO020	▌Submit button ▌Valid from field	'Valid From' invalid	When performing a Conditional Securities Delivery Rule update request, the Valid From must be greater than the current date, equal to or greater than the Valid From of the relevant Conditional Securities Delivery Rule Set, equal to or less than the Valid To of the relevant Conditional Securities Delivery Rule Set. The T2S Operator can skip this check in contingency situations.

Reference for error message	Field or Button	Error Text	Description
DRUO030	▌Valid To field ▌Submit button	'Valid To' invalid	When performing a Conditional Securities Delivery Rule update request, the Valid To must be greater than the Valid From, greater than or equal to the current business date, equal to or greater than the Valid From of the relevant Conditional Securities Delivery Rule Set, equal to or less than the Valid To of the relevant Conditional Securities Delivery Rule Set. The T2S Operator can skip this check in contingency situations.
DRUO040	▌Sequence Number field ▌Submit button	Rule Sequence already assigned	When performing a CoSD Rule update request, the Rule Sequence specified must not be already assigned in the relevant Conditional Securities Delivery Rule Set.
DRUO044	▌Submit button	Unknown Rule Parameter Type Identifier	When performing a CoSD Rule update request, the Rule Parameter Type specified must refer to an existing and active Attribute Value in Attribute Domain.
DRUO200	▌BIC of delivering CSD field ▌BIC of issuer CSD field ▌BIC of receiving CSD field ▌Country of Issuance – Code field ▌CSD field ▌Debit Credit Indicator of the Settlement Instruction ▌ISIN field	Invalid Parameter Value	When performing a Conditional Securities Delivery Rule update request, in case of creation/update of COSD Rule Parameter, the Parameter Value must be compliant with the values or rules defined in the relevant Attribute Domain or T2S Static Data entity.

Reference for error message	Field or Button	Error Text	Description
	▌ISO Transaction Code field ▌Issuer CSD field ▌Payment Type Code field ▌Place of Settlement field ▌Receiving CSD field ▌Securities Account Number field ▌Securities Movement Code field ▌Settlement Currency field ▌Settlement Transac-tion Condition Code field ▌Transaction Type field ▌Submit button		

DRUO300	▌BIC of delivering CSD field ▌BIC of issuer CSD field ▌BIC of receiving CSD field Country of Issuance – Code field ▌CSD field ▌Debit Credit Indicator of the Settlement Instruction ▌ISIN field ▌ISO Transaction Code field ▌Issuer CSD field ▌Payment Type Code field ▌Place of Settlement field ▌Receiving CSD field ▌Securities Account Number field ▌Securities Movement Code field ▌Settlement Currency field ▌Settlement Transaction Condition Code field ▌Submit button ▌Transaction Type field	Number of maximum active Conditional Securities Delivery Rule exceeded	When performing a Conditional Securities Delivery Rule update request, in case of creation of COSD Rule Parameter, the overall number of group of parameters for the relevant CSD must be compliant with the configuration limit defined in T2S.

DRUO310	▌BIC of delivering CSD field ▌BIC of issuer CSD field ▌BIC of receiving CSD field ▌Country of Issuance – Code field ▌CSD field ▌Debit Credit Indicator of the Settlement Instruction ▌ISIN field ▌ISO Transaction Code field ▌Issuer CSD field ▌Payment Type Code field ▌Place of Settlement field ▌Receiving CSD field ▌Securities Account Number field ▌Securities Movement Code field ▌Settlement Currency field ▌Settlement Transaction Condition Code field ▌Submit button ▌Transaction Type field	Number of maximum Parameter Value exceeded	When performing a Conditional Securities Delivery Rule update request, in case of creation/update of COSD Rule Parameter, the overall number of distinct Parameter Value defined for the same Parameter Type for the relevant CSD must be compliant with the configuration limit defined in T2S.

Reference for error message	Field or Button	Error Text	Description
DRUO600	▌BIC of delivering CSD field ▌BIC of issuer CSD field ▌BIC of receiving CSD field ▌Country of Issuance – Code field ▌CSD field ▌Debit Credit Indicator of the Settlement Instruction ▌ISIN field ▌ISO Transaction Code field ▌Issuer CSD field ▌Payment Type Code field ▌Place of Settlement field ▌Receiving CSD field ▌Securities Account Number field ▌Securities Movement Code field ▌Settlement Currency field ▌Settlement Transaction Condition Code field ▌Submit button	Invalid Parameter Types for the specified Parameter Group.	When performing a Conditional Securities Delivery Rule update request, in case of creation/deletion of a parameter type it has to be ensured that the same set of parameters must be used into the different groups of the specified rule.

Reference for error message	Field or Button	Error Text	Description
	▌Transaction Type field		

4.3.2.16 CoSD Rule Set - New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DRCY001	▌Submit button	Requestor not allowed	A Conditional Securities Delivery Rule Set can only be created by the T2S Operator or by a CSD. A CSD user can create only data belonging to its own System Entity.
DRCY005	▌Administrating Parent BIC field ▌Administrating Party BIC field ▌Submit button	Unknown Party Identifier	When performing a Conditional Securities Delivery Rule Set create request, the Party Identifier specified must refer to an existing and active CSD Participant in T2S belonging to the System Entity Code specified.
DRCY006	▌Valid from field ▌Submit button	'Valid From' invalid	When performing a Conditional Securities Delivery Rule Set create request, the Valid From must be greater than the current date. The T2S Operator can skip this check in contingency situations.
DRCY010	▌Valid from field ▌Valid to field ▌Submit button	'Valid To' invalid	When performing a Conditional Securities Delivery Rule Set create request, the Valid To must be greater than the relevant Valid From. The T2S Operator can skip this check in contingency situations.
DRCY030	▌Name field ▌Submit button	'Name' already assigned	When performing a Conditional Securities Delivery Rule Set create request, the Name must be unique in the relevant System Entity.

Reference for error message	Field or Button	Error Text	Description
DRCY040	▌Block on Cash Side field ▌Block on Securities Side field ▌Submit button	At least one Administration Type must be set to True	When performing a Conditional Securities Delivery Rule Set create request Administration Type Securities and Administration Type Cash cannot be both set to false.
DRCY050 **{T2S CR0798}**	▌Partial Release Allowed field ▌Block on Cash Side field ▌Block on Securities Side field ▌Submit button	Invalid use of Partial Release Allowed	When performing a Conditional Securities Delivery Rule Set create request Partial Release Allowed can be set to True only when Administration Type Securities is set to true and Administration Type Cash is set to false.
DRUY001	▌Administrating Parent BIC field ▌Administrating Party BIC field ▌Submit button	Unknown Party Identifier	A Conditional Securities Delivery Rule Set can only be updated by the T2S Operator or by a CSD. A CSD user can update only data belonging to its own System Entity.
DRUY003	▌Valid from field ▌Submit button	CoSD Rule Set unknown or cannot be updated	When performing a CoSD Rule Set update request, it must refer to an existing, active and open or future instance. If the CoSD Rule Set is open, only the Valid To can be updated (The T2S Operator can skip this check in contingency situations). A CoSD Rule Set is defined as 'open' if the current Valid From is less than or equal to the current business date, and the current Valid To is greater than or equal to the current business date.
DRUY005	▌Administrating Parent BIC field	Unknown Party Identifier	When performing a CoSD Rule Set update request the Party Identifier, when specified, must refer to an existing and

Reference for error message	Field or Button	Error Text	Description
	▌Administrating Party BIC field ▌Submit button		active CSD Participant in T2S belonging to the System Entity of the CoSD.
DRUY006	▌Valid from field ▌Submit button	'Valid From' invalid	When performing a CoSD Rule Set update request the Valid From, when specified, must be greater than the current date. The T2S Operator can skip this check in contingency situations.
DRUY010	▌Valid to field ▌Submit button	'Valid To' invalid	When performing a Conditional Securities Delivery Rule Set update request, the Valid To must be greater than the relevant Valid From and greater than or equal to the current business date. The T2S Operator can skip this check in contingency situations.
DRUY030	▌Name field ▌Submit button	'Name' already assigned	When performing a Conditional Securities Delivery Rule Set update request, the specified Name must be unique in the relevant System Entity.
DRUY040	▌Block on Cash Side field ▌Block on Securities Side field ▌Submit button	At least one Administration Type must be set to True	When performing a Conditional Securities Delivery Rule Set update request, Administration Type Securities and Administration Type Cash cannot be both set to false.
DRUY050	▌Partial Release Allowed field ▌Block on Cash Side field ▌Block on Securities Side field ▌Submit button	Invalid use of Partial Release Allowed	When performing a Conditional Securities Delivery Rule Set update request Partial Release Allowed can be set to True only when Administration Type Securities is set to true and Administration Type Cash is set to false. **{T2S CR0798}**

4.3.2.17 CoSD Rule Sets - Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DRDY001	▌Delete button ▌Restore button	Requestor not allowed	A Conditional Securities Delivery Rule Set can only be deleted/restored by the T2S Operator or by a CSD. A CSD user can delete/restore only data belonging to its own System Entity.
DRDY003	▌Delete button ▌Status field ▌Valid from field ▌Valid to field	Data to be deleted/restored not found	When performing a CoSD Rule Set delete request, it must refer to an existing and active instance already closed or having a future validity period. The T2S Operator can skip this check in contingency situations.
DRDY004	▌Restore button ▌Status field ▌Valid from field ▌Valid to field	Data to be deleted/restored not found	When performing a CoSD Rule Set restore request, it must refer to an existing and deleted instance already closed or having a future validity period. The T2S Operator can skip this check in contingency situations.
DRDY005	▌Administrating Parent BIC field ▌Administrating Party BIC field ▌Restore button	Unknown Party Identifier	When performing a CoSD Rule Set restore request, the Party Identifier to be restored must exist in T2S.
DRDY030	▌Name field ▌Restore button	'Name' already assigned	When performing a Conditional Securities Delivery Rule Set restore request, the Name must be unique in the relevant System Entity.

4.3.2.18 CoSD Rule Sets - Details Screen

Reference for error message	Field or Button	Error Text	Description
DRDO003	▌Delete button ▌Valid from field ▌Valid to field	Data to be deleted/restored not found	The delete requests of a CoSD Rule must refer to an existing and active instance with a future Valid From or a past Valid To.
DRDY001	▌Delete button ▌Restore button	Requestor not allowed	A Conditional Securities Delivery Rule Set can only be deleted/restored by the T2S Operator or by a CSD. A CSD user can delete/restore only data belonging to its own System Entity.
DRDY003	▌Delete button	Data to be deleted/restored not found	When performing a CoSD Rule Set delete request, it must refer to an existing and active instance already closed or having a future validity period. The T2S Operator can skip this check in contingency situations.
DRDY004	▌Restore button	Data to be deleted/restored not found	When performing a CoSD Rule Set restore request, it must refer to an existing and deleted instance already closed or having a future validity period.The T2S Operator can skip this check in contingency situations.
DRDY005	▌Restore button	Unknown Party Identifier	When performing a CoSD Rule Set restore request, the Party Identifier to be restored must exist in T2S.
DRDY030	▌Restore button	'Name' already assigned	When performing a Conditional Securities Delivery Rule Set restore request, the Name must be unique in the relevant System Entity.

All Rights reserved

4.3.2.19 CSD Account Link - New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DAC2001	▌Submit button ▌Investor Parent BIC field ▌Investor Party BIC field	Requestor not allowed.	CSD Account Links can only be created by T2S operator, CSD or External CSD. A user can create only CSD Account Links where the Investor CSD belongs to him according the hierarchical model.
DAC2002	▌Investor Parent BIC field ▌Investor Party BIC field ▌Submit button ▌Technical Issuer Parent BIC field ▌Technical Issuer Party BIC field	Security CSD Link instance not found for the specified Investor-Technical Issuer relationship.	When performing a CSD Account link create request, a Security CSD Link instance must exist for the given Investor-Technical Issuer relationship.
DAC2003	▌Investor Parent BIC field ▌Investor Party BIC field ▌Valid from field ▌Valid to field ▌External CSD Participant Account field ▌CSD Participant Account field ▌Submit button ▌Technical Issuer Party BIC field ▌Technical Issuer Parent BIC field	CSD Account Link already exists.	When performing a CSD Account link create request, only one CSD Account Link can exist in any given moment for a given combination of Investor, Technical Issuer and CSD Participant Account (internal or external). If both CSD Participant Account fields are null, the check is performed on the combination of Investor and Technical Issuer in the specified validity period.

Reference for error message	Field or Button	Error Text	Description
DAC2020	▌Investor Parent BIC field ▌Investor Party BIC field ▌Submit button	The specified Investor CSD is different from the requestor's Party.	When performing a CSD Account Link creation request, the specified Investor CSD Identifier must exist (with Party Type 'CSD' or 'External CSD').
DAC2030	▌Technical Issuer Parent BIC field ▌Technical Issuer Party BIC field ▌Submit button	Invalid or Unknown Technical Issuer CSD.	When performing a CSD Account Link creation request, the specified Technical Issuer CSD must exist in T2S (with Party type 'CSD' or 'External CSD').
DAC2040	▌Mirror Account field ▌Submit button	Unknown Mirror account	When performing a CSD Account Link creation request, the mirror account specified must exist in T2S.
DAC2041	▌Investor Parent BIC field ▌Investor Party BIC field ▌CSD Participant Account field ▌Submit button	Unknown CSD participant account	When performing a CSD Account Link creation request, the internal CSD's Participant Account specified must exist in T2S unless the Investor CSD is an External CSD, in which case the internal CSD Participant Account must be held by the Investor CSD itself.
DAC2042	▌Inter-CSD Account field ▌Submit button	Unknown Inter-CSD account	When performing a CSD Account Link creation request, the Inter-CSD account specified must exist in T2S.
DAC2043	▌Omnibus Account field ▌Technical Issuer Parent BIC field ▌Technical Issuer Party BIC field ▌Submit button	Unknown Omnibus account	When performing a CSD Account Link creation request, the Omnibus account specified must exist in T2S unless the Technical Issuer CSD is an External CSD.

Reference for error message	Field or Button	Error Text	Description
DAC2050	▌Investor Parent BIC field ▌Investor Party BIC field ▌CSD Participant Account field ▌Submit button	The specified CSD Participant Account is not a CSD Participant Account owned by CSD-Participant of the Investor CSD or by External CSD as Investor CSD.	When performing a CSD Account Link creation request, the CSD participant's Account, if specified, must be held by a participant of the Investor CSD unless the Investor CSD is an External CSD, in which case the internal CSD Participant Account must be held by the Investor CSD itself.
DAC2060	▌Investor Parent BIC field ▌Investor Party BIC field ▌Mirror Account field ▌Submit button	The securities account is not a Mirror Account owned by the specified Investor CSD.	When creating a CSD Account Link, the specified Mirror Account must be held by the same Party as the Investor CSD.
DAC2070	▌Investor Parent BIC field ▌Investor Party BIC field ▌Inter-CSD Account field ▌Submit button	The securities account is not an Inter-CSD Account owned by the specified Investor CSD.	When performing a CSD Account Link creation request, the specified Inter-CSD Account must be held by the same Party as the Investor CSD. The relevant Securities Account Type must be 'Inter-CSD Account'.
DAC2080	▌Technical Issuer Parent BIC field ▌Technical Issuer Party BIC field ▌Omnibus Account field ▌Submit button	The specified Omnibus Account is not a CSD-Omnibus Account owned by a CSD-Participant of the Technical Issuer CSD.	When performing a CSD Account Link creation request, the Omnibus Account must be held by a participant of the specified Technical Issuer CSD unless the Technical Issuer CSD is an External CSD, in which case the internal CSD Participant Account must be held by the Investor CSD itself.
DAC2100	▌Valid from field	'Valid From' invalid	The Valid From Date specified in a CSD account link maintenance request must

Reference for error message	Field or Button	Error Text	Description
	▌Submit button		be equal to or greater than the T2S Business date.
DAC2101	▌Valid from field ▌Valid to field ▌Submit button	'Valid To' invalid	The Valid To date specified in a CSD Account link maintenance request must be equal to or greater than the T2S Business date and greater than the incoming Valid From.
DAU2001	▌Investor Parent BIC field ▌Investor Party BIC field ▌Submit button	Requestor not allowed	CSD Account Links can only be updated by T2S operator, CSD or External CSD. A user can update only CSD Account Links where the Investor CSD belongs to him according the hierarchical model.
DAU2003	▌Valid to field ▌Submit button	CSD Account Link already exists	When performing a CSD Account Link update request, only one CSD Account Link can exist in any given moment for a given combination of Investor, Technical Issuer and CSD Participant Account. If both CSD Participant Account fields are null, the check is performed on the combination of Investor and Technical Issuer in the specified validity period.
DAU2020	▌Submit button	Unknown CSD Account Link	When performing a CSD Account Link update request, the request must refer to an existing and active instance.
DAU2029	▌Valid from field ▌Valid to field ▌Submit button	'Valid to' invalid	When performing a CSD Account Link update request, the 'Valid To', when specified, must be equal to or greater than the current date and equal to or greater than the 'Valid From'.

All Rights reserved

4.3.2.20 CSD Account Links - Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DAD2001	▌Delete button ▌Restore button ▌Investor Party BIC field	Requestor not allowed	CSD Account Links can only be deleted/restored by T2S operator, CSD or External CSD. A user can only delete/restore CSD Account Links where the Investor CSD belongs to him according the hierarchical model.
DAD2002	▌Investor Parent BIC field ▌Investor Party BIC field ▌Technical Issuer Parent BIC field ▌Technical Issuer Party BIC field ▌Restore button	Security CSD Link instance not found for the specified Investor-Technical Issuer relationship.	When performing a CSD Account Link restore request, a Security CSD Link instance must exist for the given Investor-Technical Issuer relationship.
DAD2003	▌Investor Parent BIC field ▌Investor Party BIC field ▌Technical Issuer Parent BIC field ▌Technial Issuer Party BIC field ▌Restore button ▌Valid from field ▌Valid to field ▌CSD Participant Account field ▌External CSD Participant Account field	CSD Account Link already exists	When performing a CSD Account Link restore request, only one CSD Account Link can exist in any given moment for a given combination of Investor, Technical Issuer and CSD Participant Account. If both CSD Participant Account fields are null, the check is performed on the combination of Investor and Technical Issuer in the specified validity period.

Reference for error message	Field or Button	Error Text	Description
DAD2020	▌Delete button ▌Status field	Invalid CSD account Link	When performing a CSD Account Link delete request, the request must refer to an existing and active link.
DAD2030	▌Restore button ▌Status field	Invalid CSD account Link	When performing a CSD Account Link restore request, the request must refer to a link previously deleted in T2S.
DAD2033	▌Valid from field ▌Valid to field ▌Delete button	Invalid 'Valid From'/'Valid To'	When performing a CSD Account Link delete request the CSD Account Link must either have a future Valid From or a past Valid To.
DAD2034	▌Valid from field ▌Valid to field ▌Delete button ▌Restore Button	Invalid 'Valid From'/'Valid To'	When performing a CSD Account Link restore request the CSD Account Link must either have a future Valid From or a past Valid To.
DAD2040	▌Mirror Account field ▌Restore button	Invalid Securities account	When performing a CSD Account Link restore request, the mirror account specified must exist in T2S.
DAD2041	▌CSD Participant Account field ▌Restore button ▌Investor Parent BIC field ▌Investor Party BIC field	Invalid Securities account	When performing a CSD Account Link restore request, the internal CSD's Participant Account specified must exist in T2S.
DAD2042	▌Inter-CSD Account field ▌Restore button	Invalid Securities account	When performing a CSD Account Link restore request, the Inter-CSD account specified must exist in T2S.
DAD2043	▌Omnibus Account field ▌Restore button	Invalid Securities account	When performing a CSD Account Link restore request, the Omnibus account specified must exist in T2S.

All Rights reserved

Reference for error message	Field or Button	Error Text	Description
	▌Technical Issuer Parent BIC field ▌Technical Issuer Party BIC field		
DAD2050	▌Investor Parent BIC field ▌Investor Party BIC field ▌Restore button	Unknown party	When performing a CSD Account Link restore request, the Investor CSD specified in the link to be restored must refer to an existing CSD or External CSD in T2S.
DAD2051	▌Technical Issuer Parent BIC field ▌Technical Issuer Party BIC field ▌Restore button	Unknown party	When performing a CSD Account Link restore request, the Technical Issuer CSD specified in the link to be restored must refer to an existing CSD or External CSD in T2S.
DAD2060	▌Investor Parent BIC field ▌Investor Party BIC field ▌CSD Participant Account field ▌Restore button	The specified CSD Participant Account is not a CSD Participant Account owned by CSD-Participant of the Investor CSD.	When performing a CSD Account Link restore request, the CSD participant's Account, if specified, must be held by a participant of the Investor CSD unless the Investor CSD is an External CSD.
DAD2061	▌Investor Parent BIC field ▌Investor Party BIC field ▌Mirror Account field ▌Restore button	The securities account is not a Mirror Account owned by the specified Investor CSD.	When restoring a CSD Account Link, the specified Mirror Account must be held by the same Party as the Investor CSD.
DAD2062	▌Investor Parent BIC field ▌Investor Party BIC field	The securities account is not an Inter-CSD Account owned by	When performing a CSD Account Link creation request, the specified Inter-CSD Account must be held by the same Party as the Investor CSD. The relevant

Reference for error message	Field or Button	Error Text	Description
	▌Inter-CSD Account field ▌Restore button	the specified Investor CSD.	Securities Account Type must be 'Inter-CSD Account'.

4.3.2.21 Daily Price – New/Edit Screen

Reference for error messages	Field or Button	Error Text	Description
DSC9001	▌Submit button	Requestor not allowed	Daily Prices can only be created by T2S Operator and CSD. CSDs can only create Daily Prices for Securities for which they are defined as Securities-Maintaining Entity (SME).
DSC9002	▌ISIN field ▌Submit button	Invalid Security	When performing a Daily Price creation request, the Security Identifier must refer to an existing and active Security.
DSC9003	▌Currency field ▌Submit button	Invalid Currency Code	When performing a Daily Price creation request, the Currency Code must refer to an existing and active Currency in T2S.
DSC9004	▌Price date field ▌Submit button	Instance already exists	When performing a Daily Price creation request, there can be no more than one active instance for the same Security and Price Date.
DSC9005	▌Price (as amount) field ▌Submit button	Invalid number of decimals	When performing a Daily Price creation request, if the Security Identifier refers to a Security with Settlement Type UNIT the number of decimals provided for the Price must be compliant with the specified Currency.
DSC9006	▌Price (as amount) field	Data not compliant with Security Settlement Type	When performing a Daily Price creation request, the value provided for the Price

Reference for error messages	Field or Button	Error Text	Description
	▌Price (as coefficient) field ▌Submit button		must be compliant with the Securities Settlement Type.
DSC9007	▌Submit button	Request not allowed during PMSD	When performing a Daily Price creation request, this action is not allowed during PMSD processing. **{T2S CR0874}**
DSU9001	▌Submit button	Requestor not allowed	Daily Prices can only be updated by T2S Operator and CSD. CSDs can only update Daily Prices for Securities for which they are defined as Securities-Maintaining Entity (SME).
DSU9002	▌Submit button	Invalid instance to be updated	When performing a Daily Price update request, it must refer to an existing and active instance.
DSU9003	▌Currency field ▌Submit button	Invalid Currency Code	When performing a Daily Price update request, the Currency Code must refer to an existing and active Currency in T2S.
DSU9004	▌Price (as amount) field ▌Submit button	Invalid number of decimals	When performing a Daily Price creation request, if the Daily Price refers to a Security with Settlement Type UNIT the number of decimals provided for the Price must be compliant with the specified Currency.
DSU9005	▌Price (as amount) field ▌Submit button	Data not compliant with Security Settlement Type	When performing a Daily Price update request, the value provided for the Price must be compliant with the Securities Settlement Type.
DSU9006	▌Submit button	Request not allowed during PMSD	When performing a Daily Price update request, this action is not allowed during PMSD processing. **{T2S CR0874}**

4.3.2.22 Daily Price – Search/List Screen

Reference for error messages	Field or Button	Error Text	Description
DSD9001	▌Delete button ▌Restore button	Requestor not allowed	Daily Prices can only be deleted/restored by T2S Operator and CSD. CSDs can only delete/restore Daily Prices for Securities for which they are defined as Securities-Maintaining Entity (SME).
DSD9002	▌Status field ▌Delete button	Invalid instance to be deleted	When performing a Daily Price delete request, it must refer to an existing and active instance with a Price Date in the future or past its retention period.
DSD9003	▌Status field ▌Restore button	Invalid instance to be restored	When performing a Daily Price restore request, it must refer to an existing and deleted instance.
DSD9004	▌ISIN field ▌Restore button	Invalid Security	When performing a Daily Price restore request, the Security Identifier must refer to an existing and active Security.
DSD9005	▌Price date field ▌Currency code field ▌Restore button	Invalid Currency Code	When performing a Daily Price restore request, the Currency Code must refer to an existing and active Currency in T2S.
DSD9006	▌Price date field ▌Restore button	Instance already exists	When performing a Daily Price restore request, there can be no more than one active instance for the same Security and Price Date.
DSD9007	▌Restore button	Data not compliant with Security Settlement Type	When performing a Daily Price restore request, the value present for the Price must be compliant with the Securities Settlement Type.
DSD9008	▌Delete button	Request not allowed during PMSD	When performing a Daily Price delete request, this action is not allowed during PMSD processing. **{T2S CR0874}**

Reference for error messages	Field or Button	Error Text	Description
DSD9009	Restore button	Request not allowed during PMSD	When performing a Daily Price restore request, this action is not allowed during PMSD processing. **{T2S CR0874}**

4.3.2.23 Eligible Counterpart CSDs - Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DPC2001	New button Investor Parent BIC field Investor BIC field	Requestor not allowed	Eligible counterpart CSD can only be created by CSD or T2S operator. A user of a CSD can create only eligible counterpart CSD entities where the Investor CSD is a T2S party belonging to his relevant CSD.
DPD2001	Status field Restore button Delete button	Requestor not allowed	Eligible counterpart CSD can only be deleted/restored by CSD or T2S operator. A user can delete/restore only eligible counterpart CSD entities where the investor CSD is the CSD he belongs to.
DPD2003	Status field Valid from field Valid to field Delete button	Unknown Eligible Counterpart CSD	Delete requests of eligible counterpart CSD entities must refer to existing and active instances, with future ‘Valid from’ or past ‘valid To’.
DPD2012	Status field Restore button	Unknown Eligible Counterpart CSD	When performing an eligible counterpart CSD restore request it must refer to an existing and deleted eligible counterpart CSD.
DPD2070	Investor BIC field Investor Parent BIC field Eligible Counterpart CSD BIC field	Unknown Party	When performing an eligible counterpart CSD restore request, the investor CSD and the eligible counterpart CSD must refer to existing, active and open parties with party type equal to CSD.

Reference for error message	Field or Button	Error Text	Description
	▌Eligible Type Information field ▌Restore button		
DPD2071	▌Eligible Type Information field ▌Restore button	Unknown Party	When performing an eligible counterpart CSD restore request, the issuer CSD must refer to existing, active and open parties with party type equal to external CSD.
DPD2080	▌Eligible Type Information field ▌Restore button	Unknown Country Code	When performing an eligible counterpart CSD restore request the country code to be restored must exist in T2S.
DPD2100	▌Eligible Type Information field ▌Restore button	Unknown Securities Identifier	When performing an eligible counterpart CSD restore request the securities identifier to be restored must refer to an existing and active instance in T2S.
DPD2110	▌Valid from field ▌Valid to field ▌Delete button	Invalid Valid from/Valid To	When performing an eligible counterpart CSD deletion request the 'Valid From' must be greater than the current date or the 'Valid To' must be equal to or less than the current date.
DPD2120	▌Valid from field ▌Valid to field ▌Restore button	Invalid Valid from/Valid To	When performing an eligible counterpart CSD restore request the 'Valid From' must be greater than the current date or the 'Valid To' must be equal to or less than the current date.
DPU2001	▌Edit button	Requestor not allowed	Eligible counterpart CSD can only be updated by CSD or T2S operator. A user of a CSD can update only eligible counterpart CSD entities where the investor CSD is a T2S party belonging to his relevant CSD

All Rights reserved

4.3.2.24 Eligible Counterpart CSD - Details Screen

Reference for error message	Field or Button	Error Text	Description
DPD2001	▌Status field ▌Investor BIC field ▌Investor Parent BIC field ▌Restore button ▌Delete button	Requestor not allowed	Eligible Counterpart CSD can only be deleted/restored by CSD or T2S Operator. A user of a CSD can delete/restore only Eligible Counterpart CSD entities where the Investor CSD is a T2S Party belonging to his relevant CSD.
DPD2003	▌Status field ▌Valid from field ▌Valid to field ▌Delete button	Unknown Eligible Counterpart CSD	Delete requests of Eligible Counterpart CSD entities must refer to existing and active instances.
DPD2012	▌Status field ▌Restore button	Unknown Eligible Counterpart CSD	When performing an Eligible Counterpart CSD restore request, the request must refer to an existing and deleted Eligible Counterpart CSD.
DPD2070	▌Investor BIC field ▌Investor Parent BIC field ▌Eligible Counterpart CSD BIC field ▌Eligible Counterpart CSD Parent BIC field ▌Issuer Parent BIC field ▌Issuer BIC field ▌Restore button	Unknown Party	When performing an Eligible Counterpart CSD restore request, the Investor CSD and the Eligible Counterpart CSD must refer to existing, active and open parties with Party Type equal to CSD or External CSD.
DPD2071	▌Issuer Parent BIC field ▌Issuer BIC field ▌Restore button	Unknown Party	When performing an Eligible Counterpart CSD restore request, the Issuer CSD must refer to existing, active and open

Reference for error message	Field or Button	Error Text	Description
			parties with Party Type equal to CSD or External CSD.
DPD2080	▌Country Code field ▌Restore button	Unknown Country Code	When performing an Eligible Counterpart CSD restore request the Country Code to be restored must exist in T2S.
DPD2100	▌ISIN field ▌Restore button	Unknown Securities Identifier	When performing an Eligible Counterpart CSD restore request, the Securities Identifier to be restored must refer to an existing and active instance in T2S.
DPD2110	▌Valid from field ▌Valid to field ▌Delete button	Invalid Valid from/Valid to	When performing an Eligible Counterpart CSD deletion request, the Valid From must be greater than the current date or the Valid To must be less than the current date.
DPD2120	▌Valid from field ▌Valid to field ▌Restore button	Invalid Valid from/Valid to	When performing an Eligible Counterpart CSD restore request, the Valid From must be greater than the current date or the Valid To must be less than the current date.

4.3.2.25 Eligible Counterpart CSD - New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DPC2001	▌Investor Parent BIC field ▌Investor BIC field ▌Submit button	Requestor not allowed	Eligible Counterpart CSD can only be created by CSD or T2S Operator. A user of a CSD can create only Eligible Counterpart CSD entities where the Investor CSD is a T2S Party belonging to his relevant CSD.
DPC2070	▌Investor Parent BIC field ▌Investor BIC field	Unknown Party	When performing an Eligible Counterpart CSD create request, the Eligible Counterpart CSD and the Investor CSD must

Reference for error message	Field or Button	Error Text	Description
	▌Eligible counterpart CSD parent BIC field ▌Eligible counterpart CSD BIC field ▌Submit button		refer to existing, active and open Parties with Party Type equal to CSD or External CSD.
DPC2071	▌Issuer Parent BIC field ▌Issuer BIC field ▌Submit button	Unknown Party	When performing an Eligible Counterpart CSD create request, the Issuer Party must refer to existing, active and open Parties with Party Type equal to CSD or External CSD.
DPC2080	▌Country Code field ▌Submit button	Unknown Country Code	When performing an Eligible Counterpart CSD create request, the Country Code must exist in T2S.
DPC2100	▌ISIN field ▌Submit button	Unknown Securities	When performing an Eligible Counterpart CSD create request, the Securities specified must refer to an existing and active instance in T2S.
DPC2120	▌Valid from field ▌Submit button	'Valid from' invalid	When performing an Eligible Counterpart CSD create request, the Valid From specified must be equal to or greater than the current date.
DPC2121	▌Valid to field ▌Submit button	'Valid to' invalid	When performing an Eligible Counterpart CSD create request, the Valid To, when specified, must be equal to or greater than the current date and must be equal to or greater than the valid from.
DPC2200	▌Valid from field ▌Valid to field ▌Investor Parent BIC field ▌Investor BIC field	Invalid Eligible Counterpart CSD	When performing an Eligible Counterpart CSD create request, no other Eligible Counterpart CSD having the same Investor CSD, Eligible Counterpart CSD, Eligibility Type and Issuer CSD or Country or Security must exist in an overlapping validity period.

Reference for error message	Field or Button	Error Text	Description
	▌Eligible Counterpart CSD Parent BIC field ▌Eligible Counterpart CSD BIC field ▌Eligibility Type field ▌ISIN field ▌Country Code field ▌Issuer Parent BIC field ▌Issuer BIC field ▌Submit button		
DPU2001	▌Investor Parent BIC field ▌Investor BIC field ▌Submit button	Requestor not allowed	Eligible Counterpart CSD can only be updated by CSD or T2S Operator. A user of a CSD can update only Eligible Counterpart CSD entities where the Investor CSD is a T2S Party belonging to his relevant CSD.
DPU2003	▌Submit button	Data to be updated not found	When performing an Eligible Counterpart CSD update request it must refer to an existing and active instance in T2S.
DPU2121	▌Valid to field ▌Submit button	'Valid to' invalid	When performing an Eligible Counterpart CSD update request, the Valid To specified in the Eligible Counterpart CSD update request must be equal to or greater than the current date and equal to or greater than the valid from.
DPU2200	▌Valid from field ▌Valid to field ▌Investor Parent BIC field ▌Investor BIC field	Invalid Eligible Counterpart CSD	When performing an Eligible Counterpart CSD Update request, no other Eligible Counterpart CSD having the same Investor CSD, Eligible Counterpart CSD,

Reference for error message	Field or Button	Error Text	Description
	▌Eligible Counterpart CSD Parent BIC field ▌Eligible Counterpart CSD BIC field ▌Eligibility Type field ▌ISIN field ▌Country Code field ▌Issuer Parent BIC field ▌Issuer BIC field ▌Submit button		Eligibility Type and Issuer CSD or Country or Security must exist in an overlapping validity period.

4.3.2.26 Euro Foreign Exchange Reference Data - Search/List Screen

Reference for error messages	Field or Button	Error Text	Description
DSDA001	▌Delete button ▌Restore button	Requestor not allowed	Euro Foreign Exchange Reference Rate can only be deleted/restored by Central Banks.
DSDA002	▌Status field ▌Delete button	Invalid instance to be deleted	When performing a Euro Foreign Exchange Reference Rate delete request, it must refer to an existing and active instance.

Reference for error messages	Field or Button	Error Text	Description
DSDA003	▌Status field ▌Restore button	Invalid instance to be restored	When performing a Euro Foreign Exchange Reference Rate restore request, it must refer to an existing and deleted instance.
DSDA004	▌Currency field ▌Restore button	Invalid Currency	When performing a Euro Foreign Exchange Reference Rate restore request, the Currency Code must refer to an existing and active Currency in T2S.
DSDA005	▌Currency field ▌Exchange rate date ▌Restore button	Instance already exists	When performing a Euro Foreign Exchange Reference Rate restore request, there can be no more than one active instance for the same Exchange Rate Date and Currency.

4.3.2.27 Euro Foreign Exchange Reference Rate - New/Edit Screen

Reference for error messages	Field or Button	Error Text	Description
DSCA001	▌Submit button	Requestor not allowed	Euro Foreign Exchange Reference Rate can only be created by Central Banks.
DSCA002	▌Currency Field ▌Submit button	Invalid Currency	When performing a Euro Foreign Exchange Reference Rate, the Currency Code must refer to an existing and active Currency in T2S.

Reference for error messages	Field or Button	Error Text	Description
DSCA003	▌Currency Field ▌Exchange rate date field ▌Submit button	Instance already exists	When performing a Euro Foreign Exchange Reference Rate, there can be no more than one active instance for the same Exchange Rate Date and Currency.
DSUA001	▌Submit button	Requestor not allowed	Euro Foreign Exchange Reference Rate can only be updated by Central Banks.
DSUA002	▌Submit button	Instance to be updated not found	When performing a Euro Foreign Exchange Reference Rate update request, it must refer to an existing and active instance.

4.3.2.28 External RTGS Accounts - Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DCD3001	▌Delete button ▌Restore button	Requestor not allowed.	A External RTGS Account can be deleted only by the responsible NCB or T2S Operator. Users belonging to an NCB can only delete or restore External RTGS Accounts they are responsible for according to the Hierarchical Data Model.
DCD3003	▌Status field ▌Delete button	Unknown External RTGS Account.	Delete requests of External RTGS Account entities must refer to existing and active instances with status Closed.
DCD3012	▌Status field ▌Restore button	Unknown External RTGS Account.	When performing an External RTGS Account restore request, it must refer to an existing and deleted External RTGS Account.
DCD3021	▌Currency field ▌Restore button	Unknown Currency Code.	When performing an External RTGS Account restore request, the currency code

Reference for error message	Field or Button	Error Text	Description
			restored must refer to an existing code in Currency defined as T2S Settlement Currency.
DCD3024	▌Restriction Type field ▌Restore button	Unknown Market-Specific Restriction.	When performing an External RTGS Account restore request, the External RTGS Account Restriction must refer to an existing type in [Restriction Type] entity whose Object Restriction Type is 'External RTGS Account'.
DCD3030	▌Delete button	The deletion is not allowed due to a deletion priority constraint.	An External RTGS Account cannot be deleted if there still are valid Liquidity Transfer Orders or active T2S Dedicated Cash Account linked to it.
DCU3101	▌External RTGS Account Number field ▌Restore button	RTGS External Account Reference already used	When performing an External RTGS Account restore request, the RTGS External Account Reference must be unique for the relevant RTGS System.

4.3.2.29 External RTGS Account - Details Screen

Reference for error message	Field or Button	Error Text	Description
DCD3001	▌Delete button ▌Restore button	Requestor not allowed.	A External RTGS Account can be deleted only by the responsible NCB or T2S Operator. Users belonging to an NCB can only delete or restore External RTGS Accounts they are responsible for according to the Hierarchical Data Model.
DCD3003	▌Status field ▌Delete button	Unknown External RTGS Account.	Delete requests of External RTGS Account entities must refer to existing and active instances with status Closed.

Reference for error message	Field or Button	Error Text	Description
DCD3012	▌Status field ▌Restore button	Unknown External RTGS Account.	When performing an External RTGS Account restore request, it must refer to an existing and deleted External RTGS Account.
DCD3021	▌Currency field ▌Restore button	Unknown Currency Code.	When performing an External RTGS Account restore request, the currency code restored must refer to an existing code in Currency defined as T2S Settlement Currency.
DCD3024	▌Restriction Type field ▌Restore button	Unknown Market-Specific Restriction.	When performing an External RTGS Account restore request, the External RTGS Account Restriction must refer to an existing type in [Restriction Type] entity whose Object Restriction Type is 'External RTGS Account'.
DCD3030	▌Delete button	The deletion is not allowed due to a deletion priority constraint.	An External RTGS Account cannot be deleted if there still are valid Liquidity Transfer Orders or active T2S Dedicated Cash Account linked to it.
DCU3101	▌External RTGS Account Number field ▌Restore button	RTGS External Account Reference already used	When performing an External RTGS Account restore request, the RTGS External Account Reference must be unique for the relevant RTGS System.

4.3.2.30 External RTGS Account - New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DCC3001	▌Submit button	Requestor not allowed	An External RTGS Account can only be created by NCB or T2S Operator. NCB users can only create External RTGS Account linked to their own System Entity.
DCC3024	▌Restriction Type field ▌Submit button	Invalid restriction type	When performing an External RTGS Account create request, the Restriction Type must refer to an existing Restriction Type whose Object Restriction Type is External RTGS Account.
DCC3025	▌Valid from field ▌Submit button	'Valid From' or 'Valid To' invalid	When performing an External RTGS Account create request, the Valid From specified in the T2S External RTGS Account Restriction section must be equal to or greater than the current timestamp [2] and equal to or greater than the Valid From of the relevant Restriction Type entity and equal to or less than the Valid To of the relevant Restriction Type entity.
DCC3100	▌Currency field ▌Submit button	Invalid Currency Code	When performing an External RTGS Account creation request the 'Currency Code' specified in the External RTGS Account must refer to an existing currency code in T2S defined as T2S Settlement Currency.
DCC3101	▌External RTGS Account Number field ▌Submit button	RTGS External Account Reference already used	When performing an External RTGS Account creation request, the RTGS External Account Reference specified must

2 The current timestamp is determined by the internal T2S clock, so you should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

Reference for error message	Field or Button	Error Text	Description
			be unique for the relevant RTGS System.
DCC3212	▌Valid to field ▌Submit button	'Valid From' or 'Valid To' invalid	When performing an External RTGS Account create request, the Valid To specified in the T2S External RTGS Account Restriction section must be equal to or greater than the Valid From and equal to or less than the Valid To of the relevant Restriction Type entity.
DCC3300	▌Restriction Type field ▌Valid from field ▌Valid to field ▌Submit button	External RTGS Cash Account Restriction overlaps with existing instance	When performing an External RTGS Account Create request, in case of request for creation of an External RTGS Account Restriction, the created restriction type must not overlap with any other External RTGS Account Restriction in input having the same Restriction Type.
DCC3600	n/a	n/a	When performing an External RTGS Account Create request, in case of immediate setup of External RTGS Account Restriction, the timestamp to be used must take a conventional value which the system will interpret as the current timestamp. Furthermore, no check must be performed on such a conventional value in case of 4-eyes second step or processing of retrieved queued requests.
DCU3001	▌Submit button	Requestor not allowed	An External RTGS Account can only be updated by the responsible NCB or T2S Operator. Users belonging to an NCB can only update External RTGS Accounts they are responsible for according to the Hierarchical Data Model.

Reference for error message	Field or Button	Error Text	Description
DCU3003	▌Submit button	Unknown External RTGS Account	The External RTGS Account to be updated must exist and be open in T2S.
DCU3024	▌Submit button ▌Restriction Type field	Invalid restriction type	When performing an External RTGS account update request, in case of creation of External RTGS Account Restriction, it must refer to an existing type in [Restriction Type] entity whose Object Restriction Type is 'External RTGS Account'.
DCU3030	▌Valid to field ▌Submit button	The deletion/close is not allowed due to a deletion priority constraint	An External RTGS Account cannot be 'closed' if there still are valid Liquidity Transfer Orders or T2S Dedicated Cash Accounts linked to it.
DCU3101	▌External RTGS Account Number field ▌Submit button	RTGS External Account Reference already used	When performing an External RTGS Account update request, the RTGS External Account Reference specified must be unique for the relevant RTGS System.
DCU3211	▌Valid from field ▌Submit button	'Valid From' invalid	When performing an External RTGS account update request, the Valid From specified in the External RTGS Account Restriction create request must be equal to or greater than the current timestamp [3] and equal to or greater than the Valid From of the relevant Restriction Type entity and equal to or less than the Valid To of the relevant Restriction Type entity.

3 The current timestamp is determined by the internal T2S clock, so you should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

Reference for error message	Field or Button	Error Text	Description
DCU3212	▌Valid to field ▌Submit button	'Valid To' invalid	When performing an External RTGS account update request, the Valid To specified in an External RTGS Account Restriction create/update request must be equal to or greater than the current timestamp [4] and must be greater than the incoming Valid From and equal to or less than the Valid To of the relevant Restriction Type entity.
DCU3216	▌Valid from field ▌Valid to field ▌Submit button	Restriction cannot be deleted	When performing an External RTGS Account update request, case of request of deletion of External RTGS Account Restriction, the Valid From must be greater than the current timestamp [5] or the External RTGS Account Restriction must be closed.

4 The current timestamp is determined by the internal T2S clock, so you should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

5 The current timestamp is determined by the internal T2S clock, so you should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

All Rights reserved

Reference for error message	Field or Button	Error Text	Description
DCU3217	▌Restriction Type field ▌Submit button	Account is not restricted	When performing an External RTGS Account update request, in case of request of update of External RTGS Account Restriction, it must refer to an existing External RTGS Account Restriction with a non-past Valid To.
DCU3300	▌Restriction Type field ▌Valid from field ▌Valid to field ▌Submit button	External RTGS Cash Account Restriction overlaps with existing instance	When performing an External RTGS Account update request, in case of request for creation/update of an External RTGS Account Restriction, the new or updated restriction must not overlap with any other External RTGS Account Restriction having the same [Restriction Type].
DCU3600	n/a	n/a	When performing an External RTGS Account update request, in case of immediate setup or removal of External RTGS Account Restriction, the timestamp to be used must take a conventional value which the system will interpret as the current timestamp. Furthermore, no check must be performed on such a conventional value in case of 4-eyes second step or processing of retrieved queued requests.

All Rights reserved

4.3.2.31 Market-Specific Attribute - Details Screen

Reference for error message	Field or Button	Error Text	Description
DRDK001	▌Restore button ▌Delete button	▌Requestor not allowed	▌A Market-Specific Attribute can only be deleted/restored by T2S Operator, CSD or NCB. A User belonging to CSD or NCB is authorised to delete/restore only data belonging to its own System Entity.
DRDK003	▌Status field ▌Delete button	▌Data to be deleted/restored not found	▌When performing a Market-Specific Attribute delete request, it must refer to an existing and active instance of a non-mandatory Market-Specific Attribute.
DRDK004	▌Status field ▌Restore button	▌Data to be deleted/restored not found	▌When performing a Market-Specific Attribute restore request, it must refer to an existing and deleted instance of a non-mandatory Market-Specific Attribute.
DRDK005	▌Name field ▌Restore button	▌Unknown Attribute Domain Identifier	▌When performing a Market-Specific Attribute restore request, the Attribute Domain Identifier must exist in T2S and it must belong to the requestor's System Entity.
DRDK006	▌Attribute Name field ▌Restore button	▌Market-Specific Attribute Name already assigned	▌When performing a Market-Specific Attribute restore request, the Market-Specific Attribute Name to be restored must not be already assigned with the same System Entity Identifier.
DRDK040	▌Delete button	▌The deletion/close is not allowed	▌A Market-Specific Attribute cannot be deleted if there still are valid instances of the following entity linked to it: Market-Specific Party Attribute

Reference for error message	Field or Button	Error Text	Description
		due to a deletion priority constraint	Value, Market-Specific Securities Account Attribute Value . Market-Specific Security Attribute Value.

4.3.2.32 Market-Specific Attribute - New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DRCK001	▌Submit button	Requestor not allowed	A Market-Specific Attribute can be created only by T2S Operator,CSD or NCB. A user belonging to a CSD or NCB can only create Market-Specific Attribute belonging to his own Party.
DRCK002	▌Attribute Domain field ▌Submit button	Unknown Attribute Domain Identifier	When creating the Market-Specific Attribute, the Attribute Domain Identifier specified must refer to an existing Attribute Domain in T2S and it must belong to the requestor's System Entity.
DRCK003	▌Attribute Name field ▌Submit button	Market-Specific Attribute Name already assigned	When performing a Market-Specific Attribute create request, the Market-Specific Attribute Name specified in the create request must not be already assigned with the same System Entity Identifier.
DRCK100	▌Mandatory field ▌Submit button	Missing Mandatory Market-Specific Attribute in related object	When performing a Market-Specific Attribute create request, if it is defined as Mandatory, no Party/Securities/Securities Account (according to Market-Specific Attribute Type) belonging to the same System Entity of the Market-Specific Attribute being created must exists.

Reference for error message	Field or Button	Error Text	Description
DRUK001	▌Submit button	Requestor not allowed	A Market-Specific Attribute can be updated only by T2S Operator, CSD or NCB. A User belonging to CSD or NCB is authorised to update only data belonging to its own System Entity.
DRUK003	▌Submit button	Data to be updated not found	When performing a Market-Specific Attribute update request, it must refer to an existing and active instance.
DRUK005	▌Mandatory field ▌Submit button	Update not allowed due to a consistency constraint	When performing a Market-Specific Attribute update request, the Mandatory field must be consistent with the linked Object.

4.3.2.33 Market-Specific Attributes - Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DRDK001	Restore button Delete button	Requestor not allowed	A Market-Specific Attribute can only be deleted/restored by T2S Operator, CSD or NCB. A User belonging to CSD or NCB is authorised to delete/restore only data belonging to its own System Entity.
DRDK003	Status field Delete button	Data to be deleted/restored not found	When performing a Market-Specific Attribute delete request, it must refer to an existing and active instance of a non-mandatory Market-Specific Attribute.
DRDK004	Status field Restore button	Data to be deleted/restored not found	When performing a Market-Specific Attribute restore request, it must refer to an existing and deleted instance of a non-mandatory Market-Specific Attribute.

Reference for error message	Field or Button	Error Text	Description
DRDK005	Attribute Domain field Restore button	Unknown Attribute Domain Identifier	When performing a Market-Specific Attribute restore request, the Attribute Domain Identifier must exist in T2S and it must belong to the requestor's System Entity.
DRDK006	Attribute Name field Restore button	Market-Specific Attribute Name already assigned	When performing a Market-Specific Attribute restore request, the Market-Specific Attribute Name to be restored must not be already assigned with the same System Entity Identifier.
DRDK040	Delete button	The deletion/close is not allowed due to a deletion priority constraint	A Market-Specific Attribute cannot be deleted if there still are valid instances of the following entity linked to it: Market-Specific Party Attribute Value, Market-Specific Securities Account Attribute Value . Market-Specific Security Attribute Value.

4.3.2.34 Partial Settlement Thresholds - Search/List Screen

No references for error messages.

4.3.2.35 Securities Account - Details Screen

Reference for error message	Field or Button	Error Text	Description
DAD1001	▌Restore button ▌Delete button ▌Party BIC field ▌Parent BIC field	Requestor not allowed	A Securities Account can be deleted/restored only by T2S Operator or CSD. A user belonging to a CSD can only delete/restore Securities Account linked to his relevant CSD or to a Party that fall under his responsibility according to the Hierarchical Party Model. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the account to be maintained or on the relevant Party holding the account.
DAD1020	▌Status field ▌Delete button ▌Restriction Type field	Invalid Securities Account to be deleted or restored	The request to delete a Securities Account must refer to an existing and active Securities Account in T2S.
DAD1021	▌Opening Date field ▌Closing Date field ▌Delete button	Invalid opening date	When performing a Securities Account delete request, the Opening Date of the account to be deleted must be greater than the current date or the Closing Date must be less than the current date.
DAD1024	▌Restore button ▌Restriction Type field	Invalid restriction type	When performing a Securities Account restore request, the Restriction Type specified must exist in T2S and its Object Restriction Type must be Securities Account or Securities Position. In the first case the Restriction Processing Type must be Blocking; in the latter case the it must be Earmarking or Earmarking for Auto-collateralisation.
DAD1030	▌Delete button	Operation not allowed due to an	A Securities Account cannot be deleted if there are still active CSD Account

Reference for error message	Field or Button	Error Text	Description
		active and linked instance.	Links or Credit Memorandum Balance linked to it in T2S.
DAD1033	▌Securities Account Type field ▌Restore button	CSD is not a Direct Holding CSD.	When performing a Security Account restore request, if the Account Type is T2S technical offset account, the relevant System Entity must be a Direct Holding CSD.
DAD1050	▌Status field ▌Restore button	Invalid Securities Account to be deleted or restored	The request to restore a Securities Account must refer to an existing and deleted Securities Account.
DAD1051	▌Parent BIC field ▌Party BIC field ▌Restore button	Unknown party	When performing a securities account restore request, the party securities account relationship must refer to an existing, active and open instance in T2S with party type equal to CSD, CSD participant or external CSD.
DAD1052	▌Opening Date field ▌Closing Date field ▌Restore button	Invalid closing date	When performing a Securities Account restore request, the Closing Date must be less than the current date or the Opening Date must be greater than the current date.
DAD1208	▌Restore button ▌Restriction Valid from field ▌Restriction Valid to field	Invalid restriction type	When performing a Securities Account restore request, the Securities Account Restriction specified must be closed or its validity dates must be consistent with the validity dates of the relevant Restriction Type.
DAD1252	▌Attribute Name field ▌Attribute Value field ▌Restore button	Invalid Market-Specific Attribute	When performing a Securities Account restore request the Market-Specific Securities Account Attribute Value must refer to an existing Market-Specific Attribute whose type is Securities Account

Reference for error message	Field or Button	Error Text	Description
			and it must belong to the system entity related to the account.
DAD1253	▌Attribute Name field ▌Attribute Value field ▌Restore button	Missing mandatory 'Market-Specific Attribute'	When performing a Securities Account restore request all the Market-specific attributes defined as Mandatory in T2S for the relevant CSD, must be present.
DAD1254	▌Attribute Name field ▌Attribute Value field ▌Restore button	The Market-Specific Securities Account Attribute Value must be unique	When performing a Securities Account restore request, the Market-Specific Securities Account Attribute Value must be unique within its System Entity in case it is defined as such in T2S.
DAD1256	▌Attribute Name field ▌Attribute Value field ▌Restore button	Invalid Market-Specific Attribute	When performing a Securities Account restore request the Market-Specific Securities Account Attribute Value must be compliant with the values or rules defined in the relevant Attribute Domain.
DAD1300	▌Delete button	Deletion not allowed due to existing object privilege or secured group assignment.	When performing a Securities Account deletion request, the Securities Account cannot be deleted if it is referenced in an object privilege assignment or secured group.

4.3.2.36 Securities Account - New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DAC1001	▌Submit button ▌Parent BIC field ▌Party BIC field	Requestor not allowed	When performing a Security Account create request the Party Type of the Requestor must be 'CSD' or T2S Operator. A user belonging to a CSD can only create Securities Account linked to his relevant CSD or to a Party that fall under his responsibility according to the Hierarchical Party Model. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the specific Party to be linked to the account.
DAC1023	▌Securities Account Number field ▌Submit button	Security Account Number already assigned.	When performing a Security Account create request, the Account Number must be unique in T2S.
DAC1024	▌Restriction Type field ▌Securities Account Number field ▌Submit button	Invalid Restriction Type	When performing a Security Account create request, in case of creation of Securities Account Restriction, it must refer to an existing Restriction Type entity whose Object Restriction Type is Security Account or Securities Position. In the first case the Restriction Processing Type must be Blocking or Rejection; in the latter case the it must be Earmarking or Earmarking for Auto-collateralisation.
DAC1025	▌Restriction Type field ▌Restriction Valid to field ▌Restriction Valid from field ▌Submit button	Securities Account Restriction overlaps with existing instance	When performing a Securities Account Create request, in case of request for creation of Securities Account Restriction having Object Restriction Type equal to Securities Account, the created restriction type must not overlap with any other Securities Account Restriction

Reference for error message	Field or Button	Error Text	Description
			in input having the same Restriction Type. In case of request for creation of Securities Account Restriction having Object Restriction Type equal to Securities Position, the created restriction type must not overlap with any other Securities Account Restriction in input having the same Object Restriction Type.
DAC1030	▌Party BIC field ▌Parent BIC field ▌Submit button	Unknown party	When performing a Security Account create request, the Party it is linked to, must refer to an existing and active instance in T2S with Party Type equal to CSD, CSD Participant or External CSD.
DAC1031	▌Securities Account Type field ▌Parent BIC field ▌Party BIC field ▌Submit button	Party must be CSD	When performing a Security Account create request, the Party it is linked to must be equal to CSD, if the account type is ‘mirror account’ or ‘inter-csd account’ or ‘T2S technical offset account’.
DAC1032	▌Securities Account Type field ▌Party BIC field ▌Parent BIC field ▌Submit button	Party must be CSD Participant or External CSD.	When performing a Security Account create request, the Party it is linked to must be equal to CSD Participant or External CSD, if the account type is ‘omnibus account’ or ‘CSD participant account’.
DAC1033	▌Securities Account Type field ▌Submit button	CSD is not a Direct Holding CSD.	When performing a Security Account create request, if the Account Type is T2S technical offset account, the relevant System Entity must be a Direct Holding CSD.
DAC1034	▌Securities Account Type field ▌Party BIC field ▌Parent BIC field	Party must be CSD or CSD Participant.	When performing a Security Account create request, the Party it is linked to

Reference for error message	Field or Button	Error Text	Description
	▌Submit button		must be equal to CSD or CSD Participant if the account type is 'issuance account'.
DAC1205	▌Opening Date field ▌Submit button	'Opening Date' invalid	When performing a Security Account create request, the Opening Date must be equal to or greater than the T2S Business date, equal to or greater than the Opening Date of the relevant Party and equal to or less than the Closing Date of the relevant Party.
DAC1206	▌Submit button	'Valid To' or 'Valid From' invalid	When performing a Security Account create request, the Valid From specified in the Party Securities Account Relationship section must be equal to the T2S Business date.
DAC1207	▌Closing Date field ▌Submit button	'Valid To' or 'Valid From' invalid	When performing a Security Account create request, the Closing Date must be equal or greater than the Opening Date.
DAC1208	▌Opening Date field ▌Closing Date field ▌Restriction Valid from field ▌Submit button	'Valid To' or 'Valid From' invalid	When performing a Securities Account create request, the Valid From specified in a Securities Account Restriction create request must be equal to or greater than the current timestamp [6], equal to or greater than the Valid From of the relevant Restriction Type and equal to or less than the Valid To of the relevant Restriction Type.
DAC1209	▌Closing Date field		When performing a Securities Account create request, the Valid To specified in the Securities Account Restriction must

6 The current timestamp is determined by the internal T2S clock, so you should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

Reference for error message	Field or Button	Error Text	Description
	▌Restriction Valid from field ▌Restriction Valid to field ▌Submit button		be greater than the relevant Valid From, equal to or greater than the Valid From of the relevant Restriction Type and equal to or less than the Valid To of the relevant Restriction Type.
DAC1210	▌Submit button ▌Closing Date field ▌Party Securities Account Relationship ▌Valid From field	'Valid To' or 'Valid From' invalid	When performing a Securities Account create request, the Valid To specified in the Party Securities Account Relationship must be greater than the Valid From and equal to or greater than the T2S Business date and equal to the Closing date of the Securities Account.
DAC1252	▌Attribute Name field ▌Attribute Value field ▌Submit button	Missing mandatory 'CSD-specific attribute name'	When performing a Security Account create request, the Market-Specific Attribute Name and the Market-Specific Attribute Value must be present if defined as mandatory in T2S
DAC1253	▌Attribute Value field ▌Submit button	The value for the CSD-Specific attribute must be unique	When performing a Security Account create request, in case of request of creation of Market-Specific Securities Account Attribute Value, it must be unique within its System Entity in case it is defined as such in T2S.
DAC1255	▌Attribute Name field ▌Attribute Value field ▌Submit button	Invalid Market-Specific Attribute Name	When performing a Security Account create request, in case of creation of Market-Specific Securities Account Attribute Value, it must refer to an existing Market-Specific Attribute whose Type is Securities Account and it must belong to the system entity related to the account.
DAC1256	▌Attribute Value field ▌Submit button	Invalid Market Specific Attribute Value	When performing a Securities Account create request the Market-Specific Securities Account Attribute Value must be

Reference for error message	Field or Button	Error Text	Description
			compliant with the values or rules defined in the relevant Attribute Domain.
DAU1001	▌Submit button ▌Party BIC field ▌Parent BIC field	Requestor not allowed	A Securities Account can be updated only by T2S Operator or CSD. A user belonging to a CSD can only update Securities Account linked to his relevant CSD or to a Party that fall under his responsibility according to the Hierarchical Party Model. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the account to be updated or on the relevant Party holding the account.
DAU1005	▌Submit button	Data to be updated not found	The update requests of a Securities Account must refer to an existing, active and not yet closed account. The Service Operator can skip this check in contingency situations.
DAU1024	▌Restriction Type field ▌Submit button	Invalid restriction type	When performing a Securities Account update request, in case of creation of Securities Account Restriction, it must refer to an existing Restriction Type entity whose Object Restriction Type is Security Account or Securities Position. In the first case the Restriction Processing Type must be Blocking or Rejection; in the latter case the it must be Earmarking or Earmarking for Auto-collateralisation.
DAU1025	▌Restriction Type field ▌Restriction Valid from field ▌Restriction Valid to field	Securities Account Restriction overlaps with existing instance	When performing a Securities Account Update request, in case of request for creation/update of Securities Account Restriction having Object Restriction Type equal to Securities Account, the new or updated restriction must not

Reference for error message	Field or Button	Error Text	Description
			overlap with any other Securities Account Restriction already defined or in input flow having the same [Restriction Type]. In case of request for creation/update of Securities Account Restriction having Object Restriction Type equal to Securities Position, the restriction type must not overlap with any other Securities Account Restriction already defined or in input flow having the same Object Restriction Type.
DAU1030	▌Closing Date field ▌Submit button	The deletion/closure is not allowed due to a deletion/ closure priority constraint.	A Securities account cannot be closed if there are still any active and open CSD Account Links or CMB Securities Account Links linked to the relevant Securities Account. Furthermore, no active and open T2S Dedicated Cash Account referencing the Securities Account in its Credit Memorandum Balance must exist.
DAU1070	▌Negative Position ▌Submit button	Securities Account update has been queued and will be executed during the End of Day period.	When performing a Securities Account Update request, if the request contains updates to the Negative Position flag, and it is submitted outside of the End of Day period, the request is queued and executed at the start of the End of Day period.
DAU1205	▌Closing Date field ▌Submit button	Invalid ‘Opening Date’/ ‘Closing Date’	When performing a Securities Account update request, the Closing Date must be equal to or greater than the T2S Business date, must be greater than the opening date and equal to the Valid To specified in the Party Securities Account Relationship.

All Rights reserved

Reference for error message	Field or Button	Error Text	Description
DAU1206	▌Submit button ▌Party Securities Account Relationship Valid From field	Invalid 'Valid from'/ 'Valid to'	When performing a Securities Account update request, the Valid From specified in a Party Securities Account Relationship create request must be greater than the T2S Business date.
DAU1207	▌Closing Date field ▌Submit button ▌Party Securities Account Relationship Valid To field	Invalid 'Valid from'/ 'Valid to'	When performing a Securities Account update request, the Valid To specified in the Party Securities Account Relationship must be greater than the Valid From and equal to or greater than the T2S Business date and equal to the Closing date of the Securities Account.
DAU1208	▌Opening Date field ▌Restriction Valid from field ▌Submit button	Invalid 'Valid from'/ 'Valid to'	When performing a Securities Account update request, the Valid From specified in a Securities Account Restriction create request must be equal to or greater than the current timestamp [7], equal to or greater than the Valid From of the relevant Restriction Type and less than the Valid To of the relevant Restriction Type.
DAU1209	▌Closing Date field ▌Restriction Valid from field ▌Restriction Valid to field ▌Submit button	Invalid 'Valid from'/ 'Valid to'	When performing a Securities Account update request, the Valid To specified in the Securities Account Restriction must be greater than the current timestamp [8], greater than the relevant Valid From, equal to or greater than the Valid From of the relevant Restriction Type and equal to or less than the Valid To of the relevant Restriction Type.

7 The current timestamp is determined by the internal T2S clock, so you should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

8 The current timestamp is determined by the internal T2S clock, so you should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

All Rights reserved

Reference for error message	Field or Button	Error Text	Description
DAU1210	n/a	n/a	When performing a Securities Account update request, in case of creation of Party Securities Account Relationship, the existing relationship is closed with the appropriate Valid To.
DAU1211	▌Parent BIC field ▌Submit button	Party Securities Account Relation-ship to be deleted is not closed	When performing a Securities Account update request, the request of deletion of Party Securities Account Relationship must refer to a future instance.
DAU1241	▌Restriction Type field ▌Restriction Valid from field ▌Restriction Valid to field ▌Submit button	Restriction type cannot be deleted	When performing a Securities Account update request, in case of request of de-letion of Restriction Type, it must refer to an instance already closed or with a fu-ture Valid From.
DAU1250	▌Opening Date field ▌Submit button	Invalid ‘Opening Date’/ ‘Closing Date’	When performing a Securities Account update request, the Opening Date can be updated only if the Securities Ac-count is not yet open and the specified Opening Date is equal to or greater than the current T2S date, equal to or greater than the Opening Date of the relevant Party and equal to or less than the Clos-ing Date of the relevant Party.
DAU1252	▌Attribute Name field ▌Attribute Value field	Invalid Market Specific Attribute	When performing a Securities Account update request, the Market-Specific Se-curities Account Attribute Value must re-fer to an existing Market-Specific Attrib-ute whose Type is Securities Account and it must belong to the System Entity related to the account.

Reference for error message	Field or Button	Error Text	Description
DAU1253	▌Attribute Name field ▌Attribute Value field ▌Submit button	The Market-Specific Attribute value must be unique.	When performing a Securities Account update request, the Market-Specific Securities Account Attribute Value must be unique within its System Entity in case it is defined as such in T2S.
DAU1255	▌Attribute Name field ▌Attribute Value field ▌Submit button	Mandatory attribute cannot be deleted.	When performing a Securities Account update request the Market-Specific Securities Account Attribute Value cannot be deleted if the relevant Market-Specific Attribute is defined as mandatory in T2S.
DAU1256	▌Attribute Value field ▌Submit button	Invalid Market Specific Attribute Value	When performing a Securities Account update request the Market-Specific Securities Account Attribute Value must be compliant with the values or rules defined in the relevant Attribute Domain.
DAU1258	▌Attribute Name field ▌Submit button	Market-Specific Attribute cannot have more than one value for this Securities Account	When performing a Securities Account Update request, each Market-Specific Attribute can have no more than one value for a given Securities Account.

Reference for error message	Field or Button	Error Text	Description
DAU1300	▌Parent BIC field ▌Submit button	Invalid Party	When performing a Security Account update request, the Party specified in the Party Securities Account Relationship creation, must refer to an existing, active and open instance in T2S with Party Type equal to CSD Participant or External CSD belonging to the relevant System Entity and according to the Securities Account Type.
DAU1305	▌Party BIC field ▌Parent BIC field ▌Restriction Type field ▌Submit button ▌Attribute Name field	Data to be updated not found	When performing a Securities Account update request, the update and the delete request of a minor entity (such as Securities Account Restriction, Party Securities Account Relationship) must refer to an existing instance in T2S; if the instance is being updated, it must have a minor entity with a non-past Valid To, where applicable.
DAU1400	▌Parent BIC field ▌Submit button	Invalid Party	When performing a Securities Account update request, in case of creation of Party Securities Account Relationship, the specified Party must be authorised to use all the T2S Dedicated Cash Account linked to the relevant Securities Account.

4.3.2.37 Securities Accounts - Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DAD1001	▌Parent BIC field ▌Party BIC field ▌Restore button ▌Delete button	Requestor not allowed	A Securities Account can be deleted/restored only by T2S Operator or CSD. A user belonging to a CSD can only delete/restore Securities Account linked to his relevant CSD or to a Party that fall under his responsibility according to the Hierarchical Party Model. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the account to be maintained or on the relevant Party holding the account.
DAD1020	▌Status field ▌Delete button	Invalid Securities Account to be deleted or restored.	The request to delete a Securities Account must refer to an existing and active Securities Account in T2S.
DAD1021	▌Opening Date field ▌Closing Date field ▌Delete button ▌Search button	Invalid opening date	When performing a Securities Account delete request, the Opening Date of the account to be deleted must be greater than the current date or the Closing Date must be less than the current date.
DAD1024	▌Restore button	Invalid restriction type	When performing a Securities Account restore request, the Restriction Type specified must exist in T2S and its Object Restriction Type must be Securities account or Securities Position. In the first case the Restriction Processing Type must be Blocking; in the latter case the it must be Earmarking or Earmarking for Auto-collateralisation.
DAD1030	▌Delete button	Operation not allowed due to an active and linked instance.	A Securities Account cannot be deleted if there are still active CSD Account Links or Credit Memorandum Balance linked to it in T2S.

All Rights reserved

Reference for error message	Field or Button	Error Text	Description
DAD1033	▌Securities Account Type field ▌Restore button	CSD is not a Direct Holding CSD	When performing a Security Account restore request, if the Account Type is T2S technical offset account, the relevant System Entity must be a Direct Holding CSD.
DAD1050	▌Status field ▌Restore button	Invalid Securities Account to be deleted or restored	The request to restore a Securities Account must refer to an existing and deleted Securities Account.
DAD1051	▌Parent BIC field ▌Party BIC field ▌Restore button	Unknown party	When performing a Securities Account restore request, the Party Securities Account Relationship must refer to an existing, active and open instance in T2S with Party Type equal to CSD, CSD Participant or External CSD.
DAD1052	▌Opening Date field ▌Closing Date field ▌Restore button	Invalid closing date	When performing a Securities Account restore request, the Closing Date must be less than the current date or the Opening Date must be greater than the current date.
DAD1208	▌Restore button	Invalid restriction type	When performing a Securities Account restore request, the Securities Account Restriction specified must be closed or its validity dates must be consistent with the validity dates of the relevant Restriction Type.
DAD1252	▌Restore button	Invalid Market-Specific Attribute	When performing a Securities Account restore request the Market-Specific Securities Account Attribute Value must refer to an existing Market-Specific Attribute whose type is Securities Account and it must belong to the system entity related to the account.

All Rights reserved

Reference for error message	Field or Button	Error Text	Description
DAD1253	▌Restore button	Missing mandatory 'Market-Specific Attribute'	When performing a Securities Account restore request all the Market-specific attributes defined as Mandatory in T2S for the relevant CSD, must be present.
DAD1254	▌Restore button	The Market-Specific Securities Account Attribute Value must be unique.	When performing a Securities Account restore request, the Market-Specific Securities Account Attribute Value must be unique within its System Entity in case it is defined as such in T2S.
DAD1300	▌Delete button	Deletion not allowed due to existing object privilege or secured group assignment.	When performing a Securities Account deletion request, the Securities Account cannot be deleted if it is referenced in an object privilege assignment or secured group.
DAU1001	▌Restore button ▌Delete button ▌Parent BIC field ▌Party BIC field	Requestor not allowed	A Securities Account can be updated only by T2S Operator or CSD. A user belonging to a CSD can only update Securities Account linked to his relevant CSD or to a Party that fall under his responsibility according to the Hierarchical Party Model. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the account to be updated or on the relevant Party holding the account.

4.3.2.38 Securities Accounts Link - New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DAC3001	▌Securities Account Number field ▌Submit button	Requestor not allowed	A CMB Securities Account Link can be created only by T2S Operator, CSD, CSD Participant or External CSD. A user belonging to a CSD, CSD Participant or External CSD, can only create CMB Securities Account Links for Securities Accounts it is responsible for.
DAC3024	▌T2S Dedicated Cash Account Number field ▌Submit button	Unknown CMB Identifier	When performing a CMB Securities Account Link create request, the CMB identifier specified must refer to an existing and active CMB in T2S.
DAC3030	▌Securities Account Number field ▌Submit button	Unknown Securities Account Identifier	When performing a CMB Securities Account Link create request, the Securities Account specified must refer to an existing, active and not closed Securities Account in T2S.
DAC3040	▌Securities Account Number field ▌Submit button	Securities Account owner not authorized	When performing a CMB Securities Account Link create request, the owner of the specified Securities Account must be authorized to use the specified CMB.
DAC3050	▌T2S Dedicated Cash Account Number field ▌Default Link field ▌Submit button	Default CMB already existing	When performing a CMB Securities Account Link create request, the Default CMB must not be set to true if a different CMB Securities Account Link for the same Securities Account and Currency is already defined in the same validity period.
DAC3051	▌T2S Dedicated Cash Account Number field ▌Default Link field ▌Submit button	Default CMB must be set to true	When performing a CMB Securities Account Link create request, the Default CMB must be set to true if no other CMB Securities Account Link for the same Securities Account and Currency is already

Reference for error message	Field or Button	Error Text	Description
			defined and the Cash Settlement Link is set to true.
DAC3052	▌T2S Dedicated Cash Account Number field ▌Cash Settlement Link field ▌Submit button	Cash Settlement Link must be set to true	When performing a CMB Securities Account Link create request, the Cash Settlement Link must be True if the Default CMB is set to true.
DAC3100	▌Securities Account Number field ▌T2S Dedicated Cash Account Number field ▌Valid from field ▌Valid to field ▌Submit button	CMB Securities Account link already defined in the same validity period	When performing a CMB Securities Account Link creation request, there can only be one instance for a given combination of CMB and Securities Account over a given validity period.
DAC3205	▌Valid from field ▌Submit button	'Valid To' or 'Valid From' invalid	When performing a CMB Securities Account Link create request, the Valid From specified must be equal to or greater than the T2S Business date.
DAC3206	▌Valid from field ▌Submit button	'Valid To' or 'Valid From' invalid	When performing a CMB Securities Account Link create request, the Valid From specified must be greater than or equal to the Opening Date of the relevant Securities Account.
DAC3207	▌Valid from field ▌Valid to field ▌Submit button	'Valid To' or 'Valid From' invalid	When performing a CMB Securities Account Link create request, the Valid To specified must be equal to or greater than the current date and equal to or greater than the Valid From.
DAC3208	▌Valid from field ▌Submit button	'Valid To' or 'Valid From' invalid	When performing a CMB Securities Account Link create request, the Valid From specified must be less than or

Reference for error message	Field or Button	Error Text	Description
			equal to the Closing Date of the relevant Securities Account.
DAC3209	▌Valid to field ▌Submit button	'Valid To' or 'Valid From' invalid	When performing a CMB Securities Account Link create request, the Valid To specified must be less than or equal to the Closing Date of the relevant Securities Account.
DAU3001	▌Submit button ▌Securities Account Number field	Requestor not allowed	A CMB Securities Account Link can be updated only by T2S Operator, CSD, CSD Participant or External CSD. A user belonging to a CSD, CSD Participant or External CSD can only update CMB Securities Account Links for Securities Accounts it is responsible for.
DAU3005	▌Submit button ▌Valid to field	Data to be updated not found or Securities Account owner not authorised to use the related CMB	When performing a CMB Securities Account Link update request, it must refer to an existing and active CMB Securities Account Link in T2S which has not yet reached its closing date and the owner of the specified Securities Account must still be authorized to use the specified CMB.

Reference for error message	Field or Button	Error Text	Description
DAU3050	▌Valid From field ▌Valid To field ▌Submit button	Default CMB already existing	When performing a CMB Securities Account Link update request, the Default CMB must not be set to true if a different Default CMB Securities Account Link for the same Securities Account and Currency is already defined in the same validity period.
DAU3100	▌Securities Account Number field ▌T2S Dedicated Cash Account Number field ▌Valid from field ▌Valid to field ▌Submit button	CMB Securities Account link already defined in the same validity period	When performing a CMB Securities Account Link update request, there can only be one instance for a given combination of CMB and Securities Account over a given validity period.
DAU3207	▌Valid from field ▌Valid to field ▌Submit button	Invalid 'Valid From'/ 'Valid To'	When performing a CMB Securities Account Link update request, the specified Valid To must be equal to or greater than the current date and equal to or greater than the Valid From.
DAU3208	▌Valid to field	'Valid To' is later than 'Closing Date' of the related Securities Account	When performing a CMB Securities Account Link update request, the specified Valid To must be equal to or earlier than the Closing Date of the relevant Securities Account.

4.3.2.39 Securities Accounts Links – Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DAD3001	▌Delete button ▌Restore button	Requestor not allowed.	A CMB Securities Account Link can be deleted or restored only by T2S Opera-

Reference for error message	Field or Button	Error Text	Description
	▌Securities Account Number field		tor, CSD or CSD Participant. A user belonging to a CSD or CSD Participant can only delete or restore CMB Securities Account Links for Securities Accounts it is responsible for.
DAD3020	▌Status field ▌Valid from field ▌Delete button ▌Valid to field	Invalid CMB Securities Account Link to be deleted or restored	When performing a CMB Securities Account link delete request, it must refer to an existing and active instance in T2S already closed or with a future Valid From.
DAD3024	▌Restore button ▌T2S Dedicated Cash Account Number field	Unknown CMB Identifier	When performing a CMB Securities Account link restore request, the CMB identifier to be restored must refer to an existing and active CMB in T2S.
DAD3030	▌Restore button ▌Securities Account Number field	Unknown Securities Account Identifier	When performing a CMB Securities Account link restore request, the Securities Account identifier to be restored must refer to an existing and active Securities Account in T2S.
DAD3040	▌Securities Account Number field ▌Valid from field ▌Restore button	Securities Account owner not authorised	When performing a CMB Securities Account Link restore request having a future Valid From, the owner of the specified Securities Account must be authorized to use the specified CMB.
DAD3050	▌Default Link field ▌Restore button ▌Status field	Invalid CMB Securities Account Link to be deleted or restored.	The request to restore a CMB Securities Account Link must refer to an existing and deleted instance not defined as Default CMB.
DAD3100	▌Securities Account Number field ▌T2S Dedicated Cash Account Number field ▌Valid from field	CMB Securities Account Link already defined in the same validity period	When performing a CMB Securities Account Link restore request, there can only be one instance for a given combination of CMB and Securities Account over a given validity period.

Reference for error message	Field or Button	Error Text	Description
	▌Valid to field ▌Restore button		

4.3.2.40 Securities Account Transfer Management - Edit Screen

Reference for error message	Field or Button	Error Text	Description
DAU1001	▌Parent BIC field ▌Party BIC field ▌Submit button	Requestor not allowed	A Securities Account can be updated only by T2S Operator or CSD. A user belonging to a CSD can only update Securities Account linked to his relevant CSD or to a Party that fall under his responsibility according to the Hierarchical Party Model. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the account to be updated or on the relevant Party holding the account.
DAU1205	▌Submit button	Invalid 'Opening Date'/'Closing Date'	When performing a Securities Account update request, the Closing Date must be equal to or greater than the T2S Business date, must be greater than the opening date and equal to the Valid To specified in the Party Securities Account Relationship
DAU1206	▌Valid from field ▌Submit button	Invalid 'Valid from'/'Valid to'	When performing a Securities Account update request, the Valid From specified in a Party Securities Account Relationship create request must be greater than the T2S Business date.
DAU1207	▌Valid to field ▌Submit button	Invalid 'Valid from'/'Valid to'	When performing a Securities Account update request, the Valid To specified in

Reference for error message	Field or Button	Error Text	Description
			the Party Securities Account Relationship must be greater than the Valid From and equal to or greater than the T2S Business date and equal to the Closing date of the Securities Account.
DAU1210	n/a	n/a	When performing a Securities Account update request, in case of creation of Party Securities Account Relationship, the existing relationship is closed with the appropriate Valid To.
DAU1211	▌Valid from field ▌Submit button	Party Securities Account Relationship to be deleted is not closed	When performing a Securities Account update request, the request of deletion of Party Securities Account Relationship must refer to a future instance.
DAU1252	▌Submit button	Invalid Market Specific Attribute	When performing a Securities Account update request, the Market-Specific Securities Account Attribute Value must refer to an existing Market-Specific Attribute whose Type is Securities Account and it must belong to the System Entity related to the account.

Reference for error message	Field or Button	Error Text	Description
DAU1300	▌Parent BIC field ▌Party BIC field ▌Submit button	Invalid Party	When performing a Security Account update request, the Party specified in the Party Securities Account Relationship creation, must refer to an existing, active and open instance in T2S with Party Type equal to CSD, CSD Participant or External CSD, according to the Securities Account Type.
DAU1305	▌Submit button ▌Parent BIC field ▌Party BIC field	Data to be updated not found	When performing a Securities Account update request, the update and the delete request of a minor entity (such as Securities Account Restriction, Party Securities Account Relationship) must refer to an existing instance in T2S.
DAU1400	▌Submit button ▌Parent BIC field ▌Party BIC field	Invalid Party	When performing a Securities Account update request, in case of creation of Party Securities Account Relationship, the specified Party must be authorised to use all the T2S Dedicated Cash Account linked to the relevant Securities Account.

4.3.2.41 Securities - Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DAD1001	▌Restore Button ▌Delete Button	Requestor not allowed.	A Securities Account can be deleted/restored only by T2S Operator or CSD. A user belonging to a CSD can only delete/restore Securities Account linked to his relevant CSD or to a Party that fall under his responsibility according to the Hierarchical Party Model. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the account to be maintained or on the relevant Party holding the account.
DSD1001	▌Restore button ▌Delete button	Requestor not allowed	Securities can only be deleted or restored by the T2S operator or CSDs. A user belonging to a CSD can only delete or restore securities that fall under their responsibility. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the specific securities to be maintained.
DSD1003	▌Status field ▌Issue date field ▌Issue Date – from field ▌Maturity Date field ▌Maturity Date – from field ▌Maturity Date – to field ▌Delete button	Unknown or Invalid Securities	When performing a securities delete request, it must refer to an existing and active instance of security that is past the transformation detection period (i.e. the maturity date plus the number of business days set for the transformation detection period in T2S) or has not yet reached its issue date.

Reference for error message	Field or Button	Error Text	Description
DSD1012	▌Status field ▌Restore button	In case of restore request, the request must refer to an existing and deleted Securities	When performing a securities restore request, it must refer to an existing and deleted security
DSD1013	▌ISIN field ▌Restore button	Securities Mnemonic already used	When performing a securities restore request, the securities mnemonic specified must not be already assigned to an active securities.
DSD1021	▌Country of Issuance - Code Field ▌Restore button	Invalid country code	When performing a securities restore request, the country code to be restored must refer to an existing and active country entity.
DSD1022	▌Issue Currency Field ▌Restore button	Invalid currency code	When performing a securities restore request, the currency code to be restored must refer to an existing and active currency entity.
DSD1024	▌Restore button	Invalid restriction type	When performing a Securities restore request, the restriction type to be restored must refer to an existing and active restriction type whose object restriction type is securities and belonging to the same system entity of the responsible party or to the T2S operator.
DSD1030	▌Delete button	The deletion is not allowed due to a deletion priority constraint	When performing a securities delete request, if the maturity date is in the past by a number of days smaller than the system parameter "Matured ISIN deletion offset", all the linked instances in a higher position within the deletion hierarchy must be deleted (i.e. Close Link, Eligible Counterpart CSD, Autocollateralisation Eligibility Link and Security CSD have to be deleted before deleting the

Reference for error message	Field or Button	Error Text	Description
			linked securities). For Securities CSD Link, this is limited to links with Maintenance Flag = False.
DSD1252	Restore button	Invalid Market-Specific Securities Attribute Value	When performing a securities restore request, the market-specific securities attribute values must refer to existing market-specific attributes whose types are securities, belonging to the system entity of the responsible party.
DSD1255	Restore button	The value for the Market-Specific attribute is already used (and it must be unique)	When performing a securities restore request, the market-specific securities attribute values must be unique within their system entity in case they are defined as such in T2S.
DSD1256	Restore button	Missing mandatory Market-Specific Attribute value	When performing a securities restore request, the market-specific securities attribute values must be present if the relevant market-specific attributes are defined as mandatory.
DSD1257	Restore button	Invalid Market-Specific Securities Attribute Value.	When performing a Securities restore request the Market-Specific Securities Attribute Value must be compliant with the values or rules defined in the relevant Attribute Domain.
DSD1300	Delete button	Deletion not allowed due to existing object privilege or secured group assignment.	When performing a Security deletion request, the Security cannot be deleted if it is referenced in an object privilege assignment or secured group.

4.3.2.42 Securities Valuation - New Screen

Reference for error message	Field or Button	Error Text	Description
DSC3001	▌Submit button ▌Parent BIC field ▌Party BIC field	Requestor not allowed	A Securities Valuation can be created only by T2S Operator, CB or Payment Bank. The T2S Operator can create all Securities valuations whereas a user belonging to a CB or Payment Bank can create only Securities Valuations linked to securities it applies a price for.
DSC3020	▌Price field ▌Own-Use Price field ▌Submit button	Price not compliant with Securities Settlement Type	When performing a Securities Valuation Update request, the values provided for the Price and Own-Used Asset Price must be compliant with the Securities Settlement Type.
DSC3030	▌Currency field ▌Submit button	Unknown or non-T2S Settlement Currency	When performing a Securities Valuation Create request, the Currency Code must refer to an existing instance in T2S defined as a T2S Settlement Currency.
DSC3040	▌ISIN field ▌Submit button	Unknown Securities	When performing a Securities Valuation Create request, the Securities Mnemonic must refer to an existing Security in T2S.
DSC3050	▌ISIN field ▌Currency field ▌Parent BIC field ▌Party BIC field ▌Valuation Date field ▌Submit button	Requestor not allowed	When performing a Securities Valuation Create request, there cannot be another existing Securities Valuation for the specified combination of Securities, Party, Currency and Date.

Reference for error message	Field or Button	Error Text	Description
DSC3060	▌Parent BIC field ▌Party BIC field ▌Submit button	Unknown or invalid Party	When performing a Securities Valuation Create request, the referenced Party must refer to existing and active CB or Payment Bank in T2S.
DSC3205	▌Valuation Date field ▌Submit button	Invalid Securities Valuation date	When performing a Securities Valuation Create request, the Securities Valuation Date specified in the request must be equal to or greater than the current date.
DSC3800	▌Price field ▌Own-Use Price field ▌Submit button	Invalid number of decimals	When performing a Securities Valuation Create request, the number of decimals in the values provided for Price (as amount) and Own-Used Asset Price (as amount) must be compliant with the number of decimals foreseen for the relevant currency.

4.3.2.43 Securities Valuations - Search/List Screen

No references for error messages.

4.3.2.44 Security - Details Screen

Reference for error message	Field or Button	Error Text	Description
DSD1001	▌Delete button	Requestor not allowed	Securities can only be deleted or restored by T2S operator or CSDs. A user belonging to a CSD can only delete or restore securities that fall under their responsibility. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the specific securities to be maintained.
DSD1003	▌Status field ▌Issue Date field ▌Maturity Date field	Unknown or Invalid Securities	When performing a Securities delete request, it must refer to an existing and active instance of Securities that is past

Reference for error message	Field or Button	Error Text	Description
	▌Delete button		the transformation detection period (i.e. the maturity date plus the number of business days set for the transformation detection period in T2S) or has not yet reached its issue date.
DSD1012	▌Status field ▌Restore button	In case of restore request, the request must refer to an existing and deleted Securities	When performing a securities restore request, it must refer to an existing and deleted securities
DSD1013	▌ISIN field ▌Restore button	Securities Mnemonic already used	When performing a Securities restore request, the Securities Mnemonic specified must not be already assigned to an active Securities.
DSD1021	▌Country of Issuance Field ▌Restore button	Invalid country code	When performing a securities restore request, the country code to be restored must refer to an existing and active country entity.
DSD1022	▌Issue Currency field ▌Restore button	Invalid currency code	When performing a securities restore request, the currency code to be restored must refer to an existing and active currency entity.
DSD1024	▌Restriction Type field ▌Restore button	Invalid restriction type	When performing a securities restore request, the restriction type to be restored must refer to an existing and active restriction type whose object restriction type is securities and belonging to the same system entity of the responsible party or to the T2S operator.
DSD1030	▌Delete button	The deletion is not allowed due to a deletion priority constraint	When performing a securities delete request, if the maturity date is in the past by a number of days smaller than the

All Rights reserved

Reference for error message	Field or Button	Error Text	Description
			system parameter "Matured ISIN deletion offset", all the linked instances in a higher position within the deletion hierarchy must be deleted (i.e. Close Link, Eligible Counterpart CSD, Autocollateralisation Eligibility Link and Security CSD Link have to be deleted before deleting the linked securities). For Securities CSD Link, this is limited to links with Maintenance Flag = False.
DSD1252	▌Attribute Name field ▌Restore button	Invalid Market-Specific Securities Attribute Value	When performing a securities restore request, the market-specific securities attribute values must refer to existing market-specific attributes whose types are securities, belonging to the system entity of the responsible party.
DSD1255	▌Attribute Value field ▌Restore button	The value for the Market-Specific attribute is already used (and it must be unique)	When performing a securities restore request, the market-specific securities attribute values must be unique within their system entity in case they are defined as such in T2S.
DSD1256	▌Attribute Value field ▌Restore button	Missing mandatory Market-Specific Attribute value	When performing a securities restore request, the market-specific securities attribute values must be present if the relevant market-specific attributes are defined as mandatory.

Reference for error message	Field or Button	Error Text	Description
DSD1257	Restore button	Invalid Market-Specific Securities Attribute Value	When performing a Securities restore request the Market-Specific Securities Attribute Value must be compliant with the values or rules defined in the relevant Attribute Domain.
DSD1300	Delete button	Deletion not allowed due to existing object privilege or secured group assignment.	When performing a Security deletion request, the Security cannot be deleted if it is referenced in an object privilege assignment or secured group.
DSU1001	Edit button	Requestor not allowed	Securities can be updated only by a user belonging to the responsible CSD, by the T2S operator or by any user granted with the relevant update privilege on the securities. Any CSD user in T2S can enter its own securities restriction and market-specific attribute values for the security.

4.3.2.45 Security Penalty Rate – Search/List Screen

No references for error messages.

4.3.2.46 Security - New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DSC1001	▌Submit button	Requestor not allowed	Securities can be created only by a user belonging to a CSD or by the T2S operator. CSD users can only create securities within their own system entity, or according to the object privileges they have been granted.
DSC1013	▌ISIN field ▌Submit button	Securities Mnemonic already used	When performing a securities creation, the securities mnemonic specified in the securities code section must not be already assigned to another active security.
DSC1021	▌Country of Issuance - Code Field ▌Submit button	Invalid country code	When performing a securities creation request, the country code must refer to an existing country code in T2S.
DSC1022	▌Issue Currency Field ▌Submit button	Invalid Currency code	When performing a securities creation request, the currency code must refer to an existing currency code in T2S.
DSC1024	▌Type field ▌Restriction Type field ▌Submit button	Invalid restriction type	When performing a securities creation request, in case of request for creation of securities restriction, it must refer to an existing restriction Type whose object restriction Type is security belonging to the system entity of the requestor or to the T2S operator.
DSC1025	▌Maturity Date field ▌Submit button	Invalid Final Maturity-Expiry Date	When performing a securities creation request, the final maturity-expiry date must be greater than the current date.
DSC1026	▌Submit button	Valid From invalid	When performing a securities creation request, the valid from date specified in the securities code section of the request must be equal to the current date.

Reference for error message	Field or Button	Error Text	Description
DSC1027	▌Security Name Valid From field ▌Submit button	Valid From invalid	When performing a securities creation request, the valid from date specified in the securities name section of the request must be equal to the current date.
DSC1028	▌Issue Date field ▌Maturity Date field ▌Submit button	Invalid Final Maturity-Expiry Date	When performing a securities creation request, the final maturity-expiry date must be greater than the issue date.
DSC1029	▌ISIN field ▌Submit button	ISIN not compliant with ISO 6166:2013	When performing a securities create request, the ISIN must be compliant with ISO 6166:2013 standards.
DSC1032	▌Deviating Settlement Unit field ▌Submit Button	Deviating Settlement Unit already specified	When performing a Securities Create request, the same Deviating Settlement Unit value cannot be specified more than once in the input flow.
DSC1040	▌Deviating Settlement Unit field ▌Restriction Type field ▌Restriction Valid From field ▌Restriction Valid To field ▌Submit Button	Invalid Securities Restriction validity period	When performing a Securities creation request, in case of request for creation of Securities Restriction, the specified validity timestamps must be consistent with the validity dates of the Restriction Type; furthermore they must be greater than the current timestamp [9] and the valid to must be greater than the valid from.
DSC1252	▌Attribute Name field ▌Attribute Value field ▌Submit button	Invalid Market-Specific Securities Attribute Value	When performing a securities creation request, in case of request for creation of market-specific securities attribute value, it must refer to an existing market-specific attribute whose type is securities belonging to the system entity of the requestor.

9 The current timestamp is determined by the internal T2S clock, so you should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

Reference for error message	Field or Button	Error Text	Description
DSC1254	▌Attribute Value field ▌Submit button	The value for the Market-Specific attribute is already used (and it must be unique)	When performing a securities creation request, in case of request for creation of market-specific securities attribute value, it must be unique within its system entity in case it is defined as such in T2S.
DSC1256	▌Attribute Value field ▌Submit button	Missing mandatory Market-Specific Attribute value	When performing a securities create request, all mandatory market-specific attributes the requestor has defined must have values.
DSC1257	▌Attribute Value field ▌Submit Button	Invalid Market-Specific Securities Attribute Value	When performing a Securities create request the Market-Specific Party Attribute Value must be compliant with the values or rules defined in the relevant Attribute Domain.
DSC1300	▌Settlement Unit Multiple (as nominal) field ▌Settlement Unit Multiple (as unit) field ▌Submit button	Settlement Unit Multiple cannot be set to zero.	When performing a Securities creation request, the Settlement Unit Multiple for the relevant settlement type cannot be set to zero.
DSC1301	▌Restriction Type field ▌Valid from field ▌Valid to field ▌Submit button	Securities Restriction overlaps with existing instance	When performing a Securities Create request, in case of request for creation of Securities Restriction, the created restriction type must not overlap with any other Securities Restriction in input having the same Restriction Type.
DSC1700	▌CFI Code field ▌Submit button	CFI not compliant with ISO 10962:2021 standards	When performing a Securities Create request, the CFI must be compliant with ISO 10962:2021 standards.
DSC1800	▌Minimum Settlement Unit field	Invalid number of decimals	When performing a Securities Create request, the number of decimals in the values provided for Minimum Settlement

Reference for error message	Field or Button	Error Text	Description
	▌Settlement Unit Multiple (as nominal) field ▌Settlement Unit Multiple (as unit) field ▌Deviating Settlement Unit field ▌Submit Button		Unit (as Nominal), Settlement Unit Multiple (as Nominal) and Deviating Settlement Unit (as Nominal) must be compliant with the number of decimals foreseen for the relevant currency.
DSU1001	▌Submit button	Requestor not allowed	Securities can be updated only by a user belonging to the responsible CSD, by the T2S operator or by any user granted with the relevant update privilege on the securities. Any CSD user in T2S can enter its own securities, restrictions and market-specific attribute values for the security.
DSU1003	▌Maturity Date field ▌Submit button	Unknown Securities	When performing a securities update request, unless it is purely a request to shift the maturity date to the future or to configure Case 2 Intraday Restrictions on Securities, it must refer to an existing and active securities with a maturity date that is greater than the current business date.
DSU1005	▌Submit button	Unknown Securities	When performing a securities update request, the update/delete request of a minor entity must refer to an existing and active instance of the securities.
DSU1006	▌ISIN field ▌CFI Code field ▌Long Name field ▌Securities Short Name field	Deletion of mandatory instance is not allowed	Each security must have at least one securities name and at least one securities code

Reference for error message	Field or Button	Error Text	Description
	▌Submit button		
DSU1007	▌ISIN Valid From field ▌Security Name Valid From field ▌Submit button ▌Restriction Valid From field ▌Restriction Valid To field	Deletion of an open instance is not allowed	When performing a securities update request, in case of a delete request for historical minor entities, the current date must be less than the valid from date of the entity to be deleted or greater than its valid to date.
DSU1009	▌ISIN Valid From field ▌Security Name Valid From field ▌Submit button ▌Restriction Valid From field	'Valid from' or 'Valid to' invalid	When performing a securities update request, the current date must be less than or equal to the valid from date of the entity to be created.
DSU1022	▌Issue Currency Field ▌Submit button	Invalid currency code	When performing a securities update request, the currency code must refer to an existing currency code in T2S.
DSU1024	▌Type field ▌Restriction Type field ▌Submit button	Invalid restriction type	When performing a securities update request, in case of a request for the creation of a securities restriction, it must refer to an existing restriction type whose object restriction type is securities and belonging to the same system entity of the requestor or to the T2S operator.
DSU1025	▌Maturity Date field ▌Submit button	Invalid Final Maturity-Expiry Date	When performing a securities update request, the final maturity-expiry date must be greater than the current business date.

Reference for error message	Field or Button	Error Text	Description
DSU1026	▌Issue Date field ▌Maturity Date field ▌Submit button	Invalid Final Maturity-Expiry Date.	When performing a Securities update request, the Final Maturity-Expiry Date must be greater than the Issue Date.
DSU1030	▌Minimum Settlement Unit field ▌Settlement Unit Multiple (as nominal) field ▌Settlement Unit Multiple (as unit) field ▌Deviating Settlement Unit field ▌Submit button	Values not compliant with Settlement Type	When performing a Security Update request, the values provided for Minimum Settlement Unit, Settlement Unit Multiple and Deviating Settlement Unit must be compliant with the Settlement Type of the Security.
DSU1031	▌Minimum Settlement Unit field ▌Settlement Unit Multiple (as nominal) field ▌Settlement Unit Multiple (as unit) field ▌Deviating Settlement Unit field ▌Submit button	Settlement Type not compliant with existing values	When performing a Security Update request, if the Settlement Type is changed, new values for the Minimum Settlement Unit and Settlement Unit Multiple must be provided in accordance with the new Settlement Type. Furthermore, there cannot be values for Deviating Settlement Unit for the old Settlement Type.
DSU1032	▌Deviating Settlement Unit field ▌Submit button	Deviating Settlement Unit already specified	When performing a Securities Create request, the same Deviating Settlement Unit value cannot be specified more than once in the input flow.
DSU1040	▌Restriction Type field ▌Restriction Valid From field ▌Restriction Valid To field ▌Submit button	Invalid Securities Restriction validity period	When performing a Securities update request, in case of request for creation or update of Securities Restriction, the specified validity timestamps must be consistent with the validity dates of the Restriction Type; furthermore they must

Reference for error message	Field or Button	Error Text	Description
			be greater than the current timestamp [10] and the valid to must be greater than the valid from.
DSU1041	▌Restriction Type field ▌Submit button	Invalid Securities Restriction	When performing a Securities update request, in case of request for update of Securities Restriction, it must refer to an existing instance of Securities Restriction in the System Entity of the Requestor with a non-past Valid To.
DSU1042	▌Restriction Type field ▌Restriction Valid From field ▌Restriction Valid To field ▌Submit button	Invalid Securities Restriction	When performing a Securities update request, in case of request for deletion of Securities Restriction, it must refer to an existing instance of Securities Restriction in the System Entity of the Requestor with future Valid From or past Valid To.
DSU1252	▌Attribute Name field ▌Submit button	Invalid Market-Specific Securities Attribute Name	When performing a securities update request, in case of a request for the creation of a market-specific securities attribute value, it must refer to an existing market-specific attribute whose rype is securities belonging to the same system entity of the requestor.
DSU1254	▌Attribute Name field ▌Attribute Value field ▌Submit button	The value for the Market-Specific attribute is already used (and it must be unique)	When performing a securities update request, in case of a request for the creation/update of a market-specific securities attribute value, it must be unique within its system entity in case it is defined as such in T2S.

10 The current timestamp is determined by the internal T2S clock, so you should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

Reference for error message	Field or Button	Error Text	Description
DSU1255	▌Attribute Value field ▌Submit button	Deletion of mandatory Market-Specific Attribute value is not allowed	When performing a securities update request, in case of a request for the deletion of a market-specific securities attribute, it must not be defined as mandatory.
DSU1256	▌Attribute Name field ▌Attribute Value field ▌Submit button	Market-Specific Attribute Value is mandatory	When performing a Securities update request, in case of request for creation/update of a Market-Specific Securities Attribute Value, the Market-Specific Attribute Value must be present if the relevant Market-Specific Attribute is defined as mandatory.
DSU1257	▌Attribute Value field ▌Submit button	Invalid Market-Specific Securities Attribute Name	When performing a Securities update request the Market-Specific Securities Attribute Value must be compliant with the values or rules defined in the relevant Attribute Domain.
DSU1258	▌Attribute Name field ▌Submit Button	Market-Specific Attribute cannot have more than one value for this Security	When performing a Securities Update request, each Market-Specific Attribute can have more than one value for a given Security.
DSU1300	▌Restriction Type field ▌Restriction Valid From field ▌Restriction Valid To field ▌Submit button	Securities Restriction overlaps with existing instance	When performing a Securities Update request, it is not possible to restrict a security more than once using the same Restriction Type on overlapping periods.
DSU1301	▌Settlement Unit Multiple (as nominal) field ▌Settlement Unit Multiple (as unit) field	Settlement Unit Multiple cannot be set to zero.	When performing a Securities update request, the Settlement Unit Multiple for the relevant settlement type cannot be set to zero.

Reference for error message	Field or Button	Error Text	Description
	▌Submit button		
DSU1400	▌Country of Issuance – Code field ▌Submit button	Invalid country code	When performing a Securities update request, the Country Code must refer to an existing Country Code in T2S.
DSU1410	▌CFI Code field ▌Submit button	CFI not compliant with ISO 10962:2021 standards	When performing a Securities update request, the CFI must be compliant with ISO 10962:2021 standards.
DSU1420	▌CFI Code field ▌Submit button	Invalid CFI-Liquidity Indicator combination	When performing a Securities Update request to change the CFI code from a value corresponding to or from a 'Shares' Financial Instrument Type, there cannot be any related Securities Subject to Cash Penalties instance with an inconsistent Liquidity indicator and Valid To date later than the one preceding the current business date.
DSU1700	▌Minimum Settlement Unit field ▌Settlement Unit Multiple (as nominal) field ▌Settlement Unit Multiple (as unit) field ▌Deviating Settlement Unit field ▌Submit button	Securities update has been queued and will be executed during the End of Day period.	When performing a Security Update request, if the request contains updates to Issue Date, Minimum Settlement Unit or Settlement Unit Multiple or Deviating Settlement Unit or Settlement Type, and it is submitted outside of the End of Day period, the creation date of the Security must be equal to the current date or, in case it is in the past, the Security must not be defined as eligible for autocollateralisation in T2S. If the request does not meet these conditions, it is queued and executed at the start of the End of Day period.

Reference for error message	Field or Button	Error Text	Description
DSU1703	▌Long Name field ▌Securities Short Name field ▌Submit button	Securities Short and Long Name must always be specified jointly.	When performing a Securities Update request, Securities Short Name and Securities Long Name must always be specified jointly, if any of both is updated.
DSU1704	▌Settlement Unit Multiple (as unit) ▌Submit button	Securities update has been queued and will be executed during the End of Day period.	When performing a Security Update request, if the request contains updates to the Settlement Unit Multiple increasing the number of decimal positions, and it is submitted outside of the End of Day period, the request is queued and executed at the start of the End of Day period.
DSU1705	▌Issue Currency field ▌Submit button	Securities update has been queued and will be executed during the End of Day period.	When performing a Security Update request of a Security expressed in face amount, if the request contains updates to the Currency increasing or leaving unchanged the number of decimal positions, and it is submitted outside of the End of Day period, the request is queued and executed at the start of the End of Day period.
DSU1706	▌Settlement Type field ▌Submit button	Securities update has been queued and will be executed during the End of Day period.	When performing a Security Update request of a Security, if the request contains updates to the Settlement Type increasing or leaving unchanged the number of decimal positions, and it is submitted outside of the End of Day period, the request is queued and executed at the start of the End of Day period.
DSU1800	▌Minimum Settlement Unit field ▌Settlement Unit Multiple (as nominal) field	Invalid number of decimals	When performing a Securities Update request, the number of decimals in the values provided for Minimum Settlement

Reference for error message	Field or Button	Error Text	Description
	▌Settlement Unit Multiple (as unit) field ▌Deviating Settlement Unit field ▌Submit button		Unit (as Nominal), Settlement Unit Multiple (as Nominal) and Deviating Settlement Unit (as Nominal) must be compliant with the number of decimals foreseen for the relevant currency.

4.3.2.47 Security CSD Link - Details Screen

Reference for error message	Field or Button	Error Text	Description
DSD4001	▌Issuer/Investor Parent BIC field ▌Issuer/Investor Party BIC field ▌Restore button ▌Delete button	Requestor not allowed	Security CSD Links can only be deleted/restored by a CSD or External CSD. A user can only delete/restore Security CSD Links where the Issuer/Investor CSD belongs to him according the hierarchical model.
DSD4002	▌ISIN field ▌Valid From field ▌Issuer/Investor Parent BIC field ▌Issuer/Investor Party BIC field ▌Restore button ▌Default Link	Security CSD Link already exists	When performing a Security CSD Link restore request, only one Default Security CSD Link can exist for a given combination of Investor/Issuer Party, Valid From and Linked Security. Exception to the above rule is represented by different alternative investor CSD Links that can be defined for the same Security and Investor CSD, but must differ for the Technical Issuer CSD.
DSD4003	▌Status field ▌Delete button	Unknown Security CSD Link	When performing a Security CSD Link delete request it must refer to an existing and active Security CSD Link.
DSD4005	▌ISIN field ▌Issuer/Investor Parent BIC field	Default Link not defined	When performing a Security CSD Link restore request, the Default Link cannot be set to false if a Default Security CSD

Reference for error message	Field or Button	Error Text	Description
	▌Restore button ▌Valid From field ▌Valid To field ▌Default Link		Link does not exist for the specified Security and Investor Party in the same validity period.
DSD4006	▌ISIN field ▌Issuer/Investor Parent BIC field ▌Restore button ▌Valid From field ▌Valid To field ▌Default Link	Default Link not defined	When performing a Security CSD Link delete request, it is not possible to delete a Default Investor Link if there is an alternative investor link for the specified Security and Investor Party in the same validity period.
DSD4012	▌Status field ▌Restore button	In case of restore request, the request must refer to an existing and deleted Security CSD Link.	When performing a Security CSD Link restore request it must refer to an existing and deleted Security CSD Link.
DSD4013	▌Issuer/Investor Parent BIC field ▌Issuer/Investor Party BIC field ▌Technical Issuer Parent BIC field ▌Technical Issuer Party BIC field ▌Restore button	Invalid Party	When performing a Security CSD Link restore request the Party identifier to be restored must exist in T2S.
DSD4014	▌ISIN field ▌Restore button	Invalid Security	When performing a Security CSD Link restore request the Security Identifier to be restored must exist in T2S.

Reference for error message	Field or Button	Error Text	Description
DSD4033	▌Valid From field ▌Valid to field ▌Delete button	Invalid Valid From/Valid To	When performing a Security CSD Link delete request the Security CSD Link must either have a future Valid From or a past Valid To.
DSD4034	▌Valid From field ▌Valid to field ▌Restore button	Invalid Valid From/Valid To	When performing a Security CSD Link restore request the Security CSD Link must either have a Valid From equal or greater than the business day or a past Valid To.
DSD4043	▌Security Maintenance field ▌Restore button	CSD responsible for Security Maintenance already declared	When performing a Security CSD Link restore request, there can only be one valid Security CSD Link with Maintenance Flag = True at any given moment for the same Security.
DSD4049	▌Link Type field ▌Restore button	Missing mandatory market-specific attribute	When performing a Security CSD Link restore request, in case of future instances having Link Type = Investor and the Investor CSD is not an External CSD, a value must be already assigned to the relevant Security for the market-specific attribute defined as mandatory in the Investor CSD system entity.
DSD4050	▌Issuance Account Number field ▌Restore button	Invalid Issuance Account(s)	When performing a Security CSD Link restore request, the Issuance Account(s) to be restored must refer to (an) existing and active account(s) in T2S.

All Rights reserved

4.3.2.48 Security CSD Link - New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DSC4001	▌Issuer/Investor Parent BIC field ▌Submit button	Requestor not allowed	When performing a Security CSD Link create request, the Requestor must belong to a CSD or External CSD. A User can create only Security CSD Link where the Issuer or Investor CSD belongs to him according the hierarchical model.
DSC4002	▌ISIN field ▌Issuer/Investor Parent BIC field ▌Submit button ▌Valid from field ▌Default Link	Security CSD Link already exists	When performing a Security CSD Link create request, only one Default Security CSD Link can exist for a given combination of Investor/Issuer Party, Valid From and Linked Security. Exception to the above rule is represented by different alternative investor CSD Links that can be defined for the same Security and Investor CSD, but must differ for the Technical Issuer CSD.
DSC4005	▌ISIN field ▌Issuer/Investor Parent BIC field ▌Submit button ▌Valid from field ▌Valid to field ▌Default Link	Default Link must be true	When performing a Security CSD Link create request, the Default Link must be set to true if no other Investor Default Security CSD Link exists for the specified Security and Investor Party in the same validity period. While Issuer type links must be always default.
DSC4020	▌Valid from field ▌Submit button	'Valid From' invalid	When performing a Security CSD Link create request the Valid From specified must be greater than or equal to the current date.
DSC4021	▌Valid from field ▌Valid to field ▌Submit button	'Valid To' invalid	When performing a Security CSD Link create request the Valid To specified

Reference for error message	Field or Button	Error Text	Description
			must be equal to or greater than the current date and greater than or equal to the incoming Valid From.
DSC4030	ISIN field Submit button	Unknown Security	When performing a Security CSD Link create request, the Linked Security must exist in Security entity.
DSC4040	Issuer/Investor Parent BIC field Issuer/Investor Party BIC field Submit button	Unknown Issuer/Investor Party	When performing a Security CSD Link create request, the Issuer/Investor Party must exist in Party entity.
DSC4041	Technical Issuer Parent BIC field Technical Issuer Party BIC field Submit button	Unknown Technical Issuer Party	When performing a Security CSD Link create request, the Technical Issuer Party, if specified, must exist in Party entity.
DSC4043	Security Maintenance field Submit button ISIN field	Link with Maintenance flag = set to True already existing	When performing a Security CSD Link create request, there can only be one valid Security CSD Link with Maintenance Flag = True at any given moment for the same Security.
DSC4044	Security Maintenance field Submit button Issuer/Investor Parent BIC field Issuer/Investor Party BIC field Link Type field	External CSD cannot maintain Securities	When performing a Security CSD Link create request, if an External CSD is specified as Issuer, the Maintenance Flag must be set to False.
DSC4045	Issuer/Investor Parent BIC field	External CSD already defined as	When performing a Security CSD Link create request, in a specific timeframe a

Reference for error message	Field or Button	Error Text	Description
	▌Issuer/Investor Party BIC field ▌Submit button ▌Link Type field ▌Valid from field ▌Valid to field	Investor of the security.	CSD (internal or external) can be defined as Investor of a specific Security only once.
DSC4046	▌Submit button ▌Issuer/Investor Parent BIC field ▌Issuer/Investor Party BIC field ▌Link Type field ▌Issuance Account field	Issuance Account not allowed for this Link	When performing a Security CSD Link create request, the Issuance Account can not be specified if the Link Type is 'Investor CSD' or the Issuer CSD is an External CSD.
DSC4047	▌Submit button ▌Issuance Account Number field ▌Issuer/Investor Parent BIC field	Invalid Issuance Account	When performing a Security CSD Link create request, the Issuance Account must be an existing, active and open account belonging to the Issuer CSD or to a CSD Participant of the Issuer CSD, with account type equal to 'Issuance Account'.
DSC4048	▌Issuer/Investor Parent BIC field ▌Issuer/Investor Party BIC field ▌Submit button ▌Technical Issuer Parent BIC field ▌Technical Issuer Party BIC field	Invalid Investor CSD	When performing a Security CSD Link create request, the Investor CSD, in case of External CSD, must belong to the specified Technical Issuer.

Reference for error message	Field or Button	Error Text	Description
DSC4049	▌Submit button ▌Link Type field ▌Issuer/Investor Parent BIC field ▌Issuer/Investor BIC field ▌ISIN field	Missing mandatory market-specific securities attribute value	When performing a Security CSD Link create request, in case of Link Type = Investor and the Investor CSD is not an External CSD, a value must be already assigned to the relevant Security for the market-specific attribute defined as mandatory in the Investor CSD system entity.
DSC4050	▌Submit button ▌Primary field ▌Issuance Account Number field	One and only one Issuance Account can be set as Primary	When performing a Security CSD Link create request, if at least one Issuance Account belonging to the Issuer CSD is specified, then one and only one Issuance Account of the Issuer CSD must be specified as Primary. No Issuance Account belonging to a CSD Participant can be specified as Primary.
DSC4051	▌Issuer/Investor Parent BIC field ▌Submit button ▌Default Link	Invalid Investor CSD	When performing a Security CSD Link create request, the Investor CSD cannot be an External CSD if the Default Link is set to False.
DSC4052	▌Technical Issuer Parent BIC field ▌Submit button ▌Default Link	Invalid Technical Issuer Party	When performing a Security CSD Link create request, the Technical Issuer Party, if specified, cannot be an External CSD if the Default Link is set to False.
DSU4001	▌Issuer/Investor Parent BIC field ▌Issuer/Investor Party BIC field ▌Submit button	Requestor not allowed	Security CSD Link can be created only by CSD or External CSD. A user can update only Security CSD Link where his own CSD is linked as Issuer or Investor.
DSU4002	▌ISIN field ▌Issuer/Investor Parent BIC field ▌Submit button ▌Valid from field	Security CSD Link already exists	When performing a Security CSD Link update request, only one Default Security CSD Link can exist for a given combination of Investor/Issuer Party, and

Reference for error message	Field or Button	Error Text	Description
	▌Default Link		Linked Security in the same validity period. Exception to the above rule is represented by different alternative investor CSD Links that can be defined for the same Security and Investor CSD, but must differ for the Technical Issuer CSD.
DSU4003	▌Valid from field ▌Submit button	Unknown Instance	When performing a Security CSD Link update request, it must refer to an existing and active instance of the Security CSD Link.
DSU4005	▌ISIN field ▌Issuer/Investor Parent BIC field ▌Submit button ▌Valid from field ▌Valid to field ▌Default Link	Default Link not defined	When performing a Security CSD Link update request, there cannot be an alternative investor security CSD link in a validity period not covered by a Default Investor Link for the specified Security and Investor Party.
DSU4021	▌Submit button ▌Valid to field	'Valid To' invalid	When performing a Security CSD Link update request the Valid To must be greater than or equal to the current date and greater than or equal to the Security CSD Link Valid From.
DSU4095	▌Valid To field ▌Submit button	Update Security CSD Link Valid To: at least one field must be filled in	When performing a Security CSD Link update request, at least one field must be modified.

4.3.2.49 Security CSD Links - Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DSD4001	▌Issuer/Investor Parent BIC field	Requestor not allowed	Security CSD Links can only be deleted/restored by a CSD or External CSD. A user can only delete/restore

Reference for error message	Field or Button	Error Text	Description
	▌Issuer/Investor Party BIC field ▌Restore button ▌Delete button		Security CSD Links where the Issuer/Investor CSD belongs to him according the hierarchical model.
DSD4002	▌ISIN field ▌Valid from field ▌Issuer/Investor Parent BIC field ▌Issuer/Investor Party BIC field ▌Default Link ▌Restore button	Security CSD Link already exists	When performing a Security CSD Link restore request, only one Default Security CSD Link can exist for a given combination of Investor/Issuer Party, Valid From and Linked Security. Exception to the above rule is represented by different alternative investor CSD Links that can be defined for the same Security and Investor CSD, but must differ for the Technical Issuer CSD.
DSD4003	▌Status field ▌Delete button	Unknown Security CSD Link	When performing a Security CSD Link delete request it must refer to an existing and active Security CSD Link.
DSD4005	▌ISIN field ▌Issuer/Investor Parent BIC field ▌Restore button ▌Valid from field ▌Valid to field ▌Default Link	Default Link not defined	When performing a Security CSD Link restore request, the Default Link cannot be set to false if a Default Security CSD Link does not exist for the specified Security and Investor Party in the same validity period.
DSD4006	▌ISIN field ▌Issuer/Investor Parent BIC field ▌Restore button ▌Valid from field ▌Valid to field ▌Default Link	Default Link not defined	When performing a Security CSD Link delete request, it is not possible to delete a Default Investor Link if there is an alternative investor link for the specified Security and Investor Party in the same validity period.
DSD4012	▌Status field ▌Restore button	In case of restore request, the request must refer to an existing	When performing a Security CSD Link restore request it must refer to an existing and deleted Security CSD Link.

Reference for error message	Field or Button	Error Text	Description
		and deleted Security CSD Link	
DSD4013	▌Issuer/Investor Parent BIC field ▌Issuer/Investor Party BIC field ▌Technical Issuer Parent BIC field ▌Technical Issuer Party BIC field ▌Restore button	Invalid Party	When performing a Security CSD Link restore request the Party identifier to be restored must exist in T2S.
DSD4014	▌ISIN field ▌Restore button	Invalid Security	When performing a Security CSD Link restore request the Security Identifier to be restored must exist in T2S.
DSD4033	▌Valid from field ▌Valid to field ▌Delete button	Invalid Valid From/Valid To	When performing a Security CSD Link delete request the Security CSD Link must either have a future Valid From or a past Valid To.
DSD4034	▌Valid from field ▌Valid to field ▌Restore button	Invalid Valid From/Valid To	When performing a Security CSD Link restore request the Security CSD Link must either have a Valid From equal or greater than the business day or a past Valid To.
DSD4043	▌Securities Maintenance field ▌Restore button	CSD responsible for Security Maintenance already declared.	When performing a Security CSD Link restore request, there can only be one valid Security CSD Link with Maintenance Flag = True at any given moment for the same Security.

Reference for error message	Field or Button	Error Text	Description
DSD4049	▌Link Type field ▌Restore button	Missing mandatory market-specific attribute	When performing a Security CSD Link restore request, in case of future instances having Link Type = Investor and the Investor CSD is not an External CSD, a value must be already assigned to the relevant Security for the market-specific attribute defined as mandatory in the Investor CSD system entity.
DSD4050	▌Restore button	Invalid Issuance Account(s)	When performing a Security CSD Link restore request, the Issuance Account(s) to be restored must refer to (an) existing and active account(s) in T2S.

4.3.2.50 Securities Subject to Cash Penalties - New/Edit Screen

Reference for error messages	Field or Button	Error Text	Description
DSC6001	▌Submit button	Requestor not allowed	Securities Subject to Cash Penalties can only be created by T2S Operator or CSDs. CSDs can only create Securities Subject to Cash Penalties if they are defined as Securities Maintaining Entity (SME) of the related Security.
DSC6002	▌Submit button	Invalid Security identifier	When performing a Securities Subject to Cash Penalties creation request, the Security Identifier must refer to an existing and active Security.
DSC6003	▌CFI code field ▌Liquidity status field ▌Submit button	Liquidity is only allowed and mandatory for Shares	When performing a Securities Subject to Cash Penalties creation request, the Liquidity attribute can only be used (and is mandatory) for Shares, as defined in the ISIN's CFI code.

Reference for error messages	Field or Button	Error Text	Description
DSC6004	▌Valid To field ▌Submit button	Valid To cannot be set to earlier than previous business date or Valid From	When performing a Securities Subject to Cash Penalties creation request, the Valid To must be equal to or greater than the business day preceding the current date and equal to or greater than the Valid From.
DSC6005	▌ISIN field ▌Valid From field ▌Valid To field ▌Submit button	Instance already exists in the same validity period	When performing a Securities Subject to Cash Penalties creation request, no more than one active instance can exist for the same Security over the same validity period.
DSC6006	▌Submit button	Request not allowed during PMSD	When performing a Securities Subject to Cash Penalties creation request, this action is not allowed during PMSD processing. **{T2S CR0874}**
DSU6001	▌Submit button	Requestor not allowed	Securities Subject to Cash Penalties can only be updated by T2S Operator or CSDs. CSDs can only update Securities Subject to Cash Penalties if they are defined as Securities Maintaining Entity (SME) of the related Security.
DSU6002	▌Submit button	Invalid instance to be updated	When performing a Securities Subject to Cash Penalties update request, it must refer to an existing and active instance.
DSU6003	▌Liquidity status field ▌Submit button	Liquidity can only be input for Shares.	When performing a Securities Subject to Cash Penalties update request, the Liquidity attribute can only be used for ISINs with financial instrument type = "SHRS".

Reference for error messages	Field or Button	Error Text	Description
DSU6004	▌Valid To field ▌Submit button	Valid To cannot be set to earlier than previous business date or Valid From	When performing a Securities Subject to Cash Penalties update request, the Valid To must be equal to or greater than the business day preceding the current date and equal to or greater than the Valid From.
DSU6005	▌Valid To field ▌Submit button	Past Valid To cannot be updated	When performing a Securities Subject to Cash Penalties update request, the Valid To can be updated only if the current value is equal to or greater than the business day preceding the current business date.
DSU6006	▌Valid from field ▌Submit button	Instance already exists in the same validity period	When performing a Securities Subject to Cash Penalties update request, no more than one active instance can exist for the same Security over the same validity period.
DSU6007	▌Submit button	Invalid CFI-Liquidity Indicator combination	Securities Subject to Cash Penalties cannot be updated in any way if the Liquidity Indicator is present with CFI Code not equivalent to a ‘Shares’ Financial Instrument Type, or if the Liquidity Indicator is not present with CFI Code equivalent to a ‘Shares’ Financial Instrument Type.
DSU6008	▌Submit button	Request not allowed during PMSD	When performing a Securities Subject to Cash Penalties updating request, this action is not allowed during PMSD processing. **{T2S CR0874}**

4.3.2.51 Securities Subject to Cash Penalties - Search/List Screen

Reference for error messages	Field or Button	Error Text	Description
DSD6001	▌Delete button ▌Restore button	Requestor not allowed	Securities Subject to Cash Penalties can only be deleted/restored by T2S Operator or CSDs.
DSD6002	▌Status field ▌Valid From – From field ▌Valid From field ▌Valid To field ▌Delete button	Invalid entity to be deleted	CSDs can only delete/restore Securities Subject to Cash Penalties if they are defined as Securities Maintaining Entity (SME) of the related Security.
DSD6003	▌Status field ▌Valid From – From field ▌Valid From field ▌Valid To field ▌Restore button	Invalid entity to be restored	When performing a Securities Subject to Cash Penalties deletion request, it must refer to an existing and active instance with either Valid From later than the current business date or Valid To earlier than the current business date (where the month cannot be the one of the current business date or the previous one).
DSD6004	▌ISIN field ▌Restore button	Invalid Security identifier	When performing a Securities Subject to Cash Penalties restore request, it must refer to an existing and deleted instance that is past its Valid To or before its Valid From.
DSD6005	▌Valid From field ▌Valid To field ▌Restore button	Instance already exists in the same validity period	When performing a Securities Subject to Cash Penalties restore request, the Security Identifier must refer to an existing and active Security.
DSD6006	▌Restore button	Invalid CFI-Liquidity Indicator combination	When performing a Securities Subject to Cash Penalties restore request for a future instance, the Liquidity attribute can only be present (and is mandatory) for

Reference for error messages	Field or Button	Error Text	Description
			Shares, as defined in the ISIN's CFI code.
DSD6007	Delete button	Request not allowed during PMSD	When performing a Securities Subject to Cash Penalties deletion request, this action is not allowed during PMSD processing.
DSD6008	Restore button	Request not allowed during PMSD	When performing a Securities Subject to Cash Penalties creation request, this action is not allowed during PMSD processing. **{T2S CR0874}**

4.3.2.52 SME Growth Market - Search/List Screen

No references for error messages.

4.3.2.53 Standing/Predefined Liquidity Transfer Order Link Set - Details Screen

Reference for error message	Field or Button	Error Text	Description
DCD5001	Delete button Restore button	Requestor not allowed	A Liquidity Transfer Order Link Set can only be deleted/restored by the responsible NCB or Payment Bank or by a Party authorised to act on behalf of the Account Holder. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the specific Party to be linked to the account.
DCD5003	Status field Delete button	Unknown Liquidity Transfer Order Link Set Identifier	Delete requests of Liquidity Transfer Order Link Set entities must refer to existing and active Liquidity Transfer Order Link Set instances.
DCD5012	Status field Restore button	Unknown Liquidity Transfer Order Link Set Identifier	In case of restore request, the request must refer to an existing and deleted Liquidity Transfer Order Link Set.

Reference for error message	Field or Button	Error Text	Description
DCD5033	▌Valid from field ▌Valid to field ▌Delete button	'Valid To' invalid	In case of delete, the Valid To specified in the Liquidity Transfer Order Link Set instance must be less than the current date otherwise, the Valid From must be greater than the current date
DCD5080	▌Status field ▌Restore button	Instance not found in Liquidity Transfer Order	In case of restore, The Liquidity Transfer Order Identifier must refer to existing and active Liquidity Transfer Order
DCD5092	▌T2S Dedicated Cash Account Number field ▌Restore button	Instance not found in T2S Dedicated Cash Account	In case of restore, the T2S Dedicated Cash Account Technical Identifier specified in a Liquidity Transfer Order Link Set must refer to an existing, active and open T2S Dedicated Cash Account.
DCU5001	▌Edit button	Requestor not allowed	A Liquidity Transfer Order Link Set can only be updated by the responsible NCB or Payment Bank, or by a Party authorised to act on behalf of the account holder. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the specific Party to be linked to the account.

4.3.2.54 Standing/Predefined Liquidity Transfer Order Link Set - New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DCC5001	▌Submit button ▌T2S Dedicated Cash Account Number field	Requestor not allowed	A Liquidity Transfer Order Link Set can only be created by the responsible NCB or Payment Bank, or by a Party authorised to act on behalf of the account holder. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the specific Party to be linked to the account.
DCC5042	▌Order Sequence field ▌Submit	Transfer Order Sequence already assigned	When performing a Liquidity Transfer Order Link Set create request the value of Transfer Order Sequence must be unique within all individual instances of each Liquidity Transfer Order Link Set
DCC5070	▌T2S Dedicated Cash Account Number field ▌Submit button	Unknown T2S Dedicated Cash Account	When performing a Liquidity Transfer Order Link Set create request, the T2S Dedicated Cash Account Technical Identifier specified must refer to an existing, active and open T2S Dedicated Cash Account.
DCC5080	▌Submit button ▌Liquidity Transfer Order Reference field	Unknown Liquidity Transfer Order	When performing a Liquidity Transfer Order Link Set create request the Liquidity Transfer Order Identifier must refer to existing and active Liquidity Transfer Order
DCC5090	▌Liquidity Transfer Order Reference field ▌Submit button	Liquidity Transfer Order(s) not linked to the specified T2S Dedicated Cash Account	When performing a Liquidity Transfer Order Link Set create request, all the Liquidity Transfer Order Identifiers must refer to the T2S Dedicated Cash Account Technical Identifier specified in input.
DCC5120	▌Valid from field ▌Submit button	'Valid From' invalid	When performing a Liquidity Transfer Order Link Set create request the Valid

Reference for error message	Field or Button	Error Text	Description
			From date specified must be equal to or greater than the current date.
DCC5130	▌Valid from field ▌Valid to field ▌Submit button	'Valid To' invalid	When performing a Liquidity Transfer Order Link Set create request the Valid To date specified must be equal to or greater than the Valid From date.
DCC5090	▌Liquidity Transfer Order Reference field	Liquidity Transfer Order(s) not linked to the specified T2S Dedicated Cash Account	When performing a Liquidity Transfer Order Link Set create request, all the Liquidity Transfer Order Identifiers must refer to the T2S Dedicated Cash Account Technical Identifier specified in input.
DCU5001	▌Submit button ▌T2S Dedicated Cash Account Number field	Requestor not allowed	A Liquidity Transfer Order Link Set can only be updated by the responsible NCB or Payment Bank, or by a Party authorised to act on behalf of the account holder. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the specific Party to be linked to the account.
DCU5003	▌Submit button	Data to be updated not found	The update request of a Liquidity Transfer Order Link Set must refer to an existing and active Liquidity Transfer Order Link Set.
DCU5042	▌Order Sequence field ▌Submit button	Transfer Order Sequence already assigned	When performing a Liquidity Transfer Order Link Set update request, in case of update for Transfer Order Sequence, the new sequence specified must not exist in Liquidity Transfer Order Link.
DCU5050	▌Submit button	Liquidity Transfer Order Link missing	A Liquidity Transfer Order Link Set must contain at least one Liquidity Transfer Order Link

Reference for error message	Field or Button	Error Text	Description
DCU5080	▌Submit button	Instance not found in Liquidity Transfer Order	When performing a Liquidity Transfer Order Link Set update request, the Liquidity Transfer Order Identifier must refer to existing and active Liquidity Transfer Order.
DCU5090	▌T2S Dedicated Cash Account Number field ▌Submit button	Liquidity Transfer Order(s) not linked to the same T2S Dedicated Cash Account of the Liquidity Transfer Order Link Set	When performing a Liquidity Transfer Order Link Set update request, in case of request of creation of Liquidity Transfer Order Identifiers they must refer to the same T2S Dedicated Cash Account Technical Identifier linked to the Liquidity Transfer Order Link Set.
DCU5120	▌Valid from field ▌Submit button	'Valid From' invalid	When performing a Liquidity Transfer Order Link Set update request, the Valid From date can be specified only if the existing one is greater than the current date and the one specified in input must be equal to or greater than the current date, greater than or equal to the Opening date of the relevant T2S Dedicated Cash Account and less than or equal to the Closing date of the relevant T2S Dedicated Cash Account.
DCU5130	▌Valid from field ▌Valid to field ▌Submit button	'Valid To' invalid	When performing a Liquidity Transfer Order Link Set update request, the Valid To must be equal to or greater than the current date, equal to or greater than the specified Valid from, greater than or equal to the Opening date of the relevant T2S Dedicated Cash Account and less than or equal to the Closing date of the relevant T2S Dedicated Cash Account.

All Rights reserved

4.3.2.55 Standing/Predefined Liquidity Transfer Order Link Sets - Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DCD5001	▌Delete button ▌Restore button	Requestor not allowed	A Liquidity Transfer Order Link Set can only be deleted/restored by the responsible NCB or Payment Bank or by a Party authorised to act on behalf of the Account Holder. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the specific Party to be linked to the account.
DCD5003	▌Status field ▌Delete button	Unknown Liquidity Transfer Order Link Set Identifier	Delete requests of liquidity transfer order link set entities must refer to existing and active liquidity transfer order link set instances.
DCD5012	▌Status field ▌Restore button	Unknown Liquidity Transfer Order Link Set Identifier	In case of restore request, the request must refer to an existing and deleted liquidity transfer order link set.
DCD5033	▌Valid To from field ▌Valid To to field ▌Valid To field ▌Valid from field ▌Delete button	'Valid To' invalid	In case of deletion, the 'Valid To' date is specified in the liquidity transfer order link set instance must be less than the current date otherwise, the 'Valid From' date must be greater than the current date.
DCD5080	▌Status field ▌Restore button	Instance not found in Liquidity Transfer Order	In case of restore, the liquidity transfer order identifier must refer to an existing and active liquidity transfer order.
DCD5092	▌T2S Dedicated Cash Account Number field ▌Restore button	Instance not found in T2S Dedicated Cash Account	In case of a restore, the T2S dedicated cash account technical identifier that is specified in a liquidity transfer order link set must refer to an existing, active and open T2S dedicated cash account.