



T2S Functional Design

General Functional Specifications

Cross Reference T2S GFS V4.0 – URD V5.0

4.0.0

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| UR | UR Text | GFS PART | Domain/Chapter | Module/Sub-Chapter | Section | Function/Sub-Section 1 | Sub-Section 2 | Sub-Section 3 | Specification Reference |
|------------|--|----------|----------------|---|--|------------------------------------|------------------------------------|---|-------------------------|
| T2S.02.010 | Securities categories – eligibility criteria | 2 | INTRO | Objective and scope of T2S | Scope | Securities categories | - | - | - |
| T2S.02.020 | Scope of services | 2 | INTRO | Objective and scope of T2S | Scope | Type of instructions | - | - | - |
| T2S.02.030 | Transaction types covered by T2S | 2 | INTRO | Objective and scope of T2S | Scope | Type of instructions | - | - | - |
| T2S.02.040 | Settlement currencies – euro CeBM | 2 | INTRO | Multi-currency in T2S | - | - | - | - | - |
| T2S.02.040 | Settlement currencies – euro CeBM | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the module | - | - | - | SDMG.DCA.DEM.1.1 |
| T2S.02.050 | Settlement currencies – non-euro CeBM | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the module | - | - | - | SDMG.DCA.DEM.1.1 |
| T2S.02.060 | Settlement currencies – many-to-many relationship between securities and cash accounts | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 7 – External RTGS Account | - | - | SDMG.DCA.ENT.7.1 |
| T2S.02.070 | Settlement currencies – different issuance and settlement currencies | 2 | INTRO | Multi-currency in T2S | - | - | - | - | - |
| T2S.02.070 | Settlement currencies – different issuance and settlement currencies | 3 | SETT | Multi-currency aspects | - | - | - | - | - |
| T2S.02.080 | Settlement currencies – multiple currency accounts | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 1 – T2S Dedicated Cash Account | - | - | SDMG.DCA. ENT.1.1 |
| T2S.02.090 | Settlement currencies – cash settlement outside T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 2 – CoSD Analyser | CoSD rules Analyser | - | SETT.SPS.CO.A.2.1 |
| T2S.02.090 | Settlement currencies – cash settlement outside T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Settlement Restriction | SETT.SPS.STM.3.3 |
| T2S.02.100 | Scenario 1 interaction with external CSDs | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Analysis of the realignment chains | List of scenarios | SETT.SPS.RCA.2.6 |
| T2S.02.100 | Scenario 1 interaction with external CSDs | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenarios External | Scenario External 1: both Investor CSDs are external to T2S and the Issuer CSD is in T2S | SETT.SPS.RCA.5.1 |
| T2S.02.110 | Scenario 2 interaction with external CSDs | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Analysis of the realignment chains | List of scenarios | SETT.SPS.RCA.2.6 |
| T2S.02.110 | Scenario 2 interaction with external CSDs | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenarios External | Scenario External 2: One Investor CSD is external to T2S with one Investor CSD and the Issuer CSD in T2S | SETT.SPS.RCA.5.2 |
| T2S.02.120 | Scenario 3 interaction with external CSDs | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Analysis of the realignment chains | List of scenarios | SETT.SPS.RCA.2.6 |
| T2S.02.120 | Scenario 3 interaction with external CSDs | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenarios External | Scenario External 3: One Investor CSD and the Issuer CSD are external to T2S with one Investor CSD in T2S | SETT.SPS.RCA.5.3 |
| T2S.02.130 | Scenario 4 interaction with external CSDs | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Analysis of the realignment chains | List of scenarios | SETT.SPS.RCA.2.6 |
| T2S.02.130 | Scenario 4 interaction with external CSDs | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenarios External | Scenario External 4: The Issuer CSD is external to T2S and both Investor CSDs are in T2S | SETT.SPS.RCA.5.4 |
| T2S.03.010 | Management of the settlement day periods | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | - | - | - |
| T2S.03.010 | Management of the settlement day periods | 3 | OPSR | Scheduling | Dynamic data managed by the module | 2 – T2S System Status | - | - | - |

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| T2S.03.015 | Management of settlement day events | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | - | - | - |
| T2S.03.016 | Planned time | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | - | - | - |
| T2S.03.017 | Revised time | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | - | - | - |
| T2S.03.018 | Effective time | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | - | - | - |
| T2S.03.020 | Change of settlement date | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | - | - | - |
| T2S.03.030 | Start-of-day period | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | - | - | - |
| T2S.03.040 | Start of day – eligible instructions identification | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | - | - | - |
| T2S.03.040 | Start of day – eligible instructions identification | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 4 – Daytime Collection Generator | Introduction | - | SETT.SPS.DCG.1.1 |
| T2S.03.050 | Start of day – settlement instruction validation | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | - | - | - |
| T2S.03.060 | Start of day – securities valuation | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | - | - | - |
| T2S.03.060 | Start of day – securities valuation | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Final ChecksReference Id | Collateral valuation of a settlement transaction | SETT.SPS.STM.5.2 |
| T2S.03.060 | Start of day – securities valuation | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 8 – EOD/SOD Processing | Valuation of earmarked securities positions for collateral purposes | - | SETT.SPS.ESP.4.1 |
| T2S.03.060 | Start of day – securities valuation | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Securities positions and cash balances update and postings creation | - | SETT.VPB.BKG.2.1 |
| T2S.03.070 | Start of day – liquidity transfer | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.03.070 | Start of day – liquidity transfer | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 0 | SETT.NTS.NTM.2.2 |
| T2S.03.070 | Start of day – liquidity transfer | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 3 – Check Inbound Liquidity Transfer | Triggers of the function | - | LQMG.LIO.NLT.1.1 |
| T2S.03.080 | Night-time settlement period | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.03.090 | Night-time settlement continuous service | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during SOD period | - | - |
| T2S.03.090 | Night-time settlement continuous service | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 8 – EOD/SOD Processing | Start the creation of the collections | - | SETT.SPS.ESP.5.1 |
| T2S.03.100 | Night-time settlement cycles | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during SOD period | - | - |
| T2S.03.100 | Night-time settlement cycles | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Introduction | - | SETT.NTS.NTM.1.1 |
| T2S.03.110 | Night-time settlement recycling | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.03.110 | Night-time settlement recycling | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.03.110 | Night-time settlement recycling | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.03.110 | Night-time settlement recycling | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.03.110 | Night-time settlement recycling | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.03.110 | Night-time settlement recycling | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.03.110 | Night-time settlement recycling | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 8 – EOD/SOD Processing | Start the creation of the collections | - | SETT.SPS.ESP.5.1 |
| T2S.03.110 | Night-time settlement recycling | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Determination of the Settlement Transactions relevant to | SETT.NTS.NTM.2.1 |

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| | | | | | | | | sequences | |
| T2S.03.110 | Night-time settlement recycling | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 2 | SETT.NTS.NTM.2.4 |
| T2S.03.110 | Night-time settlement recycling | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 3 | SETT.NTS.NTM.2.5 |
| T2S.03.110 | Night-time settlement recycling | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence X | SETT.NTS.NTM.2.7 |
| T2S.03.120 | Night-time settlement cycles reporting | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Reporting | - | - |
| T2S.03.120 | Night-time settlement cycles reporting | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Reporting | - | - |
| T2S.03.120 | Night-time settlement cycles reporting | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.03.120 | Night-time settlement cycles reporting | 4 | REPORTS TYPE | Statement of Holdings | - | - | - | - | - |
| T2S.03.120 | Night-time settlement cycles reporting | 4 | REPORTS TYPE | Statement of Transactions | - | - | - | - | - |
| T2S.03.120 | Night-time settlement cycles reporting | 4 | REPORTS TYPE | Statement of Pending Instructions | - | - | - | - | - |
| T2S.03.130 | Night-time settlement period reporting | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Reporting | - | - |
| T2S.03.130 | Night-time settlement period reporting | 4 | REPORTS TYPE | Statement of Holdings | - | - | - | - | - |
| T2S.03.130 | Night-time settlement period reporting | 4 | REPORTS TYPE | Statement of Transactions | - | - | - | - | - |
| T2S.03.130 | Night-time settlement period reporting | 4 | REPORTS TYPE | Statement of Pending Instructions | - | - | - | - | - |
| T2S.03.135 | Partial settlement during night-time settlement | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.03.135 | Partial settlement during night-time settlement | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Preparation | - | SETT.R&O.PSP.1.1 |
| T2S.03.135 | Partial settlement during night-time settlement | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence X | SETT.NTS.NTM.2.7 |
| T2S.03.140 | Maintenance window | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during night-time settlement | - | - |
| T2S.03.150 | Maintenance window in less critical timing | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during night-time settlement | - | - |
| T2S.03.160 | Daytime settlement period | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during the maintenance window | - | - |
| T2S.03.160 | Daytime settlement period | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 8 – EOD/SOD Processing | Start the creation of the collections | - | SETT.SPS.ESP.5.1 |
| T2S.03.165 | Partial settlement during daytime settlement | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during the maintenance window | - | - |
| T2S.03.170 | End-of-day period | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during daytime period | - | - |
| T2S.03.180 | Transfer of liquidity in the end-of-day period | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during the maintenance window | - | - |
| T2S.03.180 | Transfer of liquidity in the end-of-day period | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during the maintenance window | - | - |
| T2S.03.180 | Transfer of liquidity in the end-of-day period | 3 | LQMG | NCB Business Procedures | Description of the module | - | Introduction | - | - |
| T2S.03.190 | End-of-day period – | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during daytime | - | - |

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| | cancellation and recycling | | | | | | period | | |
| T2S.03.195 | End-of-day internal securities account consistency check | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during daytime period | - | - |
| T2S.03.200 | End-of-day period reporting | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during daytime period | - | - |
| T2S.03.210 | Availability of life-cycle management and matching services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | - | - | - |
| T2S.03.210 | Availability of life-cycle management and matching services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during SOD period | - | - |
| T2S.03.210 | Availability of life-cycle management and matching services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during night-time settlement | - | - |
| T2S.03.210 | Availability of life-cycle management and matching services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during the maintenance window | - | - |
| T2S.03.210 | Availability of life-cycle management and matching services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during daytime period | - | - |
| T2S.03.210 | Availability of life-cycle management and matching services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during EOD period | - | - |
| T2S.03.210 | Availability of life-cycle management and matching services | 3 | LCMM | Instruction Validation | Description of the module | - | - | - | - |
| T2S.03.220 | Availability of static data services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | - | - | - |
| T2S.03.220 | Availability of static data services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during SOD period | - | - |
| T2S.03.220 | Availability of static data services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.03.220 | Availability of static data services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during night-time settlement | - | - |
| T2S.03.220 | Availability of static data services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during the maintenance window | - | - |
| T2S.03.220 | Availability of static data services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during daytime period | - | - |
| T2S.03.220 | Availability of static data services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during EOD period | - | - |
| T2S.03.220 | Availability of static data services | 3 | SDMG | Functions | - | - | - | - | SDMG.ALL.FUN.1.1 |
| T2S.03.230 | Availability of interface services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during the maintenance window | - | - |
| T2S.03.230 | Availability of interface services | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 5 - Check for A2A Inbound Queuing | - | - | INTF.INP-A2A.CIQ.1.1 |
| T2S.03.240 | Availability of settlement services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during the maintenance window | - | - |
| T2S.03.250 | Deadline for intraday DVP | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during the maintenance window | - | - |
| T2S.03.250 | Deadline for intraday DVP | 3 | SDMG | Rules and Parameters Data Management | Scheduling | 19 – Event Type | - | - | SDMG.RPS.ENT.19.1 |

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| T2S.03.250 | Deadline for intraday DVP | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Checking the settlement attempt in Settlement domain | - | SETT.SPS.COP.2.1 |
| T2S.03.250 | Deadline for intraday DVP | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Suspending settlement transactions “Unsettled” or “Partially settled” | - | SETT.SPS.COP.4.1 |
| T2S.03.270 | Deadline for bilaterally agreed treasury management instructions | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during the maintenance window | - | - |
| T2S.03.270 | Deadline for bilaterally agreed treasury management instructions | 3 | SDMG | Rules and Parameters Data Management | Scheduling | 19 – Event Type | - | - | SDMG.RPS.ENT.19.1 |
| T2S.03.270 | Deadline for bilaterally agreed treasury management instructions | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Checking the settlement attempt in Settlement domain | - | SETT.SPS.COP.2.1 |
| T2S.03.270 | Deadline for bilaterally agreed treasury management instructions | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Suspending settlement transactions “Unsettled” or “Partially settled” | - | SETT.SPS.COP.4.1 |
| T2S.03.280 | Deadline for intraday FOP | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during the maintenance window | - | - |
| T2S.03.280 | Deadline for intraday FOP | 3 | SDMG | Rules and Parameters Data Management | Scheduling | 19 – Event Type | - | - | SDMG.RPS.ENT.19.1 |
| T2S.03.280 | Deadline for intraday FOP | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Checking the settlement attempt in Settlement domain | - | SETT.SPS.COP.2.1 |
| T2S.03.280 | Deadline for intraday FOP | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Suspending settlement transactions “Unsettled” or “Partially settled” | - | SETT.SPS.COP.4.1 |
| T2S.03.290 | Deadline for central bank operations | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during the maintenance window | - | - |
| T2S.03.290 | Deadline for central bank operations | 3 | SDMG | Rules and Parameters Data Management | Scheduling | 19 – Event Type | - | - | SDMG.RPS.ENT.19.1 |
| T2S.03.290 | Deadline for central bank operations | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Checking the settlement attempt in Settlement domain | - | SETT.SPS.COP.2.1 |
| T2S.03.290 | Deadline for central bank operations | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Suspending settlement transactions “Unsettled” or “Partially settled” | - | SETT.SPS.COP.4.1 |
| T2S.03.300 | Deadline for the first night-time settlement cycle | 3 | SDMG | Rules and Parameters Data Management | Scheduling | 19 – Event Type | - | - | SDMG.RPS.ENT.19.1 |
| T2S.03.300 | Deadline for the first night-time settlement cycle | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Determination of the Settlement Transactions relevant to sequences | SETT.NTS.NTM.2.1 |
| T2S.03.303 | Currency-specific changing of daily event scheduling deadlines | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | - | - | - |
| T2S.03.303 | Currency-specific changing of daily event scheduling deadlines | 3 | SDMG | Rules and Parameters Data Management | Scheduling | 19 – Event Type | - | - | SDMG.RPS.ENT.19.1 |
| T2S.03.303 | Currency-specific changing of daily event scheduling deadlines | 3 | OPSR | Scheduling | Dynamic data managed by the module | 1 – Event | - | - | - |
| T2S.03.303 | Currency-specific changing of daily event scheduling deadlines | 3 | OPSR | Scheduling | Static Functional description | - | - | - | - |
| T2S.03.305 | T2S calendar – Opening and | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during EOD | - | - |

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| | closing days for free-of-payment settlement | | | | | | period | | |
| T2S.03.310 | T2S calendar – Opening and closing days for euro CeBM in T2S | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during EOD period | - | - |
| T2S.03.310 | T2S calendar – Opening and closing days for euro CeBM in T2S | 3 | SDMG | Rules and Parameters Data Management | Scheduling | 21 – Closing Day | - | - | SDMG.RPS.ENT.21.1 |
| T2S.03.320 | T2S calendar – Opening and closing days for non-euro CeBM in T2S | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during EOD period | - | - |
| T2S.03.320 | T2S calendar – Opening and closing days for non-euro CeBM in T2S | 3 | SDMG | Rules and Parameters Data Management | Scheduling | 21 – Closing Day | - | - | SDMG.RPS.ENT.21.1 |
| T2S.03.340 | T2S calendar – Weekends | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during EOD period | - | - |
| T2S.03.350 | T2S calendar – Standard service availability | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during EOD period | - | - |
| T2S.03.350 | T2S calendar – Standard service availability | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 5 - Check for A2A Inbound Queuing | - | - | INTF.INP-A2A.CIQ.1.1 |
| T2S.03.360 | T2S calendar – Technical capability for extending standard services | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during EOD period | - | - |
| T2S.03.360 | T2S calendar – Technical capability for extending standard services | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 5 - Check for A2A Inbound Queuing | - | - | INTF.INP-A2A.CIQ.1.1 |
| T2S.03.360 | T2S calendar – Technical capability for extending standard services | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the Intraday Credit Capacity through auto-collateralisation on stock | SETT.ACO.LCM.1.3 |
| T2S.04.010 | Roles requirements | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | - | - | - | SDMG.RPS.DMD.1.1 |
| T2S.04.020 | T2S Operator | 2 | INTRO | T2S Actors | T2S Operator | - | - | - | - |
| T2S.04.030 | T2S system administrator | 2 | INTRO | T2S Actors | T2S Operator | 1 – T2S System Administrator | - | - | - |
| T2S.04.040 | T2S business and operations support | 2 | INTRO | T2S Actors | T2S Operator | 2 – T2S business and operations support user | - | - | - |
| T2S.04.050 | Business role CSD | 2 | INTRO | T2S Actors | CSD in T2S | - | - | - | - |
| T2S.04.060 | CSD system administrator | 2 | INTRO | T2S Actors | CSD in T2S | 1 – CSD System Administrator | - | - | - |
| T2S.04.070 | CSD business user | 2 | INTRO | T2S Actors | CSD in T2S | 2 – CSD business user | - | - | - |
| T2S.04.070 | CSD business user | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.04.080 | Business role T2S party | 2 | INTRO | T2S Actors | T2S Party | - | - | - | - |
| T2S.04.090 | T2S party system administrator | 2 | INTRO | T2S Actors | T2S Party | 1 – T2S Party system administrator | - | - | - |
| T2S.04.100 | T2S party business user | 2 | INTRO | T2S Actors | T2S Party | 2 – T2S Party business user | - | - | - |
| T2S.04.110 | Business role NCB | 2 | INTRO | T2S Actors | National Central Bank in T2S | - | - | - | - |
| T2S.04.120 | NCB system administrator | 2 | INTRO | T2S Actors | National Central Bank in T2S | 1 – NCB system administrator | - | - | - |
| T2S.04.130 | NCB business user | 2 | INTRO | T2S Actors | National Central Bank in T2S | 2 – NCB business user | - | - | - |

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| T2S.04.130 | NCB business user | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.04.130 | NCB business user | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.04.140 | Business role payment bank | 2 | INTRO | T2S Actors | Payment Bank | - | - | - | - |
| T2S.04.150 | Payment bank system administrator | 2 | INTRO | T2S Actors | Payment Bank | 1 – Payment Bank system administrator | - | - | - |
| T2S.04.160 | Payment bank business user | 2 | INTRO | T2S Actors | Payment Bank | 2 – Payment Bank business user | - | - | - |
| T2S.04.160 | Payment bank business user | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.04.160 | Payment bank business user | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.05.010 | Decisional table | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Consistency validation | - | LCMM.IVA.SMIV.2.1 |
| T2S.05.010 | Decisional table | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Checks Flow Control | - | LCMM.IVA.SMIV.3.1 |
| T2S.05.020 | Harmonised set of validation rules | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Introduction | - | LCMM.IVA.SMIV.1.1 |
| T2S.05.020 | Harmonised set of validation rules | 3 | LCMM | Status Management | Description of the functions of the module | 4 – Data Collection for Messages | Data Collection for Messages | - | LCMM.STM.DCM.1.1 |
| T2S.05.030 | Duplicate check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 1 – Duplicate Check | Introduction | Identification of duplicate instructions | LCMM.IVA.DUC.2.1 |
| T2S.05.030 | Duplicate check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 1 – Duplicate Check | Introduction | Identification of duplicate instructions | LCMM.IVA.DUC.2.1 |
| T2S.05.030 | Duplicate check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 1 – Duplicate Check | Introduction | Identification of duplicate instructions | LCMM.IVA.DUC.2.1 |
| T2S.05.035 | Mandatory fields | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Consistency validation | - | LCMM.IVA.SMIV.2.1 |
| T2S.05.040 | Proxy check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | T2S Dedicated Cash Account Validation | LCMM.IVA.SMIV.4.5 |
| T2S.05.040 | Proxy check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Instructing Party Validation | LCMM.IVA.SMIV.4.9 |
| T2S.05.040 | Proxy check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Instructing Party Validation | LCMM.IVA.SMIV.4.9 |
| T2S.05.050 | Securities account check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Securities Account Validation | LCMM.IVA.SMIV.4.8 |
| T2S.05.050 | Securities account check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Securities Account Validation | LCMM.IVA.SMIV.4.8 |
| T2S.05.050 | Securities account check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Instructing Party Validation | LCMM.IVA.SMIV.4.9 |
| T2S.05.060 | Cash account check | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 1 – T2S Dedicated Cash Account | - | - | SDMG.DCA. ENT.1.1 |
| T2S.05.060 | Cash account check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | T2S Dedicated Cash Account Validation | LCMM.IVA.SMIV.4.5 |
| T2S.05.070 | Currency check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Currency Validation | LCMM.IVA.SMIV.4.11 |
| T2S.05.070 | Currency check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Currency Validation | LCMM.IVA.SMIV.4.11 |
| T2S.05.070 | Currency check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Currency Validation | LCMM.IVA.SMIV.4.11 |
| T2S.05.080 | ISIN check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | ISIN Code Validation | LCMM.IVA.SMIV.4.2 |

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| T2S.05.080 | ISIN check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | ISIN Code Validation | LCMM.IVA.SMIV.4.2 |
| T2S.05.090 | Minimum settlement unit check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Settlement Quantity Validation | LCMM.IVA.SMIV.4.4 |
| T2S.05.100 | Multiple or deviating settlement unit check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Settlement Quantity Validation | LCMM.IVA.SMIV.4.4 |
| T2S.05.110 | Trade date check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Intended Settlement Date Validation | LCMM.IVA.SMIV.4.3 |
| T2S.05.120 | Intended settlement date check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Intended Settlement Date Validation | LCMM.IVA.SMIV.4.3 |
| T2S.05.120 | Intended settlement date check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Intended Settlement Date Validation | LCMM.IVA.SMIV.4.3 |
| T2S.05.125 | Market-specific restriction check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Condition Modification Validation | Specific Restriction Validation | LCMM.IVA.SMIV.4.15 |
| T2S.05.126 | Eligible Counterpart CSD Validation | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | ISIN Code Validation | LCMM.IVA.SMIV.4.2 |
| T2S.05.127 | Automatic hold of instruction for additional validation processing by the CSD | 3 | SDMG | Rules and Parameters Data Management | Restriction types | 23 –Restriction Type | - | - | SDMG.RPS.ENT.23.1 |
| T2S.05.127 | Automatic hold of instruction for additional validation processing by the CSD | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Condition Modification Validation | Specific Restriction Validation | LCMM.IVA.SMIV.4.15 |
| T2S.05.127 | Automatic hold of instruction for additional validation processing by the CSD | 3 | LCMM | Instruction Validation | Description of the functions of the module | 3. Instruction Management | LCMM Instruction Creation | - | LCMM.IVA.INM.2.1 |
| T2S.05.127 | Automatic hold of instruction for additional validation processing by the CSD | 3 | LCMM | Instruction Validation | Description of the functions of the module | 3. Instruction Management | LCMM Instruction Update | - | LCMM.IVA.INM.3.1 |
| T2S.05.127 | Automatic hold of instruction for additional validation processing by the CSD | 3 | LCMM | Instruction Validation | Description of the functions of the module | 3. Instruction Management | LCMM Instruction Update | - | LCMM.IVA.INM.3.1 |
| T2S.05.127 | Automatic hold of instruction for additional validation processing by the CSD | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 5 – Instruction Hold/Release | Introduction | - | LCMM.IVA.HRM.1.1 |
| T2S.05.128 | Rejection of instructions based on market-specific restriction | 3 | SDMG | Rules and Parameters Data Management | Restriction types | 23 –Restriction Type | - | - | SDMG.RPS.ENT.23.1 |
| T2S.05.128 | Rejection of instructions based on market-specific restriction | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Condition Modification Validation | Specific Restriction Validation | LCMM.IVA.SMIV.4.15 |
| T2S.05.129 | Acceptance of instructions where the parties, accounts and securities are blocked from settlement | 3 | SDMG | Rules and Parameters Data Management | Restriction types | 23 –Restriction Type | - | - | SDMG.RPS.ENT.23.1 |
| T2S.05.140 | Process indicator check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Linked Instruction Validation | LCMM.IVA.SMIV.4.6 |
| T2S.05.140 | Process indicator check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Settlement Process Indicator Validation | LCMM.IVA.SMIV.4.10 |
| T2S.05.141 | Process indicator check for partial settlement | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Settlement Process Indicator Validation | LCMM.IVA.SMIV.4.10 |
| T2S.05.141 | Process indicator check for partial settlement | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Condition Modification Validation | Deactivation of Partial Settlement Indicator Validation | LCMM.IVA.SMIV.4.14 |
| T2S.05.141 | Process indicator check for partial settlement | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction Completion | Partial settlement | SETT.SPS.STM.4.2 |
| T2S.05.141 | Process indicator check for | 3 | SETT | Standardisation and Preparation to | Description of the | 3 – Settlement Transaction Manager | Settlement Transaction | Partial settlement | SETT.SPS.STM.4.2 |

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| | partial settlement | | | Settlement | functions of the module | | Completion | | |
| T2S.05.143 | Process indicator check for auto-collateralisation | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the intraday credit capacity through auto-collateralisation on flow | SETT.ACO.LCM.1.2 |
| T2S.05.145 | Process indicator check for setting settlement priority | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Settlement Process Indicator Validation | LCMM.IVA.SMIV.4.10 |
| T2S.05.145 | Process indicator check for setting settlement priority | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Priority attribute | SETT.SPS.STM.3.6 |
| T2S.05.147 | Process indicator check for linking instructions | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Linked Instruction Validation | LCMM.IVA.SMIV.4.6 |
| T2S.05.147 | Process indicator check for linking instructions | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Links | - | SETT.SPS.STM.4.3 |
| T2S.05.147 | Process indicator check for linking instructions | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 4 – Daytime Collection Generator | Collection definition/rules | - | SETT.SPS.DCG.2.1 |
| T2S.05.147 | Process indicator check for linking instructions | 3 | SETT | Daytime Recycling and Optimisation | Description of the module | - | Partial Settlement Attempt | - | - |
| T2S.05.147 | Process indicator check for linking instructions | 3 | SETT | Night-time Settlement | Description of the module | - | - | - | - |
| T2S.05.148 | Validation of connected settlement instructions | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Linked Instruction Validation | LCMM.IVA.SMIV.4.6 |
| T2S.05.148 | Validation of connected settlement instructions | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Linked Instruction Validation | LCMM.IVA.SMIV.4.6 |
| T2S.05.148 | Validation of connected settlement instructions | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Linked Instruction Validation | LCMM.IVA.SMIV.4.6 |
| T2S.05.148 | Validation of connected settlement instructions | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Reference to Settlement Restriction Validation | LCMM.IVA.SMIV.4.7 |
| T2S.05.150 | Issuing date check | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Intended Settlement Date Validation | LCMM.IVA.SMIV.4.3 |
| T2S.05.160 | Validation check when an external CSD is present | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | ISIN Code Validation | LCMM.IVA.SMIV.4.2 |
| T2S.05.170 | Already matched instructions | 3 | LCMM | Instruction Validation | Description of the functions of the module | 3. Instruction Management | LCMM Instruction Creation | - | LCMM.IVA.INM.2.1 |
| T2S.05.170 | Already matched instructions | 3 | LCMM | Instruction Validation | Description of the functions of the module | 3. Instruction Management | LCMM Instruction Creation | - | LCMM.IVA.INM.2.1 |
| T2S.05.174 | Cross-CSD settlement identification for a matched pair of settlement instructions | 3 | LCMM | Instruction Matching | Description of the functions of the module | 2 – Match Status Management and Matching Object Creator | Match Status Management and Matching Object Creator: | - | LCMM.IMH.MST.1.1 |
| T2S.05.186 | Two DvP instructions linked for settlement eligibility purposes | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Linked Instruction Validation | LCMM.IVA.SMIV.4.6 |
| T2S.05.186 | Two DvP instructions linked for settlement eligibility purposes | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 1 – Intraday Restriction Check | Consistency checking | - | SETT.VPB.IRC.3.1 |
| T2S.05.200 | ISO transaction code | 3 | LCMM | Dynamic data managed by the domain | Description of the data related to Settlement Instructions | - | - | - | - |
| T2S.05.210 | Validation of maintenance instructions | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Referenced LCMM Instruction Validation | LCMM.IVA.SMIV.4.12 |
| T2S.05.220 | Instructing party check for instruction maintenance purposes | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Instructing Party Validation | LCMM.IVA.SMIV.4.9 |
| T2S.05.220 | Instructing party check for instruction maintenance purposes | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Instructing Party Validation | LCMM.IVA.SMIV.4.9 |

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| T2S.05.230 | Non-settlement-related information | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Introduction | - | LCMM.IVA.SMIV.1.1 |
| T2S.05.235 | Corporate action reference for corporate action related settlement instructions | 3 | LCMM | Dynamic data managed by the domain | Description of the data related to Settlement Instructions | - | - | - | - |
| T2S.05.240 | Status after validation | 3 | LCMM | Instruction Validation | Description of the functions of the module | 4– Validation Status Management | Validation Status Management description | - | LCMM.IVA.VSM.2.1 |
| T2S.05.240 | Status after validation | 3 | LCMM | Instruction Validation | Description of the functions of the module | 4– Validation Status Management | Validation Status Management description | - | LCMM.IVA.VSM.2.1 |
| T2S.05.250 | Information provided after validation | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.05.250 | Information provided after validation | 3 | LCMM | Instruction Validation | Description of the functions of the module | 4– Validation Status Management | Validation Status Management description | - | LCMM.IVA.VSM.2.1 |
| T2S.05.250 | Information provided after validation | 3 | LCMM | Instruction Validation | Description of the functions of the module | 4– Validation Status Management | Validation Status Management description | - | LCMM.IVA.VSM.2.1 |
| T2S.05.250 | Information provided after validation | 3 | LCMM | Instruction Validation | Description of the functions of the module | 4– Validation Status Management | Validation Status Management description | - | LCMM.IVA.VSM.2.1 |
| T2S.05.270 | Full audit trail | 3 | LCMM | Status Management | Description of the module | Reason Codes | Release Instruction reason codes: | - | - |
| T2S.05.280 | Revalidation after changes in data | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.05.280 | Revalidation after changes in data | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance approval requests processing | - | SDMG.ALL.SDM.3.1 |
| T2S.05.280 | Revalidation after changes in data | 3 | LCMM | Instruction Validation | Description of the functions of the module | 4– Validation Status Management | Validation Status Management description | - | LCMM.IVA.VSM.2.1 |
| T2S.05.280 | Revalidation after changes in data | 3 | LCMM | Instruction Validation | Description of the functions of the module | 5 – Selection of LCMM Instruction to be Revalidated | Selection of LCMM Instructions to be revalidated that are affected by Static Data update notifications | - | LCMM.IVA.SIR.2.1 |
| T2S.05.280 | Revalidation after changes in data | 3 | LCMM | Instruction Validation | Description of the functions of the module | 5 – Selection of LCMM Instruction to be Revalidated | Selection of LCMM Instructions to be revalidated at the Start of Day (SOD) | - | LCMM.IVA.SIR.3.1 |
| T2S.05.290 | Availability of instruction maintenance | 3 | LCMM | Instruction Maintenance | Description of the module | - | - | - | - |
| T2S.05.300 | Authorisation check for instruction maintenance | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Instructing Party Validation | LCMM.IVA.SMIV.4.9 |
| T2S.05.310 | Instruction maintenance by CSDs, CCPs, stock exchanges and trading platforms | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Instructing Party Validation | LCMM.IVA.SMIV.4.9 |
| T2S.05.310 | Instruction maintenance by CSDs, CCPs, stock exchanges and trading platforms | 3 | LCMM | Instruction Maintenance | Description of the module | - | - | - | - |
| T2S.05.350 | Hold and release mechanism availability | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.05.350 | Hold and release mechanism availability | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 5 – Instruction Hold/Release | Introduction | - | LCMM.IMA.HRM.1.1 |
| T2S.05.350 | Hold and release mechanism availability | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 5 – Instruction Hold/Release | Introduction | - | LCMM.IMA.HRM.1.1 |
| T2S.05.360 | Hold and release mechanism check | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 5 – Instruction Hold/Release | Processing of Release Instructions | Release Instructions to be denied | LCMM.IMA.HRM.3.2 |
| T2S.05.370 | Hold and release mechanism until settlement occurs | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 5 – Instruction Hold/Release | Introduction | - | LCMM.IMA.HRM.1.1 |
| T2S.05.370 | Hold and release mechanism until settlement occurs | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 5 – Instruction Hold/Release | Processing of Hold Instructions | Hold Instruction to be executed | LCMM.IMA.HRM.2.3 |

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| T2S.05.380 | Rejection of an instruction to hold | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.05.380 | Rejection of an instruction to hold | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 5 – Instruction Hold/Release | Processing of Hold Instructions | Hold Instruction to be denied | LCMM.IMA.HRM.2.2 |
| T2S.05.385 | Information on execution or cancellation of a hold/ release instruction | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 7 – Maintenance Status Management | - | - | LCMM.IMA.MSM.1.1 |
| T2S.05.385 | Information on execution or cancellation of a hold/ release instruction | 3 | LCMM | Status Management | Description of the functions of the module | 4 – Data Collection for Messages | Data Collection for Messages | - | LCMM.STM.DCM.1.1 |
| T2S.05.385 | Information on execution or cancellation of a hold/ release instruction | 3 | LCMM | Status Management | Description of the functions of the module | 4 – Data Collection for Messages | Data Collection for Messages | - | LCMM.STM.DCM.1.1 |
| T2S.05.390 | Amendment options | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.05.390 | Amendment options | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Condition Modification Validation | - | LCMM.IVA.SMIV.4.13 |
| T2S.05.390 | Amendment options | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 2 – Instruction Amendment | Introduction | - | LCMM.IMA.INA.1.1 |
| T2S.05.390 | Amendment options | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 2 – Instruction Amendment | Introduction | Amendment Instructions to be denied | LCMM.IMA.INA.2.1 |
| T2S.05.400 | No calculations foreseen | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | T2S Dedicated Cash Account Validation | LCMM.IVA.SMIV.4.5 |
| T2S.05.400 | No calculations foreseen | 3 | LCMM | Instruction Maintenance | Description of the module | - | - | - | - |
| T2S.05.405 | Information on execution or cancellation of an amendment instruction | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 7 – Maintenance Status Management | - | - | LCMM.IMA.MSM.1.1 |
| T2S.05.405 | Information on execution or cancellation of an amendment instruction | 3 | LCMM | Status Management | Description of the functions of the module | 4 – Data Collection for Messages | Data Collection for Messages | - | LCMM.STM.DCM.1.1 |
| T2S.05.420 | Cancellation check | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 3– Instruction Cancellation | Introduction | - | LCMM.IMA.INC.1.1 |
| T2S.05.420 | Cancellation check | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 3– Instruction Cancellation | Introduction | - | LCMM.IMA.INC.1.1 |
| T2S.05.420 | Cancellation check | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 3– Instruction Cancellation | Cancellation of Settlement Instructions | Cancellation Instruction to be denied | LCMM.IMA.INC.2.2 |
| T2S.05.430 | Cancellation of unmatched instructions | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 4 – Instruction Cancellation by the System | - | - | LCMM.IMA.ICS.1.1 |
| T2S.05.440 | Unilateral cancellation | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 3– Instruction Cancellation | Cancellation of Settlement Instructions | Cancellation Instruction to be processed | LCMM.IMA.INC.2.3 |
| T2S.05.441 | Bilateral cancellation | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 3– Instruction Cancellation | Cancellation of Settlement Instructions | Cancellation Instruction to be processed | LCMM.IMA.INC.2.3 |
| T2S.05.442 | Matching of cancellation instructions | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 3– Instruction Cancellation | Cancellation of Settlement Instructions | Cancellation Instruction to be processed | LCMM.IMA.INC.2.3 |
| T2S.05.443 | T2S matching exceptions for cancellation instructions | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 3– Instruction Cancellation | Cancellation of Settlement Instructions | Cancellation Instruction to be processed | LCMM.IMA.INC.2.3 |
| T2S.05.444 | Match status of a cancellation instruction | 3 | LCMM | Instruction Validation | Description of the functions of the module | 3. Instruction Management | LCMM Instruction Creation | - | LCMM.IVA.INM.2.1 |
| T2S.05.444 | Match status of a cancellation instruction | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 3– Instruction Cancellation | Cancellation of Settlement Instructions | Cancellation Instruction to be processed | LCMM.IMA.INC.2.3 |
| T2S.05.445 | Confirmation of cancellation | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 3– Instruction Cancellation | Cancellation of Settlement Instructions | Cancellation Instruction to be denied | LCMM.IMA.INC.2.2 |

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| T2S.05.445 | Confirmation of cancellation | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 3– Instruction Cancellation | Cancellation of Settlement Instructions | Cancellation instruction to be processed | LCMM.IMA.INC.2.3 |
| T2S.05.445 | Confirmation of cancellation | 3 | LCMM | Status Management | Description of the functions of the module | 4 – Data Collection for Messages | Data Collection for Messages | - | LCMM.STM.DCM.1.1 |
| T2S.05.446 | Allegement of cancellation | 3 | LCMM | Status Management | Description of the functions of the module | 5 – Allegements | Alleged for Cancellation Instructions | - | LCMM. STM.MTA.5.1 |
| T2S.05.448 | Allegement removal for a cancellation instruction | 3 | LCMM | Status Management | Description of the functions of the module | 5 – Allegements | Alleged for Cancellation Instructions | - | LCMM. STM.MTA.5.1 |
| T2S.05.449 | Allegement cancellation for a cancellation instruction | 3 | LCMM | Status Management | Description of the functions of the module | 5 – Allegements | Alleged for Cancellation Instructions | - | LCMM. STM.MTA.5.1 |
| T2S.05.450 | Deadline for cancellation | 3 | LCMM | Status Management | Description of the functions of the module | 3 - Status Driven Manager | - | - | LCMM.STM.SDM.1.1 |
| T2S.05.460 | Recycling and cancellation of matched instructions | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 4 – Instruction Cancellation by the System | - | - | LCMM.IMA.IC.S.1.1 |
| T2S.05.470 | Cancellation of CoSD | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 6 – Conditional Securities Delivery (CoSD) Instruction Maintenance: Release / Cancel | Introduction | - | LCMM.IMA.CRC.1.1 |
| T2S.05.470 | Cancellation of CoSD | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 6 – Conditional Securities Delivery (CoSD) Instruction Maintenance: Release / Cancel | Processing of CoSD Cancellation Instructions | - | LCMM.IMA.CRC.2.1 |
| T2S.05.480 | Status after cancellation | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.05.480 | Status after cancellation | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 7 – Maintenance Status Management | - | - | LCMM.IMA.MSM.1.1 |
| T2S.05.490 | Continuous real-time matching facilities | 3 | LCMM | Instruction Matching | Description of the functions of the module | 1 – Matching Algorithm | - | - | LCMM.IMH.MAA.1.1 |
| T2S.05.500 | T2S matching exceptions | 3 | LCMM | Instruction Validation | Description of the functions of the module | 3. Instruction Management | LCMM Instructions Routing | - | LCMM.IVA.INM.4.1 |
| T2S.05.500 | T2S matching exceptions | 3 | LCMM | Instruction Matching | Description of the module | - | - | - | - |
| T2S.05.520 | Match status | 3 | LCMM | Instruction Matching | Description of the functions of the module | 2 – Match Status Management and Matching Object Creator | Match Status Management and Matching Object Creator: | - | LCMM.IMH.MST.1.1 |
| T2S.05.528 | Cross-CSD settlement identification when a pair of settlement instructions match | 3 | LCMM | Instruction Matching | Description of the functions of the module | 2 – Match Status Management and Matching Object Creator | Match Status Management and Matching Object Creator: | - | LCMM.IMH.MST.1.1 |
| T2S.05.530 | Information provided after matching | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.05.530 | Information provided after matching | 3 | LCMM | Instruction Matching | Description of the module | - | - | - | - |
| T2S.05.540 | Allegement facilities for matching | 3 | LCMM | Status Management | Description of the functions of the module | 5 – Allegements | Introduction | - | LCMM.STM.MTA.1.1 |
| T2S.05.540 | Allegement facilities for matching | 3 | LCMM | Status Management | Description of the functions of the module | 5 – Allegements | Creation of Allegements | - | LCMM. STM.MTA.2.1 |
| T2S.05.540 | Allegement facilities for matching | 3 | LCMM | Status Management | Description of the functions of the module | 5 – Allegements | Cancellation of Allegements | - | LCMM. STM.MTA.3.1 |
| T2S.05.540 | Allegement facilities for matching | 3 | LCMM | Status Management | Description of the functions of the module | 5 – Allegements | Cancellation of Allegements | - | LCMM. STM.MTA.3.1 |
| T2S.05.540 | Allegement facilities for matching | 3 | LCMM | Status Management | Description of the functions of the module | 5 – Allegements | Removal of Allegements | - | LCMM. STM.MTA.4.1 |
| T2S.05.560 | Cancellation of matched instructions | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 3– Instruction Cancellation | Introduction | - | LCMM.IMA.INC.1.1 |
| T2S.05.570 | Mandatory matching fields | 3 | LCMM | Instruction Matching | Description of the functions of the module | 1 – Matching Algorithm | - | - | LCMM.IMH.MAA.1.1 |

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| T2S.05.580 | Tolerance amount for matching | 3 | LCMM | Instruction Matching | Description of the functions of the module | 1 – Matching Algorithm | - | - | LCMM.IMH.MAA.1.1 |
| T2S.05.580 | Tolerance amount for matching | 3 | LCMM | Instruction Matching | Description of the functions of the module | 1 – Matching Algorithm | - | - | LCMM.IMH.MAA.1.1 |
| T2S.05.580 | Tolerance amount for matching | 3 | LCMM | Instruction Matching | Description of the functions of the module | 1 – Matching Algorithm | - | - | LCMM.IMH.MAA.1.1 |
| T2S.05.580 | Tolerance amount for matching | 3 | LCMM | Instruction Matching | Description of the functions of the module | 1 – Matching Algorithm | - | - | LCMM.IMH.MAA.1.1 |
| T2S.05.590 | Non-mandatory matching fields | 3 | LCMM | Instruction Matching | Description of the functions of the module | 1 – Matching Algorithm | - | - | LCMM.IMH.MAA.1.1 |
| T2S.05.600 | Harmonised set of settlement eligibility criteria | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Final ChecksReference Id | - | SETT.SPS.STM.5.1 |
| T2S.05.610 | Intended settlement date eligibility check | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 2 – CoSD Analyser | Introduction | - | SETT.SPS.COA.1.1 |
| T2S.05.610 | Intended settlement date eligibility check | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Checking the settlement attempt in Settlement domain | - | SETT.SPS.COP.2.1 |
| T2S.05.620 | Instruction status eligibility check | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Final ChecksReference Id | - | SETT.SPS.STM.5.1 |
| T2S.05.625 | Non-eligible instructions for settlement | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 2 – CoSD Analyser | Introduction | - | SETT.SPS.COA.1.1 |
| T2S.05.625 | Non-eligible instructions for settlement | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Final ChecksReference Id | - | SETT.SPS.STM.5.1 |
| T2S.05.625 | Non-eligible instructions for settlement | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Checking the settlement attempt in Settlement domain | - | SETT.SPS.COP.2.1 |
| T2S.05.630 | Settlement Status | 3 | LCMM | Status Management | Description of the functions of the module | 4 – Data Collection for Messages | Data Collection for Messages | - | LCMM.STM.DCM.1.1 |
| T2S.06.010 | Types and features of cash accounts used for T2S settlements | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the module | - | - | - | SDMG.DCA.DEM.1.1 |
| T2S.06.020 | Denomination of T2S dedicated cash account in T2S settlement currency | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the module | - | - | - | SDMG.DCA.DEM.1.1 |
| T2S.06.030 | Access conditions of T2S actors to T2S dedicated cash account | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the module | - | - | - | SDMG.DCA.DEM.1.1 |
| T2S.06.040 | Number of T2S dedicated cash accounts held by each T2S dedicated cash account holder | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 1 – T2S Dedicated Cash Account | - | - | SDMG.DCA. ENT.1.1 |
| T2S.06.050 | Relationship between T2S dedicated cash accounts and RTGS accounts | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 1 – T2S Dedicated Cash Account | - | - | SDMG.DCA. ENT.1.1 |
| T2S.06.060 | Liquidity transfers between RTGS accounts and T2S dedicated cash accounts | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.06.060 | Liquidity transfers between RTGS accounts and T2S dedicated cash accounts | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.06.060 | Liquidity transfers between RTGS accounts and T2S dedicated cash accounts | 3 | LQMG | General Introduction | - | - | Definition of a Liquidity Transfer | - | - |
| T2S.06.060 | Liquidity transfers between RTGS accounts and T2S dedicated cash accounts | 3 | LQMG | General Introduction | - | - | Definition of a Liquidity Transfer | - | - |
| T2S.06.060 | Liquidity transfers between | 3 | LQMG | Liquidity Operations | Description of the | 2 – Check Permission for Liquidity | Validation of Permissions | - | LQMG.LIO.PLT.2.1 |

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| | RTGS accounts and T2S dedicated cash accounts | | | | functions of the module | Transfer | | | |
| T2S.06.060 | Liquidity transfers between RTGS accounts and T2S dedicated cash accounts | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 3 – Check Inbound Liquidity Transfer | Validation | - | LQMG.LIO.NLT.2.1 |
| T2S.06.063 | Prioritisation of “multiple liquidity providers” functionality – use of liquidity | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.06.063 | Prioritisation of “multiple liquidity providers” functionality – use of liquidity | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 0 | SETT.NTS.NTM.2.2 |
| T2S.06.063 | Prioritisation of “multiple liquidity providers” functionality – use of liquidity | 3 | LQMG | General Introduction | - | - | - | - | - |
| T2S.06.067 | Prioritisation of “multiple liquidity providers” functionality– use and reimbursement of liquidity | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.06.067 | Prioritisation of “multiple liquidity providers” functionality– use and reimbursement of liquidity | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence Y | SETT.NTS.NTM.2.8 |
| T2S.06.067 | Prioritisation of “multiple liquidity providers” functionality– use and reimbursement of liquidity | 3 | LQMG | General Introduction | - | - | - | - | - |
| T2S.06.067 | Prioritisation of “multiple liquidity providers” functionality– use and reimbursement of liquidity | 3 | LQMG | Liquidity Operations | Description of the module | - | Multiple liquidity provider functionality | - | - |
| T2S.06.067 | Prioritisation of “multiple liquidity providers” functionality– use and reimbursement of liquidity | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 4 – Create Timed Liquidity Transfer | Triggers of the function | - | LQMG.LIO.TLT.1.1 |
| T2S.06.067 | Prioritisation of “multiple liquidity providers” functionality– use and reimbursement of liquidity | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 4 – Create Timed Liquidity Transfer | Multiple liquidity provider functionality at the end of night time settlement phase | - | LQMG.LIO.TLT.3.1 |
| T2S.06.070 | Ability for a T2S dedicated cash account holder to centralise all settlements on one T2S dedicated cash account | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 1 – T2S Dedicated Cash Account | - | - | SDMG.DCA. ENT.1.1 |
| T2S.06.080 | Ability for a T2S dedicated cash account holder settle on several T2S dedicated cash accounts | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 1 – T2S Dedicated Cash Account | - | - | SDMG.DCA. ENT.1.1 |
| T2S.06.090 | Ability to use different T2S dedicated cash accounts for the settlement of trading related transactions and corporate actions | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 2 – Credit Memorandum Balance | - | - | SDMG.DCA.ENT.2.1 |
| T2S.06.100 | Ability for a T2S party to settle on the T2S dedicated cash accounts of third party T2S | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the module | - | - | - | SDMG.DCA.DEM.1.1 |

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| | dedicated cash account holder(s) | | | | | | | | |
| T2S.06.110 | Auto-collateralisation transactions settling on T2S dedicated cash accounts | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the module | - | - | - | SDMG.DCA.DEM.1.1 |
| T2S.06.111 | Enable payment agents to settle cash leg of corporate action transactions on T2S dedicated cash accounts | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the module | - | Management of earmarking | - | - |
| T2S.06.112 | Corporate action transactions settling on T2S dedicated cash accounts | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the module | - | Management of earmarking | - | - |
| T2S.06.113 | Liquidity transfer between T2S dedicated cash accounts and RTGS accounts | 3 | LQMG | General Introduction | - | - | Definition of a Liquidity Transfer | - | - |
| T2S.06.114 | Liquidity transfer between T2S dedicated cash accounts and RTGS accounts of the same payment bank | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 0 | SETT.NTS.NTM.2.2 |
| T2S.06.114 | Liquidity transfer between T2S dedicated cash accounts and RTGS accounts of the same payment bank | 3 | LQMG | General Introduction | - | - | Definition of a Liquidity Transfer | - | - |
| T2S.06.114 | Liquidity transfer between T2S dedicated cash accounts and RTGS accounts of the same payment bank | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Validation/Revalidation | - | LQMG.LIO.MLT.2.1 |
| T2S.06.115 | Auto-collateralisation related cash transfer | 3 | SETT | Auto-collateralisation | Description of the module | - | - | - | - |
| T2S.06.116 | Cash settlement of other instructions | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Securities positions and cash balances update and postings creation | - | SETT.VPB.BKG.2.1 |
| T2S.06.117 | Optional retransfer of corporate action proceeds | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the module | - | Management of earmarking | - | - |
| T2S.06.118 | Optional retransfer of corporate action cash proceeds | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the module | - | Management of earmarking | - | - |
| T2S.06.120 | Possibility to reserve liquidity on T2S dedicated cash accounts | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.06.120 | Possibility to reserve liquidity on T2S dedicated cash accounts | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the module | - | - | - | SDMG.DCA.DEM.1.1 |
| T2S.06.130 | Typology of transactions can not settle on T2S dedicated cash accounts and exceptions | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the module | - | - | - | SDMG.DCA.DEM.1.1 |
| T2S.06.130 | Typology of transactions can not settle on T2S dedicated cash accounts and exceptions | 3 | LQMG | General Introduction | - | - | Definition of a Liquidity Transfer | - | - |
| T2S.06.150 | Sources of liquidity on T2S dedicated cash accounts | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Introduction | - | SETT.VPB.BKG.1.1 |
| T2S.06.150 | Sources of liquidity on T2S dedicated cash accounts | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the T2S dedicated cash account or credit memorandum balance Intraday Credit Capacity | SETT.ACO.LCM.1.4 |
| T2S.06.150 | Sources of liquidity on T2S | 3 | LQMG | General Introduction | - | - | Definition of a Liquidity Transfer | - | - |

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| | dedicated cash accounts | | | | | | | | |
| T2S.06.195 | Use of messages provided for in the cash management standard | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.06.195 | Use of messages provided for in the cash management standard | 3 | LQMG | General Introduction | - | - | - | - | - |
| T2S.06.196 | Use of messages as status advice for a liquidity transfer order | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.06.196 | Use of messages as status advice for a liquidity transfer order | 3 | LQMG | Outbound Information Management | Description of functions of the module | 2 – Information Manager | Purpose of the function | - | LQMG.OIM.IFM.1.1 |
| T2S.06.200 | Provision of liquidity in T2S | 3 | LQMG | General Introduction | - | - | - | - | - |
| T2S.06.205 | Initiator of immediate liquidity transfers | 3 | LQMG | General Introduction | - | - | Initiator of Liquidity transfers in T2S | - | - |
| T2S.06.206 | Immediate liquidity transfers from pre-defined and standing liquidity transfer orders | 3 | LQMG | General Introduction | - | - | - | - | - |
| T2S.06.206 | Immediate liquidity transfers from pre-defined and standing liquidity transfer orders | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 4 – Create Timed Liquidity Transfer | Create Liquidity Transfer | - | LQMG.LIO.TLT.2.1 |
| T2S.06.210 | CSD (or another party) acting on behalf of a payment bank | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 2 – Check Permission for Liquidity Transfer | Validation of Permissions | - | LQMG.LIO.PLT.2.1 |
| T2S.06.220 | Automatic liquidity transfers | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.06.220 | Automatic liquidity transfers | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence Z | SETT.NTS.NTM.2.9 |
| T2S.06.220 | Automatic liquidity transfers | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 4 – Create Timed Liquidity Transfer | Create Liquidity Transfer | - | LQMG.LIO.TLT.2.1 |
| T2S.06.220 | Automatic liquidity transfers | 3 | LQMG | NCB Business Procedures | Description of the module | - | Introduction | - | - |
| T2S.06.230 | Priority of liquidity transfers | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | - | - | - |
| T2S.06.230 | Priority of liquidity transfers | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during SOD period | - | - |
| T2S.06.230 | Priority of liquidity transfers | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.06.230 | Priority of liquidity transfers | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.06.230 | Priority of liquidity transfers | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.06.230 | Priority of liquidity transfers | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during night-time settlement | - | - |
| T2S.06.230 | Priority of liquidity transfers | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during daytime period | - | - |
| T2S.06.230 | Priority of liquidity transfers | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Service availability during EOD period | - | - |
| T2S.06.230 | Priority of liquidity transfers | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 0 | SETT.NTS.NTM.2.2 |
| T2S.06.230 | Priority of liquidity transfers | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 1 | SETT.NTS.NTM.2.3 |
| T2S.06.230 | Priority of liquidity transfers | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 2 | SETT.NTS.NTM.2.4 |

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| T2S.06.230 | Priority of liquidity transfers | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 3 | SETT.NTS.NTM.2.5 |
| T2S.06.230 | Priority of liquidity transfers | 3 | LQMG | General Introduction | - | - | Real-Time processing of Liquidity Transfers | - | - |
| T2S.06.231 | Attribute Requirements | 3 | LQMG | General Introduction | - | - | Underlying transfer types in T2S | - | - |
| T2S.06.232 | Status Requirements | 3 | LQMG | General Introduction | - | - | Liquidity Transfer status transition diagrams | - | - |
| T2S.06.232 | Status Requirements | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Follow-ups of the validations | - | LQMG.LIO.MLT.3.1 |
| T2S.06.232 | Status Requirements | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Follow-ups of the revalidations | - | LQMG.LIO.MLT.4.1 |
| T2S.06.232 | Status Requirements | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 2 – Check Permission for Liquidity Transfer | Follow-ups of the validation of Permissions | - | LQMG.LIO.PLT.3.1 |
| T2S.06.232 | Status Requirements | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 5 – Storage Management | Storage of Liquidity Transfers | - | LQMG.LIO.SOM.1.1 |
| T2S.06.233 | Definition of a “floor” for a T2S dedicated cash account | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.06.233 | Definition of a “floor” for a T2S dedicated cash account | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Checking the floor and ceiling | - | SETT.VPB.BKG.4.1 |
| T2S.06.233 | Definition of a “floor” for a T2S dedicated cash account | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 5 – Failure Management and Settlement Outcome | Informing the domains | - | SETT.VPB.FMS.3.1 |
| T2S.06.233 | Definition of a “floor” for a T2S dedicated cash account | 3 | LQMG | Outbound Information Management | Description of functions of the module | 4 – Floor/Ceiling Manager | - | - | LQMG.OIM.FCM.1.1 |
| T2S.06.234 | Definition of a “ceiling” for a T2S dedicated cash account | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.06.234 | Definition of a “ceiling” for a T2S dedicated cash account | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Checking the floor and ceiling | - | SETT.VPB.BKG.4.1 |
| T2S.06.234 | Definition of a “ceiling” for a T2S dedicated cash account | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 5 – Failure Management and Settlement Outcome | Informing the domains | - | SETT.VPB.FMS.3.1 |
| T2S.06.234 | Definition of a “ceiling” for a T2S dedicated cash account | 3 | LQMG | Outbound Information Management | Description of functions of the module | 4 – Floor/Ceiling Manager | - | - | LQMG.OIM.FCM.1.1 |
| T2S.06.240 | Processing of immediate liquidity transfer orders from a T2S dedicated cash account to an RTGS account | 3 | LQMG | General Introduction | - | - | Definition of a Liquidity Transfer | - | - |
| T2S.06.240 | Processing of immediate liquidity transfer orders from a T2S dedicated cash account to an RTGS account | 3 | LQMG | General Introduction | - | - | Initiator of Liquidity transfers in T2S | - | - |
| T2S.06.240 | Processing of immediate liquidity transfer orders from a T2S dedicated cash account to an RTGS account | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 2 – Check Permission for Liquidity Transfer | Validation of Permissions | - | LQMG.LIO.PLT.2.1 |
| T2S.06.241 | Processing of immediate liquidity transfer orders between T2S dedicated cash accounts of the same account holder | 3 | LQMG | General Introduction | - | - | Definition of a Liquidity Transfer | - | - |
| T2S.06.241 | Processing of immediate liquidity transfer orders between T2S dedicated cash accounts of the same account holder | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Validation/Revalidation | - | LQMG.LIO.MLT.2.1 |

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| T2S.06.270 | Input of predefined liquidity transfer orders | 3 | LQMG | General Introduction | - | - | Underlying transfer types in T2S | - | - |
| T2S.06.271 | Processing of predefined liquidity transfer orders for a settlement or payment bank | 3 | LQMG | General Introduction | - | - | Underlying transfer types in T2S | - | - |
| T2S.06.280 | Definition of the time of execution for predefined liquidity transfer orders | 3 | LQMG | General Introduction | - | - | Predefined Liquidity Transfer Orders | - | - |
| T2S.06.290 | Predefined liquidity transfer orders to increase or decrease liquidity in T2S | 3 | LQMG | General Introduction | - | - | Underlying transfer types in T2S | - | - |
| T2S.06.330 | Processing of standing liquidity transfer orders | 3 | LQMG | General Introduction | - | - | Underlying transfer types in T2S | - | - |
| T2S.06.331 | Processing of standing liquidity transfer orders for the settlement or payment bank | 3 | LQMG | General Introduction | - | - | Standing Liquidity Transfer Orders | - | - |
| T2S.06.332 | Deletion of standing liquidity transfer orders for the settlement or payment bank | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 6 – Liquidity Transfer Order | - | - | SDMG.DCA.ENT.6.1 |
| T2S.06.340 | Definition of the time of execution for standing liquidity transfer orders | 3 | LQMG | General Introduction | - | - | Standing Liquidity Transfer Orders | - | - |
| T2S.06.350 | Changing the amount of the standing liquidity transfer order | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the module | - | - | - | SDMG.DCA.DEM.1.1 |
| T2S.06.360 | Definition of several standing liquidity transfer orders | 3 | LQMG | General Introduction | - | - | Standing Liquidity Transfer Orders | - | - |
| T2S.06.390 | Increasing the liquidity on T2S dedicated cash accounts by a specified amount | 3 | LQMG | General Introduction | - | - | Definition of a Liquidity Transfer | - | - |
| T2S.06.390 | Increasing the liquidity on T2S dedicated cash accounts by a specified amount | 3 | LQMG | General Introduction | - | - | Underlying transfer types in T2S | - | - |
| T2S.06.410 | Decreasing of the liquidity on T2S dedicated cash accounts by a specified amount | 3 | LQMG | General Introduction | - | - | Definition of a Liquidity Transfer | - | - |
| T2S.06.410 | Decreasing of the liquidity on T2S dedicated cash accounts by a specified amount | 3 | LQMG | General Introduction | - | - | Underlying transfer types in T2S | - | - |
| T2S.06.410 | Decreasing of the liquidity on T2S dedicated cash accounts by a specified amount | 3 | LQMG | General Introduction | - | - | Standing Liquidity Transfer Orders | - | - |
| T2S.06.510 | Business Validation Rules | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Validation/Revalidation | - | LQMG.LIO.MLT.2.1 |
| T2S.06.510 | Business Validation Rules | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Validation/Revalidation | - | LQMG.LIO.MLT.2.1 |
| T2S.06.510 | Business Validation Rules | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Follow-ups of the validations | - | LQMG.LIO.MLT.3.1 |
| T2S.06.510 | Business Validation Rules | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Follow-ups of the revalidations | - | LQMG.LIO.MLT.4.1 |
| T2S.06.510 | Business Validation Rules | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 3 – Check Inbound Liquidity Transfer | Validation | - | LQMG.LIO.NLT.2.1 |
| T2S.06.510 | Business Validation Rules | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 3 – Check Inbound Liquidity Transfer | Validation | - | LQMG.LIO.NLT.2.1 |

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| T2S.06.510 | Business Validation Rules | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 3 – Check Inbound Liquidity Transfer | Follow-ups of the validations | - | LQMG.LIO.NLT.3.1 |
| T2S.06.520 | Mandatory fields for liquidity transfer orders between RTGS to T2S | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 2 – A2A Message Schema Validation | - | - | INTF.INP-A2A.MSV.1.1 |
| T2S.06.520 | Mandatory fields for liquidity transfer orders between RTGS to T2S | 3 | LQMG | General Introduction | - | - | Multi currency aspects of Liquidity Transfers | - | - |
| T2S.06.521 | Mandatory fields for liquidity transfer orders within T2S | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 2 – A2A Message Schema Validation | - | - | INTF.INP-A2A.MSV.1.1 |
| T2S.06.521 | Mandatory fields for liquidity transfer orders within T2S | 3 | LQMG | General Introduction | - | - | Underlying transfer types in T2S | - | - |
| T2S.06.530 | Currency Check | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 3 – Check Inbound Liquidity Transfer | Validation | - | LQMG.LIO.NLT.2.1 |
| T2S.06.540 | Instructing Party Authorisation Check | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Validation/Revalidation | - | LQMG.LIO.MLT.2.1 |
| T2S.06.550 | Sending Party Check | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 2 – Check Permission for Liquidity Transfer | Validation of Permissions | - | LQMG.LIO.PLT.2.1 |
| T2S.06.560 | Account Validity Check | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Validation/Revalidation | - | LQMG.LIO.MLT.2.1 |
| T2S.06.560 | Account Validity Check | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 3 – Check Inbound Liquidity Transfer | Validation | - | LQMG.LIO.NLT.2.1 |
| T2S.06.570 | Duplicate Check | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Validation/Revalidation | - | LQMG.LIO.MLT.2.1 |
| T2S.06.570 | Duplicate Check | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 3 – Check Inbound Liquidity Transfer | Validation | - | LQMG.LIO.NLT.2.1 |
| T2S.06.580 | Information provided after validation | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.06.580 | Information provided after validation | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.06.580 | Information provided after validation | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Follow-ups of the validations | - | LQMG.LIO.MLT.3.1 |
| T2S.06.580 | Information provided after validation | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Follow-ups of the revalidations | - | LQMG.LIO.MLT.4.1 |
| T2S.06.580 | Information provided after validation | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 3 – Check Inbound Liquidity Transfer | Follow-ups of the validations | - | LQMG.LIO.NLT.3.1 |
| T2S.06.590 | Amount Check | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Validation/Revalidation | - | LQMG.LIO.MLT.2.1 |
| T2S.06.600 | Full Audit trail | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Follow-ups of the validations | - | LQMG.LIO.MLT.3.1 |
| T2S.06.600 | Full Audit trail | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Follow-ups of the revalidations | - | LQMG.LIO.MLT.4.1 |
| T2S.06.600 | Full Audit trail | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 5 – Storage Management | Storage of Liquidity Transfers | - | LQMG.LIO.SOM.1.1 |
| T2S.06.610 | Immediate execution of immediate liquidity transfer orders | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Follow-ups of the validations | - | LQMG.LIO.MLT.3.1 |
| T2S.06.610 | Immediate execution of immediate liquidity transfer orders | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Follow-ups of the revalidations | - | LQMG.LIO.MLT.4.1 |
| T2S.06.610 | Immediate execution of immediate liquidity transfer orders | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 2 – Check Permission for Liquidity Transfer | Follow-ups of the validation of Permissions | - | LQMG.LIO.PLT.3.1 |

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| T2S.06.610 | Immediate execution of immediate liquidity transfer orders | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 3 – Check Inbound Liquidity Transfer | Follow-ups of the validations | - | LQMG.LIO.NLT.3.1 |
| T2S.06.620 | Forwarding the immediate liquidity transfer to Settlement | 3 | LQMG | General Introduction | - | - | Real-Time processing of Liquidity Transfers | - | - |
| T2S.06.630 | Insufficient liquidity to execute immediate liquidity transfer orders not generated by T2S | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the module | - | Management of earmarking | - | - |
| T2S.06.630 | Insufficient liquidity to execute immediate liquidity transfer orders not generated by T2S | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the module | - | Management of earmarking | - | - |
| T2S.06.630 | Insufficient liquidity to execute immediate liquidity transfer orders not generated by T2S | 3 | LQMG | General Introduction | - | - | Underlying transfer types in T2S | - | - |
| T2S.06.630 | Insufficient liquidity to execute immediate liquidity transfer orders not generated by T2S | 3 | LQMG | General Introduction | - | - | Information to T2S Actors | - | - |
| T2S.06.630 | Insufficient liquidity to execute immediate liquidity transfer orders not generated by T2S | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Follow-ups of the validations | - | LQMG.LIO.MLT.3.1 |
| T2S.06.630 | Insufficient liquidity to execute immediate liquidity transfer orders not generated by T2S | 3 | LQMG | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate Liquidity Transfer | Follow-ups of the revalidations | - | LQMG.LIO.MLT.4.1 |
| T2S.06.630 | Insufficient liquidity to execute immediate liquidity transfer orders not generated by T2S | 3 | LQMG | Outbound Information Management | Description of functions of the module | 1 –Status Management | Update of settlement information | - | LQMG.OIM.SMG.1.1 |
| T2S.06.640 | Execution of predefined liquidity transfer orders | 3 | LQMG | General Introduction | - | - | Predefined Liquidity Transfer Orders | - | - |
| T2S.06.650 | Partial execution of predefined liquidity transfer orders | 3 | LQMG | General Introduction | - | - | Predefined Liquidity Transfer Orders | - | - |
| T2S.06.660 | Execution of standing liquidity transfer orders | 3 | LQMG | General Introduction | - | - | Standing Liquidity Transfer Orders | - | - |
| T2S.06.670 | Partial execution of standing liquidity transfer orders | 3 | LQMG | General Introduction | - | - | Standing Liquidity Transfer Orders | - | - |
| T2S.06.680 | Successful execution of liquidity transfer | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.06.680 | Successful execution of liquidity transfer | 3 | LQMG | Outbound Information Management | Description of functions of the module | 1 –Status Management | Update of settlement information | - | LQMG.OIM.SMG.1.1 |
| T2S.06.690 | Unsuccessful execution of liquidity transfer | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.06.690 | Unsuccessful execution of liquidity transfer | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.06.690 | Unsuccessful execution of liquidity transfer | 3 | LQMG | Outbound Information Management | Description of functions of the module | 1 –Status Management | Update of settlement information | - | LQMG.OIM.SMG.1.1 |
| T2S.06.700 | Successful execution of liquidity transfer order | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.06.700 | Successful execution of liquidity transfer order | 3 | LQMG | Outbound Information Management | Description of functions of the module | 1 –Status Management | Update of settlement information | - | LQMG.OIM.SMG.1.1 |
| T2S.06.710 | Unsuccessful execution of liquidity transfer order | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.06.710 | Unsuccessful execution of liquidity transfer order | 3 | LQMG | Outbound Information Management | Description of functions of the module | 1 –Status Management | Update of RTGS Status for Outbound Liquidity Transfers | - | LQMG.OIM.SMG.2.1 |
| T2S.06.720 | Information on eligible | 3 | SDMG | Securities Data Management | Description of the entities | 1 – Securities | - | - | SDMG.SEC.ENT.1.1 |

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| | securities | | | | | | | | |
| T2S.06.720 | Information on eligible securities | 3 | SDMG | Securities Data Management | Description of the entities | 1 – Securities | - | - | SDMG.SEC.ENT.1.1 |
| T2S.06.720 | Information on eligible securities | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the intraday credit capacity through auto-collateralisation on flow | SETT.ACO.LCM.1.2 |
| T2S.06.720 | Information on eligible securities | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the Intraday Credit Capacity through auto-collateralisation on stock | SETT.ACO.LCM.1.3 |
| T2S.06.730 | Sending settlement confirmation/blocking confirmation | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 5 – Failure Management and Settlement Outcome | Informing the domains | - | SETT.VPB.FMS.3.1 |
| T2S.06.740 | Sending settlement confirmation/unblocking confirmation | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 5 – Failure Management and Settlement Outcome | Informing the domains | - | SETT.VPB.FMS.3.1 |
| T2S.06.750 | Release of free collaterals | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 5 – EOD NCB Intraday Credit Reimbursement Manager | Management of pending intraday credit | - | SETT.ACO.CRM.4.1 |
| T2S.07.010 | Night-time settlement cycles | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Introduction | - | SETT.NTS.NTM.1.1 |
| T2S.07.010 | Night-time settlement cycles | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | “Gross settlement” | - | SETT.NTS.OAF.3.1 |
| T2S.07.020 | Sequencing for the first night-time settlement cycle | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Introduction | - | SETT.NTS.NTM.1.1 |
| T2S.07.030 | Sequence 1 – Corporate actions related settlements | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.07.030 | Sequence 1 – Corporate actions related settlements | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.07.030 | Sequence 1 – Corporate actions related settlements | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 1 | SETT.NTS.NTM.2.3 |
| T2S.07.040 | Sequence 2 – Free-of-payment rebalancing of securities | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.07.040 | Sequence 2 – Free-of-payment rebalancing of securities | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.07.040 | Sequence 2 – Free-of-payment rebalancing of securities | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 2 | SETT.NTS.NTM.2.4 |
| T2S.07.040 | Sequence 2 – Free-of-payment rebalancing of securities | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 3 | SETT.NTS.NTM.2.5 |
| T2S.07.050 | Sequence 3 – NCB-specific operations | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.07.050 | Sequence 3 – NCB-specific operations | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 3 | SETT.NTS.NTM.2.5 |
| T2S.07.060 | Sequence 4 – Trading-related and other instructions | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.07.060 | Sequence 4 – Trading-related and other instructions | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 4 | SETT.NTS.NTM.2.6 |
| T2S.07.070 | Additional night-time settlement cycles | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.07.070 | Additional night-time settlement cycles | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 4 | SETT.NTS.NTM.2.6 |
| T2S.07.080 | Partial settlement for the last night-time settlement cycle | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.07.080 | Partial settlement for the last | 3 | SETT | Daytime Recycling and Optimisation | Description of the | 5 – Partial Settlement Preparation | Preparation | - | SETT.R&O.PSP.1.1 |

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| | night-time settlement cycle | | | | functions of the module | | | | |
| T2S.07.080 | Partial settlement for the last night-time settlement cycle | 3 | SETT | Night-time Settlement | Description of the module | - | Optimisation, Provisioning & Auto-collateralisation | - | - |
| T2S.07.080 | Partial settlement for the last night-time settlement cycle | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence X | SETT.NTS.NTM.2.7 |
| T2S.07.090 | Organisation of daytime settlement | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 4 – Daytime Collection Generator | Introduction | - | SETT.SPS.DCG.1.1 |
| T2S.07.090 | Organisation of daytime settlement | 3 | SETT | Daytime Recycling and Optimisation | Description of the module | - | - | - | - |
| T2S.07.100 | Cut-off time for DVP settlements | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Checking the settlement attempt in Settlement domain | - | SETT.SPS.COP.2.1 |
| T2S.07.100 | Cut-off time for DVP settlements | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Suspending settlement transactions “Unsettled” or “Partially settled” | - | SETT.SPS.COP.4.1 |
| T2S.07.100 | Cut-off time for DVP settlements | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Preparation | - | SETT.R&O.PSP.1.1 |
| T2S.07.110 | Cut-off time for the settlement of other operations | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Checking the settlement attempt in Settlement domain | - | SETT.SPS.COP.2.1 |
| T2S.07.110 | Cut-off time for the settlement of other operations | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Checking the settlement attempt in Settlement domain | - | SETT.SPS.COP.2.1 |
| T2S.07.110 | Cut-off time for the settlement of other operations | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Checking the settlement attempt in Settlement domain | - | SETT.SPS.COP.2.1 |
| T2S.07.110 | Cut-off time for the settlement of other operations | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Suspending settlement transactions “Unsettled” or “Partially settled” | - | SETT.SPS.COP.4.1 |
| T2S.07.110 | Cut-off time for the settlement of other operations | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Suspending settlement transactions “Unsettled” or “Partially settled” | - | SETT.SPS.COP.4.1 |
| T2S.07.110 | Cut-off time for the settlement of other operations | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing | Suspending settlement transactions “Unsettled” or “Partially settled” | - | SETT.SPS.COP.4.1 |
| T2S.07.120 | Submission of transactions to real-time settlement attempts | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 4 – Daytime Collection Generator | Introduction | - | SETT.SPS.DCG.1.1 |
| T2S.07.130 | Need for prioritisation for optimisation procedures | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Priority attribute | SETT.SPS.STM.3.6 |
| T2S.07.130 | Need for prioritisation for optimisation procedures | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Priority management | - | SETT.R&O.OAF.2.1 |
| T2S.07.130 | Need for prioritisation for optimisation procedures | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Priority management | - | SETT.NTS.OAF.2.1 |
| T2S.07.140 | Processing of prioritisation levels | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Priority management | - | SETT.R&O.OAF.2.1 |
| T2S.07.140 | Processing of prioritisation levels | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Priority management | - | SETT.NTS.OAF.2.1 |
| T2S.07.150 | Different levels of priority | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.07.150 | Different levels of priority | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Settlement Process Indicator Validation | LCMM.IVA.SMIV.4.10 |
| T2S.07.150 | Different levels of priority | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Priority attribute | SETT.SPS.STM.3.6 |
| T2S.07.150 | Different levels of priority | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Priority management | - | SETT.R&O.OAF.2.1 |
| T2S.07.150 | Different levels of priority | 3 | SETT | Night-time Settlement | Description of the | 3 – Optimisation Algorithms functions | Priority management | - | SETT.NTS.OAF.2.1 |

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| | | | | | functions of the module | | | | |
| T2S.07.160 | Reserved priority | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Settlement Process Indicator Validation | LCMM.IVA.SMIV.4.10 |
| T2S.07.160 | Reserved priority | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Priority attribute | SETT.SPS.STM.3.6 |
| T2S.07.160 | Reserved priority | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Priority management | - | SETT.R&O.OAF.2.1 |
| T2S.07.160 | Reserved priority | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Priority management | - | SETT.NTS.OAF.2.1 |
| T2S.07.170 | Top priority | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Settlement Process Indicator Validation | LCMM.IVA.SMIV.4.10 |
| T2S.07.170 | Top priority | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Priority attribute | SETT.SPS.STM.3.6 |
| T2S.07.170 | Top priority | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Priority management | - | SETT.R&O.OAF.2.1 |
| T2S.07.170 | Top priority | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Priority management | - | SETT.NTS.OAF.2.1 |
| T2S.07.180 | High priority | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Settlement Process Indicator Validation | LCMM.IVA.SMIV.4.10 |
| T2S.07.180 | High priority | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Priority attribute | SETT.SPS.STM.3.6 |
| T2S.07.180 | High priority | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Priority management | - | SETT.R&O.OAF.2.1 |
| T2S.07.180 | High priority | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Priority management | - | SETT.NTS.OAF.2.1 |
| T2S.07.190 | Normal priority | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Settlement Process Indicator Validation | LCMM.IVA.SMIV.4.10 |
| T2S.07.190 | Normal priority | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Priority attribute | SETT.SPS.STM.3.6 |
| T2S.07.190 | Normal priority | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Priority management | - | SETT.R&O.OAF.2.1 |
| T2S.07.190 | Normal priority | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Priority management | - | SETT.NTS.OAF.2.1 |
| T2S.07.200 | Applicability of the priority levels | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Priority attribute | SETT.SPS.STM.3.6 |
| T2S.07.200 | Applicability of the priority levels | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Priority attribute | SETT.SPS.STM.3.6 |
| T2S.07.210 | Booking steps in the settlement process | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Updating the settlement transactions and all associated statuses | - | SETT.VPB.BKG.5.1 |
| T2S.07.210 | Booking steps in the settlement process | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Updating the settlement transactions and all associated statuses | - | SETT.VPB.BKG.5.1 |
| T2S.07.210 | Booking steps in the settlement process | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Updating the settlement transactions and all associated statuses | - | SETT.VPB.BKG.5.1 |
| T2S.07.220 | Need for provision check | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Execution of the provision-checking | - | SETT.VPB.CLP.6.1 |
| T2S.07.220 | Need for provision check | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Intraday Credit Provider request for lacks or for insufficient external guarantee headroom on credit memorandum balance | SETT.VPB.CLP.7.2 |

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| T2S.07.220 | Need for provision check | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Partial execution of settlement transaction related to liquidity transfer or settlement restriction | SETT.VPB.CLP.7.3 |
| T2S.07.220 | Need for provision check | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 3 – Pre-empting | Additional filling of partially filled reservations | - | SETT.VPB.PRE.3.1 |
| T2S.07.230 | Booking on a gross basis | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Securities positions and cash balances update and postings creation | - | SETT.VPB.BKG.2.1 |
| T2S.07.240 | Exclusive control of T2S over the booking process | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the module | - | - | - | - |
| T2S.07.240 | Exclusive control of T2S over the booking process | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Introduction | - | SETT.VPB.BKG.1.1 |
| T2S.07.250 | Final and unconditional booking process | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Securities positions and cash balances update and postings creation | - | SETT.VPB.BKG.2.1 |
| T2S.07.260 | Validation | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 1 – Intraday Restriction Check | Intraday settlement restrictions check | - | SETT.VPB.IRC.2.1 |
| T2S.07.260 | Validation | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Introduction | - | SETT.VPB.CLP.1.1 |
| T2S.07.260 | Validation | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Partial settlement of settlement transaction related to settlement instruction | SETT.VPB.CLP.7.4 |
| T2S.07.260 | Validation | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Validation of settlement transactions | - | SETT.NTS.NTM.3.1 |
| T2S.07.260 | Validation | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Validation of settlement transactions | - | SETT.NTS.NTM.3.1 |
| T2S.07.260 | Validation | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Validation of settlement transactions | - | SETT.NTS.NTM.3.1 |
| T2S.07.260 | Validation | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Validation of settlement transactions | - | SETT.NTS.NTM.3.1 |
| T2S.07.270 | Sequence of provision check | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Provisioning net flows preparation | - | SETT.VPB.CLP.4.1 |
| T2S.07.272 | Provision check of available securities position on the securities account | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Execution of the provision-checking | - | SETT.VPB.CLP.6.1 |
| T2S.07.272 | Provision check of available securities position on the securities account | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 4 – Common Limit and Provision Checking Simulation | Framework | - | SETT.R&O.CLP.2.1 |
| T2S.07.274 | Provision check for the T2S dedicated cash account and auto-collateralisation | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Introduction | - | SETT.VPB.CLP.1.1 |
| T2S.07.274 | Provision check for the T2S dedicated cash account and auto-collateralisation | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Execution of the provision-checking | - | SETT.VPB.CLP.6.1 |
| T2S.07.274 | Provision check for the T2S dedicated cash account and auto-collateralisation | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Execution of the provision-checking | - | SETT.VPB.CLP.6.1 |
| T2S.07.274 | Provision check for the T2S dedicated cash account and auto-collateralisation | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Introduction | SETT.VPB.CLP.7.1 |
| T2S.07.274 | Provision check for the T2S dedicated cash account and auto-collateralisation | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Conditional resort to Auto-collateralisation | - | SETT.R&O.OAF.3.1 |

| UR | UR Text | GFS PART | Domain/Chapter | Module/Sub-Chapter | Section | Function/Sub-Section 1 | Sub-Section 2 | Sub-Section 3 | Specification Reference |
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| T2S.07.274 | Provision check for the T2S dedicated cash account and auto-collateralisation | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 4 – Common Limit and Provision Checking Simulation | Framework | - | SETT.R&O.CLP.2.1 |
| T2S.07.274 | Provision check for the T2S dedicated cash account and auto-collateralisation | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Conditional resort to Auto-Collateralisation | - | SETT.NTS.OAF.4.1 |
| T2S.07.278 | Provision check for the external guarantee limit | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Execution of the provision-checking | - | SETT.VPB.CLP.6.1 |
| T2S.07.278 | Provision check for the external guarantee limit | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 4 – Common Limit and Provision Checking Simulation | Framework | - | SETT.R&O.CLP.2.1 |
| T2S.07.286 | Provision check for the auto-collateralisation limit between the payment/settlement bank and its client (client-collateralisation) | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Introduction | SETT.VPB.CLP.7.1 |
| T2S.07.286 | Provision check for the auto-collateralisation limit between the payment/settlement bank and its client (client-collateralisation) | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Introduction | SETT.VPB.CLP.7.1 |
| T2S.07.286 | Provision check for the auto-collateralisation limit between the payment/settlement bank and its client (client-collateralisation) | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Conditional resort to Auto-collateralisation | - | SETT.R&O.OAF.3.1 |
| T2S.07.286 | Provision check for the auto-collateralisation limit between the payment/settlement bank and its client (client-collateralisation) | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Conditional resort to Auto-collateralisation | - | SETT.R&O.OAF.3.1 |
| T2S.07.286 | Provision check for the auto-collateralisation limit between the payment/settlement bank and its client (client-collateralisation) | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Conditional resort to Auto-Collateralisation | - | SETT.NTS.OAF.4.1 |
| T2S.07.288 | Provision check for the unsecured credit limit | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Introduction | SETT.VPB.CLP.7.1 |
| T2S.07.350 | Provision-checking for blocking purposes | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Partial execution of settlement transaction related to liquidity transfer or settlement restriction | SETT.VPB.CLP.7.3 |
| T2S.07.351 | Provision-checking for reservation purposes | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the module | - | Management of a reservation | - | - |
| T2S.07.351 | Provision-checking for reservation purposes | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Partial execution of settlement transaction related to liquidity transfer or settlement restriction | SETT.VPB.CLP.7.3 |
| T2S.07.351 | Provision-checking for reservation purposes | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 3 – Pre-empting | Additional filling of partially filled reservations | - | SETT.VPB.PRE.3.1 |
| T2S.07.351 | Provision-checking for reservation purposes | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Securities positions and cash balances update and postings creation | - | SETT.VPB.BKG.2.1 |
| T2S.07.352 | CoSD blocking | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Partial execution of settlement transaction related to liquidity transfer or settlement restriction | SETT.VPB.CLP.7.3 |

| UR | UR Text | GFS PART | Domain/Chapter | Module/Sub-Chapter | Section | Function/Sub-Section 1 | Sub-Section 2 | Sub-Section 3 | Specification Reference |
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| T2S.07.360 | Provision-checking on cash and securities reserved/ blocked | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Management of restricted resources | - | SETT.VPB.CLP.5.1 |
| T2S.07.370 | Provision-checking on several layers of securities and/or cash previously reserved/blocked | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Management of restricted resources | - | SETT.VPB.CLP.5.1 |
| T2S.07.380 | Procedure for unused reserved or blocked cash and securities positions at the end of the day | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 8 – EOD/SOD Processing | End of day cash restriction release information | - | SETT.SPS.ESP.1.1 |
| T2S.08.010 | General objectives of the settlement, optimisation and recycling procedures | 3 | SETT | Night-time Settlement | Description of the module | - | - | - | - |
| T2S.08.020 | Objectives of the settlement procedure during the night-time settlement window | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Introduction | - | SETT.NTS.NTM.1.1 |
| T2S.08.020 | Objectives of the settlement procedure during the night-time settlement window | 3 | SETT | Night-time Settlement | Description of the functions of the module | 2 – Night-time Series Manager | Night-time Optimisation Series | - | SETT.NTS.SMR.3.1 |
| T2S.08.030 | Objectives of the real-time settlement procedure during the daytime settlement window | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 8 – EOD/SOD Processing | Start the creation of the collections | - | SETT.SPS.ESP.5.1 |
| T2S.08.040 | Optimisation objectives during the night-time settlement window | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Preparation | - | SETT. R&O.PSP.1.1 |
| T2S.08.040 | Optimisation objectives during the night-time settlement window | 3 | SETT | Night-time Settlement | Description of the module | - | Optimisation, Provisioning & Auto-collateralisation | - | - |
| T2S.08.040 | Optimisation objectives during the night-time settlement window | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Framework | - | SETT.NTS.OAF.1.1 |
| T2S.08.040 | Optimisation objectives during the night-time settlement window | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Framework | - | SETT.NTS.OAF.1.1 |
| T2S.08.040 | Optimisation objectives during the night-time settlement window | 3 | SETT | Auto-collateralisation | Description of the module | - | - | - | - |
| T2S.08.040 | Optimisation objectives during the night-time settlement window | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Introduction | SETT.ACO.LCM.2.1 |
| T2S.08.050 | Optimisation objectives during the daytime settlement window | 3 | SETT | Daytime Recycling and Optimisation | Description of the module | - | Partial Settlement Attempt | - | - |
| T2S.08.050 | Optimisation objectives during the daytime settlement window | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 1 – Daytime Settlement Optimisation Manager | - | - | SETT.R&O.DSO.1.1 |
| T2S.08.050 | Optimisation objectives during the daytime settlement window | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Framework | - | SETT.R&O.OAF.1.1 |
| T2S.08.050 | Optimisation objectives during the daytime settlement window | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Framework | - | SETT.R&O.OAF.1.1 |
| T2S.08.050 | Optimisation objectives during the daytime settlement window | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Preparation | - | SETT. R&O.PSP.1.1 |

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|------------|--|----------|----------------|---|--|---|------------------------------------|---------------|-------------------------|
| T2S.08.050 | Optimisation objectives during the daytime settlement window | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 6 - Recycling | Settled collection | - | SETT.R&O.REC.1.1 |
| T2S.08.050 | Optimisation objectives during the daytime settlement window | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 6 - Recycling | Increase limits Event | - | SETT.R&O.REC.2.1 |
| T2S.08.050 | Optimisation objectives during the daytime settlement window | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 7 – Partial Settlement Attempt | - | - | SETT.R&O.PSA.1.1 |
| T2S.08.050 | Optimisation objectives during the daytime settlement window | 3 | SETT | Auto-collateralisation | Description of the module | - | - | - | - |
| T2S.08.060 | Recycling objectives: favouring the settlement of oldest transactions | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Priority management | - | SETT.R&O.OAF.2.1 |
| T2S.08.060 | Recycling objectives: favouring the settlement of oldest transactions | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Priority management | - | SETT.NTS.OAF.2.1 |
| T2S.08.070 | Recycling objectives: limiting the length of time during which a transaction remains unsettled | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Priority management | - | SETT.R&O.OAF.2.1 |
| T2S.08.070 | Recycling objectives: limiting the length of time during which a transaction remains unsettled | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Priority management | - | SETT.NTS.OAF.2.1 |
| T2S.08.080 | Optimisation procedures during the night-time and daytime settlement windows | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 4 – Daytime Collection Generator | Introduction | - | SETT.SPS.DCG.1.1 |
| T2S.08.080 | Optimisation procedures during the night-time and daytime settlement windows | 3 | SETT | Daytime Recycling and Optimisation | Description of the module | - | - | - | - |
| T2S.08.080 | Optimisation procedures during the night-time and daytime settlement windows | 3 | SETT | Night-time Settlement | Description of the module | - | - | - | - |
| T2S.08.080 | Optimisation procedures during the night-time and daytime settlement windows | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Introduction | - | SETT.NTS.NTM.1.1 |
| T2S.08.090 | Role of technical netting in the optimisation procedures | 3 | SETT | Optimisation Algorithms common features | Dedicated features per family of optimisation algorithms | - | - | - | - |
| T2S.08.090 | Role of technical netting in the optimisation procedures | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Provisioning net flows preparation | - | SETT.VPB.CLP.4.1 |
| T2S.08.100 | Use of technical netting | 3 | SETT | Optimisation Algorithms common features | Dedicated features per family of optimisation algorithms | - | - | - | - |
| T2S.08.110 | Use of technical netting on the securities and cash sides | 3 | SETT | Optimisation Algorithms common features | Dedicated features per family of optimisation algorithms | - | - | - | - |
| T2S.08.120 | Optimisation procedures with technical netting during the night-time settlement window | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Framework | - | SETT.NTS.OAF.1.1 |
| T2S.08.120 | Optimisation procedures with technical netting during the night-time settlement window | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Framework | - | SETT.NTS.OAF.1.1 |

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| T2S.08.120 | Optimisation procedures with technical netting during the night-time settlement window | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Framework | - | SETT.NTS.OAF.1.1 |
| T2S.08.130 | Criteria to be used for the de-selection of transactions | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Priority management | - | SETT.NTS.OAF.2.1 |
| T2S.08.140 | Submission of pending transactions for optimisation with technical netting during the daytime settlement window | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Intraday Credit Provider request for lacks or for insufficient external guarantee headroom on credit memorandum balance | SETT.VPB.CLP.7.2 |
| T2S.08.150 | Optimisation procedures with technical netting during the daytime settlement window | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 2 – Daytime Series Manager | Daytime Unsettlement Event Series | - | SETT.R&O.SMR.3.1 |
| T2S.08.160 | Optimisation procedures in the daytime settlement window when additional securities are available | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 6 - Recycling | Settled collection | - | SETT.R&O.REC.1.1 |
| T2S.08.170 | Optimisation procedures in the daytime settlement window when additional cash is available | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 6 - Recycling | Settled collection | - | SETT.R&O.REC.1.1 |
| T2S.08.170 | Optimisation procedures in the daytime settlement window when additional cash is available | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 6 - Recycling | Increase limits Event | - | SETT.R&O.REC.2.1 |
| T2S.08.180 | Optimisation procedures in the daytime settlement window when a new transaction fails to be settled | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 2 – Daytime Series Manager | Daytime Unsettlement Event Series | - | SETT.R&O.SMR.3.1 |
| T2S.08.190 | Criteria for selecting transactions in the daytime continuous optimisation process | 3 | SETT | Daytime Recycling and Optimisation | Description of the module | - | Partial Settlement Attempt | - | - |
| T2S.08.190 | Criteria for selecting transactions in the daytime continuous optimisation process | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Priority management | - | SETT.R&O.OAF.2.1 |
| T2S.08.190 | Criteria for selecting transactions in the daytime continuous optimisation process | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 7 – Partial Settlement Attempt | - | - | SETT.R&O.PSA.1.1 |
| T2S.08.210 | Availability of partial settlement procedures | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the module | - | Management of earmarking | - | - |
| T2S.08.210 | Availability of partial settlement procedures | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Introduction | SETT.VPB.CLP.7.1 |
| T2S.08.210 | Availability of partial settlement procedures | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Intraday Credit Provider request for lacks or for insufficient external guarantee headroom on credit memorandum balance | SETT.VPB.CLP.7.2 |
| T2S.08.210 | Availability of partial settlement procedures | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Securities positions and cash balances update and postings creation | - | SETT.VPB.BKG.2.1 |

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|------------|---|----------|----------------|---|--|---------------------------------------|---|---|-------------------------|
| T2S.08.210 | Availability of partial settlement procedures | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Securities positions and cash balances update and postings creation | - | SETT.VPB.BKG.2.1 |
| T2S.08.210 | Availability of partial settlement procedures | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 2 – Daytime Series Manager | Parameters of the series | - | SETT.R&O.SMR.2.1 |
| T2S.08.210 | Availability of partial settlement procedures | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 2 – Daytime Series Manager | Partial settlement window | - | SETT.R&O.SMR.4.1 |
| T2S.08.210 | Availability of partial settlement procedures | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Framework | - | SETT.R&O.OAF.1.1 |
| T2S.08.210 | Availability of partial settlement procedures | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Preparation | - | SETT. R&O.PSP.1.1 |
| T2S.08.220 | Timing for partial settlement procedures | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.08.220 | Timing for partial settlement procedures | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Framework | - | SETT.R&O.OAF.1.1 |
| T2S.08.220 | Timing for partial settlement procedures | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Preparation | - | SETT. R&O.PSP.1.1 |
| T2S.08.220 | Timing for partial settlement procedures | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence X | SETT.NTS.NTM.2.7 |
| T2S.08.220 | Timing for partial settlement procedures | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Framework | - | SETT.NTS.OAF.1.1 |
| T2S.08.230 | Main features of partial settlement | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction Completion | Partial settlement | SETT.SPS.STM.4.2 |
| T2S.08.230 | Main features of partial settlement | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Preparation | - | SETT. R&O.PSP.1.1 |
| T2S.08.230 | Main features of partial settlement | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Determination and application of the thresholds | - | SETT. R&O.PSP.2.1 |
| T2S.08.240 | Main features of partial settlement: keeping track of the initial transaction | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the module | - | Management of earmarking | - | - |
| T2S.08.250 | Triggering partial settlement: agreement and threshold conditions | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Preparation | - | SETT. R&O.PSP.1.1 |
| T2S.08.250 | Triggering partial settlement: agreement and threshold conditions | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Determination and application of the thresholds | - | SETT. R&O.PSP.2.1 |
| T2S.08.270 | Agreement on partial settlement at an instruction level | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Condition Modification Validation | Deactivation of Partial Settlement Indicator Validation | LCMM.IVA.SMIV.4.14 |
| T2S.08.270 | Agreement on partial settlement at an instruction level | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction Completion | Partial settlement | SETT.SPS.STM.4.2 |
| T2S.08.290 | Conditions in terms of thresholds | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 39 – Partial Settlement Threshold | - | - | SDMG.RPS.ENT.39.1 |
| T2S.08.290 | Conditions in terms of thresholds | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Determination and application of the thresholds | - | SETT. R&O.PSP.2.1 |
| T2S.08.300 | Main features of thresholds | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Settlement Process Indicator Validation | LCMM.IVA.SMIV.4.10 |
| T2S.08.300 | Main features of thresholds | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Determination and application of the thresholds | - | SETT. R&O.PSP.2.1 |
| T2S.08.310 | Applicability of thresholds in quantity | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction Completion | Partial settlement | SETT.SPS.STM.4.2 |

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| T2S.08.310 | Applicability of thresholds in quantity | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Determination and application of the thresholds | - | SETT.R&O.PSP.2.1 |
| T2S.08.315 | Applicability of thresholds in cash value | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction Completion | Partial settlement | SETT.SPS.STM.4.2 |
| T2S.08.315 | Applicability of thresholds in cash value | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Determination and application of the thresholds | - | SETT.R&O.PSP.2.1 |
| T2S.08.380 | Partial settlement in optimisation procedures | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Preparation | - | SETT.R&O.PSP.1.1 |
| T2S.08.380 | Partial settlement in optimisation procedures | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Determination and application of the thresholds | - | SETT.R&O.PSP.2.1 |
| T2S.08.390 | Limitation of partial settlements in optimisation procedures | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Framework | - | SETT.R&O.OAF.1.1 |
| T2S.08.390 | Limitation of partial settlements in optimisation procedures | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Determination and application of the thresholds | - | SETT.R&O.PSP.2.1 |
| T2S.08.390 | Limitation of partial settlements in optimisation procedures | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Framework | - | SETT.NTS.OAF.1.1 |
| T2S.08.400 | Application of partial settlement to transactions linked by T2S parties | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction Completion | Partial settlement | SETT.SPS.STM.4.2 |
| T2S.08.400 | Application of partial settlement to transactions linked by T2S parties | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Framework | - | SETT.NTS.OAF.1.1 |
| T2S.08.440 | Non-euro settlements | 2 | INTRO | Multi-currency in T2S | - | - | - | - | - |
| T2S.08.440 | Non-euro settlements | 3 | SETT | Daytime Recycling and Optimisation | Multi-currency aspects | - | - | - | - |
| T2S.08.440 | Non-euro settlements | 3 | SETT | Night-time Settlement | Multi-currency aspects | - | - | - | - |
| T2S.08.450 | Settlement procedures applicable to transactions denominated in non-euro currencies | 3 | SETT | Daytime Recycling and Optimisation | Multi-currency aspects | - | - | - | - |
| T2S.08.450 | Settlement procedures applicable to transactions denominated in non-euro currencies | 3 | SETT | Night-time Settlement | Multi-currency aspects | - | - | - | - |
| T2S.08.460 | Sets of linked transactions whose cash leg is denominated in different currencies | 3 | SETT | Daytime Recycling and Optimisation | Multi-currency aspects | - | - | - | - |
| T2S.08.460 | Sets of linked transactions whose cash leg is denominated in different currencies | 3 | SETT | Night-time Settlement | Multi-currency aspects | - | - | - | - |
| T2S.08.470 | Optimisation procedures applicable to sets of transactions denominated in several currencies | 3 | SETT | Daytime Recycling and Optimisation | Multi-currency aspects | - | - | - | - |
| T2S.08.470 | Optimisation procedures applicable to sets of transactions denominated in several currencies | 3 | SETT | Night-time Settlement | Multi-currency aspects | - | - | - | - |
| T2S.08.480 | Provision of auto-collateralisation functionality | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement | Intraday Credit Provider request for lacks or for insufficient | SETT.VPB.CLP.7.2 |

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| | | | | | | | management | external guarantee headroom on credit memorandum balance | |
| T2S.08.480 | Provision of auto-collateralisation functionality | 3 | SETT | Auto-collateralisation | Description of the module | - | - | - | - |
| T2S.08.480 | Provision of auto-collateralisation functionality | 3 | SETT | Auto-collateralisation | Description of the module | - | - | - | - |
| T2S.08.480 | Provision of auto-collateralisation functionality | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 1 – Auto-Collateralisation Manager | Monitoring auto-collateralisation request | Introduction | SETT.ACO.ACM.2.1 |
| T2S.08.480 | Provision of auto-collateralisation functionality | 3 | SETT | Auto-collateralisation | Multi-currency aspects | - | - | - | - |
| T2S.08.490 | Central banks' ability to provide intraday credit through auto-collateralisation | 3 | SETT | Auto-collateralisation | Description of the module | - | - | - | - |
| T2S.08.500 | Central banks' account structure for auto-collateralisation | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 1 – Auto-Collateralisation Manager | necessary to fill in the lacks and insufficient external guarantee headrooms | Finalisation: common features | SETT.ACO.ACM.5.2 |
| T2S.08.500 | Central banks' account structure for auto-collateralisation | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Preparation of the collateral settlement transactions | SETT.ACO.LCM.2.2 |
| T2S.08.505 | Payment/settlement bank's ability to provide intraday credit through auto-collateralisation | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the intraday credit capacity through auto-collateralisation on flow | SETT.ACO.LCM.1.2 |
| T2S.08.507 | Payment/settlement bank's account structure for auto-collateralisation | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 1 – Auto-Collateralisation Manager | necessary to fill in the lacks and insufficient external guarantee headrooms | Finalisation: common features | SETT.ACO.ACM.5.2 |
| T2S.08.560 | Additional provision check conditions applicable to the triggering of auto-collateralisation operations | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Introduction | SETT.ACO.LCM.2.1 |
| T2S.08.560 | Additional provision check conditions applicable to the triggering of auto-collateralisation operations | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Introduction | SETT.ACO.LCM.2.1 |
| T2S.08.570 | Use of intraday credit provided through auto-collateralisation to settle the underlying transactions | 3 | SETT | Auto-collateralisation | Description of the module | - | - | - | - |
| T2S.08.570 | Use of intraday credit provided through auto-collateralisation to settle the underlying transactions | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 1 – Auto-Collateralisation Manager | Sending Auto-collateralisation answer | - | SETT.ACO.ACM.6.1 |
| T2S.08.572 | Settlement of securities leg of auto-collateralisation with central bank in the case of a Repo country | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 1 – Auto-Collateralisation Manager | necessary to fill in the lacks and insufficient external guarantee headrooms | Finalisation: common features | SETT.ACO.ACM.5.2 |
| T2S.08.572 | Settlement of securities leg of auto-collateralisation with central bank in the case of a Repo country | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Preparation of the collateral settlement transactions | SETT.ACO.LCM.2.2 |
| T2S.08.572 | Settlement of securities leg of auto-collateralisation with central bank in the case of a Repo country | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Preparation of the collateral settlement transactions | SETT.ACO.LCM.2.2 |

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| T2S.08.574 | Settlement of securities leg of auto-collateralisation with central bank in the case of a pledge country | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 1 – Auto-Collateralisation Manager | necessary to fill in the lacks and insufficient external guarantee headrooms | Finalisation: common features | SETT.ACO.ACM.5.2 |
| T2S.08.574 | Settlement of securities leg of auto-collateralisation with central bank in the case of a pledge country | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Preparation of the collateral settlement transactions | SETT.ACO.LCM.2.2 |
| T2S.08.574 | Settlement of securities leg of auto-collateralisation with central bank in the case of a pledge country | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Preparation of the collateral settlement transactions | SETT.ACO.LCM.2.2 |
| T2S.08.577 | Settlement of securities leg of auto-collateralisation with payment/settlement banks (client-collateralisation) | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 1 – Auto-Collateralisation Manager | necessary to fill in the lacks and insufficient external guarantee headrooms | Finalisation: common features | SETT.ACO.ACM.5.2 |
| T2S.08.600 | Use of collateral on stock and on flow | 3 | SETT | Auto-collateralisation | Description of the module | - | - | - | - |
| T2S.08.600 | Use of collateral on stock and on flow | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Introduction | SETT.ACO.LCM.2.1 |
| T2S.08.610 | Earmarking at the level of securities positions | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the Intraday Credit Capacity through auto-collateralisation on stock | SETT.ACO.LCM.1.3 |
| T2S.08.630 | Links between securities accounts and T2S dedicated cash accounts or credit memorandum balance for auto-collateralisation | 3 | SDMG | Securities Account Data Management | Description of the entities | 1 – Securities Account | - | - | SDMG.SAC. ENT.1.1 |
| T2S.08.630 | Links between securities accounts and T2S dedicated cash accounts or credit memorandum balance for auto-collateralisation | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 38 – Limit | - | - | SDMG.RPS.ENT.38.1 |
| T2S.08.630 | Links between securities accounts and T2S dedicated cash accounts or credit memorandum balance for auto-collateralisation | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the Intraday Credit Capacity through auto-collateralisation on stock | SETT.ACO.LCM.1.3 |
| T2S.08.640 | Indication to use collateral on flow | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the intraday credit capacity through auto-collateralisation on flow | SETT.ACO.LCM.1.2 |
| T2S.08.650 | Earmarking at the level of securities account | 3 | SDMG | Securities Account Data Management | Description of the entities | 1 – Securities Account | - | - | SDMG.SAC. ENT.1.1 |
| T2S.08.650 | Earmarking at the level of securities account | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Earmarking at securities account level | SETT.SPS.STM.3.2 |
| T2S.08.650 | Earmarking at the level of securities account | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the intraday credit capacity through auto-collateralisation on flow | SETT.ACO.LCM.1.2 |
| T2S.08.650 | Earmarking at the level of securities account | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the Intraday Credit Capacity through auto-collateralisation on stock | SETT.ACO.LCM.1.3 |
| T2S.08.651 | Receipt/Delivery of securities into/from different position types | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the module | - | Management of earmarking | - | - |

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| T2S.08.651 | Receipt/Delivery of securities into/from different position types | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the intraday credit capacity through auto-collateralisation on flow | SETT.ACO.LCM.1.2 |
| T2S.08.651 | Receipt/Delivery of securities into/from different position types | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the Intraday Credit Capacity through auto-collateralisation on stock | SETT.ACO.LCM.1.3 |
| T2S.08.690 | Conditions for the selection of collateral | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the intraday credit capacity through auto-collateralisation on flow | SETT.ACO.LCM.1.2 |
| T2S.08.690 | Conditions for the selection of collateral | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the Intraday Credit Capacity through auto-collateralisation on stock | SETT.ACO.LCM.1.3 |
| T2S.08.690 | Conditions for the selection of collateral | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Introduction | SETT.ACO.LCM.2.1 |
| T2S.08.700 | Ability for central banks to choose between several types of collateralisation procedures | 3 | SETT | Auto-collateralisation | Description of the module | - | - | - | - |
| T2S.08.700 | Ability for central banks to choose between several types of collateralisation procedures | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 1 – Auto-Collateralisation Manager | ecessary to fill in the lacks and insufficient external guarantee headrooms | Finalisation: common features | SETT.ACO.ACM.5.2 |
| T2S.08.710 | Implementation of the central banks' choice on auto-collateralisation on stock | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Preparation of the collateral settlement transactions | SETT.ACO.LCM.2.2 |
| T2S.08.720 | Implementation of the central banks choice on auto-collateralisation on flow | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Preparation of the collateral settlement transactions | SETT.ACO.LCM.2.2 |
| T2S.08.730 | Underlying settlement instructions eligible for auto-collateralisation | 3 | SETT | Auto-collateralisation | Description of the module | - | - | - | - |
| T2S.08.730 | Underlying settlement instructions eligible for auto-collateralisation | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Introduction | SETT.ACO.LCM.1.1 |
| T2S.08.740 | Types of settlement operations eligible for auto-collateralisation | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Introduction | SETT.ACO.LCM.2.1 |
| T2S.08.750 | Payment/Settlement banks' use of auto-collateralisation with central bank for the settlement of proprietary, clients and settlement users' underlying transactions | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Introduction | SETT.ACO.LCM.2.1 |
| T2S.08.755 | T2S party use of auto-collateralisation with payment/settlement banks (client-collateralisation) for the settlement of proprietary, clients and settlement users' underlying transactions | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Introduction | SETT.ACO.LCM.2.1 |
| T2S.08.800 | Modification of the auto-collateralisation limit with central banks during the settlement process | 3 | SDMG | Functions | - | 4 – Static Data Notify Maintenance | - | - | SDMG.ALL.SDN.1.1 |
| T2S.08.800 | Modification of the auto-collateralisation limit with | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 5 – Actions on Limits | Request from Static Data | - | SETT.SPS.AOL.2.1 |

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| | central banks during the settlement process | | | | | | | | |
| T2S.08.800 | Modification of the auto-collateralisation limit with central banks during the settlement process | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 5 – Actions on Limits | Request from Static Data | - | SETT.SPS.AOL.2.1 |
| T2S.08.800 | Modification of the auto-collateralisation limit with central banks during the settlement process | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the module | - | - | - | - |
| T2S.08.800 | Modification of the auto-collateralisation limit with central banks during the settlement process | 3 | SETT | Auto-collateralisation | Description of the module | - | - | - | - |
| T2S.08.800 | Modification of the auto-collateralisation limit with central banks during the settlement process | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 4- Forced Reimbursement Manager | Forced reimbursement: process | - | SETT.ACO.FRM.2.1 |
| T2S.08.810 | Modification of the auto-collateralisation limit with payment/settlement banks during the settlement process | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 38 – Limit | - | - | SDMG.RPS.ENT.38.1 |
| T2S.08.810 | Modification of the auto-collateralisation limit with payment/settlement banks during the settlement process | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 5 – Actions on Limits | Request from Static Data | - | SETT.SPS.AOL.2.1 |
| T2S.08.815 | Management of auto-collateralisation reimbursement operations | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Additional processing for auto-collateralisation operation | - | SETT.VPB.BKG.6.1 |
| T2S.08.815 | Management of auto-collateralisation reimbursement operations | 3 | SETT | Auto-collateralisation | Description of the module | - | - | - | - |
| T2S.08.820 | Payment/Settlement banks' ability to trigger reimbursement of auto-collateralisation operations with central banks during the real-time window | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.08.820 | Payment/Settlement banks' ability to trigger reimbursement of auto-collateralisation operations with central banks during the real-time window | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Additional processing for auto-collateralisation operation | - | SETT.VPB.BKG.6.1 |
| T2S.08.827 | Payment/Settlement banks' ability to trigger reimbursement of intraday credit provided through auto-collateralisation to their clients during the real-time window | 3 | SETT | Auto-collateralisation | Description of the module | - | Intraday Credit Reimbursement | - | - |
| T2S.08.850 | Automated reimbursement of pending intraday credit with central banks at the cut-off time | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the module | - | - | - | - |

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| T2S.08.850 | Automated reimbursement of pending intraday credit with central banks at the cut-off time | 3 | SETT | Auto-collateralisation | Description of the module | - | - | - | - |
| T2S.08.850 | Automated reimbursement of pending intraday credit with central banks at the cut-off time | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 5 – EOD NCB Intraday Credit Reimbursement Manager | Introduction | - | SETT.ACO.CRM.1.1 |
| T2S.08.850 | Automated reimbursement of pending intraday credit with central banks at the cut-off time | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 5 – EOD NCB Intraday Credit Reimbursement Manager | Preparation of the end-of-day intraday credit reimbursement | - | SETT.ACO.CRM.2.1 |
| T2S.08.860 | Transfer of auto-collateralisation that remains pending at the cut-off time | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 5 – EOD NCB Intraday Credit Reimbursement Manager | Management of pending intraday credit | - | SETT.ACO.CRM.4.1 |
| T2S.08.910 | Dynamic reimbursements of auto-collateralisation and automated substitution of collateral with central bank or payment/settlement banks | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Intraday Credit Provider request for lacks or for insufficient external guarantee headroom on credit memorandum balance | SETT.VPB.CLP.7.2 |
| T2S.08.910 | Dynamic reimbursements of auto-collateralisation and automated substitution of collateral with central bank or payment/settlement banks | 3 | SETT | Auto-collateralisation | Description of the module | - | - | - | - |
| T2S.08.910 | Dynamic reimbursements of auto-collateralisation and automated substitution of collateral with central bank or payment/settlement banks | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 1 – Auto-Collateralisation Manager | Monitoring lack of securities | Lack of securities resolution: negative answer due to insufficient cash to settle the selected reverse collateral settlement transactions | SETT.ACO.ACM.3.4 |
| T2S.08.910 | Dynamic reimbursements of auto-collateralisation and automated substitution of collateral with central bank or payment/settlement banks | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 2 – Lack of Securities Manager | Collateralised securities check | - | SETT.ACO.LSM.2.1 |
| T2S.09.010 | Increases/ decreases in funds shares volumes | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Introduction | - | SETT.SPS.STM.1.1 |
| T2S.09.020 | Decimals in funds shares | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Introduction | - | SETT.SPS.STM.1.1 |
| T2S.09.030 | Coupon stripping/reattachment functionality | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Introduction | - | SETT.SPS.STM.1.1 |
| T2S.09.040 | Coupon stripping process | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Introduction | - | SETT.SPS.STM.1.1 |
| T2S.09.050 | Coupon reattachment process | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Introduction | - | SETT.SPS.STM.1.1 |
| T2S.09.060 | Types of specific settlements expected from T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction Completion | Introduction | SETT.SPS.STM.4.1 |
| T2S.09.060 | Types of specific settlements expected from T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Links | - | SETT.SPS.STM.4.3 |
| T2S.09.070 | T2S shall accept linked instructions | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Links | - | SETT.SPS.STM.4.3 |
| T2S.09.070 | T2S shall accept linked instructions | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 4 – Daytime Collection Generator | Collection definition/rules | - | SETT.SPS.DCG.2.1 |

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| T2S.09.080 | Linked settlement of several transactions is all-or-none | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Links | - | SETT.SPS.STM.4.3 |
| T2S.09.080 | Linked settlement of several transactions is all-or-none | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the module | - | - | - | - |
| T2S.09.090 | T2S automatic linking of settlement of transactions | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Links | - | SETT.SPS.STM.4.3 |
| T2S.09.090 | T2S automatic linking of settlement of transactions | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 1 – Auto-Collateralisation Manager | Sending Auto-collateralisation answer | - | SETT.ACO.ACM.6.1 |
| T2S.09.100 | Linked securities redeliveries | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Links | - | SETT.SPS.STM.4.3 |
| T2S.09.100 | Linked securities redeliveries | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Final ChecksReference Id | - | SETT.SPS.STM.5.1 |
| T2S.09.100 | Linked securities redeliveries | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 1 – Daytime Settlement Optimisation Manager | - | - | SETT.R&O.DSO.1.1 |
| T2S.09.110 | Linked securities receipt | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Links | - | SETT.SPS.STM.4.3 |
| T2S.09.110 | Linked securities receipt | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Final ChecksReference Id | - | SETT.SPS.STM.5.1 |
| T2S.09.110 | Linked securities receipt | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 4 – Daytime Collection Generator | Collection definition/rules | - | SETT.SPS.DCG.2.1 |
| T2S.09.110 | Linked securities receipt | 3 | SETT | Daytime Recycling and Optimisation | Description of the module | - | Partial Settlement Attempt | - | - |
| T2S.09.110 | Linked securities receipt | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 1 – Daytime Settlement Optimisation Manager | - | - | SETT.R&O.DSO.1.1 |
| T2S.09.110 | Linked securities receipt | 3 | SETT | Night-time Settlement | Description of the module | - | - | - | - |
| T2S.09.120 | Eligibility of linked transactions for partial settlement | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction Completion | Partial settlement | SETT.SPS.STM.4.2 |
| T2S.09.120 | Eligibility of linked transactions for partial settlement | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Framework | - | SETT.NTS.OAF.1.1 |
| T2S.09.130 | Level of priority applied to the set of linked transactions | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Priority attribute | SETT.SPS.STM.3.6 |
| T2S.09.130 | Level of priority applied to the set of linked transactions | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Priority management | - | SETT.R&O.OAF.2.1 |
| T2S.09.130 | Level of priority applied to the set of linked transactions | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Priority management | - | SETT.NTS.OAF.2.1 |
| T2S.09.140 | Ability for T2S Parties to transfer baskets of collateral | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Introduction | - | SETT.SPS.STM.1.1 |
| T2S.09.150 | Securities and T2S dedicated cash accounts used for deliveries of baskets of collateral | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Introduction | - | SETT.SPS.STM.1.1 |
| T2S.09.160 | Settlement procedure applicable to deliveries of baskets of collateral | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Introduction | - | SETT.SPS.STM.1.1 |
| T2S.09.170 | Eligibility of basket of collateral deliveries for partial settlement | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction Completion | Partial settlement | SETT.SPS.STM.4.2 |
| T2S.09.180 | Processing of blocking/reservation instructions | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.09.180 | Processing of blocking/reservation instructions | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Settlement Restriction | SETT.SPS.STM.3.3 |

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| T2S.09.180 | Processing of blocking/reservation instructions | 3 | SETT | Night-time Settlement | Description of the functions of the module | 4 – Common Limit and Provision Checking | Settlement Restrictions processing | - | SETT.NTS.CLP.1.1 |
| T2S.09.190 | Reference to a reservation/blocking instruction | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Settlement Restriction | SETT.SPS.STM.3.3 |
| T2S.09.190 | Reference to a reservation/blocking instruction | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Matching Object | SETT.SPS.STM.3.4 |
| T2S.09.190 | Reference to a reservation/blocking instruction | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Management of restricted resources | - | SETT.VPB.CLP.5.1 |
| T2S.09.200 | Deletion of a reservation/blocking instruction | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Securities positions and cash balances update and postings creation | - | SETT.VPB.BKG.2.1 |
| T2S.09.210 | Activation of CoSD | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 2 – CoSD Analyser | CoSD rules Analyser | - | SETT.SPS.COA.2.1 |
| T2S.09.210 | Activation of CoSD | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 2 – CoSD Analyser | CoSD Activation | - | SETT.SPS.COA.3.1 |
| T2S.09.220 | CoSD settlement process | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.09.220 | CoSD settlement process | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 2 – CoSD Analyser | CoSD Activation | - | SETT.SPS.COA.3.1 |
| T2S.09.220 | CoSD settlement process | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Settlement Restriction | SETT.SPS.STM.3.3 |
| T2S.09.220 | CoSD settlement process | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Management of restricted resources | - | SETT.VPB.CLP.5.1 |
| T2S.09.230 | CoSD messages | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.09.240 | CoSD recycling | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 5 – Instruction Hold/Release | Processing of Hold Instructions | Hold Instruction to be executed | LCMM.IMA.HRM.2.3 |
| T2S.09.250 | CoSD cancellation process | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.09.260 | Multilateral instructions | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Introduction | - | SETT.SPS.STM.1.1 |
| T2S.09.270 | Settlement of corporate actions in T2S | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.09.270 | Settlement of corporate actions in T2S | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.09.270 | Settlement of corporate actions in T2S | 2 | INTRO | Objective and scope of T2S | Schedule and calendar | - | Sequencing | - | - |
| T2S.09.270 | Settlement of corporate actions in T2S | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 1 | SETT.NTS.NTM.2.3 |
| T2S.09.270 | Settlement of corporate actions in T2S | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 2 | SETT.NTS.NTM.2.4 |
| T2S.09.270 | Settlement of corporate actions in T2S | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Sequence processing | Sequence 3 | SETT.NTS.NTM.2.5 |
| T2S.09.280 | Unblocking positions in connection with the settlement of corporate actions | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Matching Object | SETT.SPS.STM.3.4 |
| T2S.09.290 | Linking of unblocking of positions with the settlement of corporate actions | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Settlement Restriction | SETT.SPS.STM.3.3 |

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| T2S.09.290 | Linking of unblocking of positions with the settlement of corporate actions | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Links | - | SETT.SPS.STM.4.3 |
| T2S.09.300 | Settlement of corporate actions via cross-CSD links – an Investor CSD receives securities from its Technical Issuer CSD | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenario Intra | - | SETT.SPS.RCA.3.1 |
| T2S.09.310 | Settlement of corporate actions via cross-CSD links – an Investor-CSD delivers securities to its Technical Issuer CSD | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenario Intra | - | SETT.SPS.RCA.3.1 |
| T2S.09.320 | Settlement of securities issuance in T2S – increasing the issued balance of a security | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Introduction | - | SETT.SPS.STM.1.1 |
| T2S.09.330 | Settlement of securities redemption in T2S – decreasing the issued balance of a security | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Introduction | - | SETT.SPS.STM.1.1 |
| T2S.09.340 | Account set-up between an Investor CSD and its Technical Issuer CSD | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenario Intra | - | SETT.SPS.RCA.3.1 |
| T2S.09.350 | Settlement of a link between an Investor CSD and a Issuer CSD in T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Analysis of the realignment chains | List of scenarios | SETT.SPS.RCA.2.6 |
| T2S.09.350 | Settlement of a link between an Investor CSD and a Issuer CSD in T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Analysis of the realignment chains | List of scenarios | SETT.SPS.RCA.2.6 |
| T2S.09.350 | Settlement of a link between an Investor CSD and a Issuer CSD in T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Analysis of the realignment chains | List of scenarios | SETT.SPS.RCA.2.6 |
| T2S.09.350 | Settlement of a link between an Investor CSD and a Issuer CSD in T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenarios Cross | Scenario Cross 1: Two Investor CSDs and one Issuer CSD all in T2S | SETT.SPS.RCA.4.1 |
| T2S.09.360 | Settlement of a transfer of securities from an Investor CSD linked with the Issuer CSD to another Investor CSD linked to the Issuer CSD in T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Analysis of the realignment chains | List of scenarios | SETT.SPS.RCA.2.6 |
| T2S.09.360 | Settlement of a transfer of securities from an Investor CSD linked with the Issuer CSD to another Investor CSD linked to the Issuer CSD in T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Analysis of the realignment chains | List of scenarios | SETT.SPS.RCA.2.6 |
| T2S.09.360 | Settlement of a transfer of securities from an Investor CSD linked with the Issuer CSD to another Investor CSD linked to the Issuer CSD in T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Analysis of the realignment chains | List of scenarios | SETT.SPS.RCA.2.6 |
| T2S.09.360 | Settlement of a transfer of securities from an Investor CSD linked with the Issuer CSD to another Investor CSD linked to the Issuer CSD in T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenarios Cross | Scenario Cross 1: Two Investor CSDs and one Issuer CSD all in T2S | SETT.SPS.RCA.4.1 |
| T2S.09.370 | Settlement of relayed links in T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenarios Cross | Scenario Cross 1: Two Investor CSDs and one Issuer CSD all in T2S | SETT.SPS.RCA.4.1 |

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| T2S.09.380 | Settlement of a transfer of securities from an Investor CSD linked with a Technical Issuer CSD to another Investor CSD linked with the same Technical Issuer CSD in T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenarios Cross | Scenario Cross 3: Common Technical Issuer CSD in T2S | SETT.SPS.RCA.4.3 |
| T2S.09.390 | Settlement of a transfer of securities between two External Investor CSDs and the Issuer CSD is in T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Analysis of the realignment chains | List of scenarios | SETT.SPS.RCA.2.6 |
| T2S.09.390 | Settlement of a transfer of securities between two External Investor CSDs and the Issuer CSD is in T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenarios External | Scenario External 1: both Investor CSDs are external to T2S and the Issuer CSD is in T2S | SETT.SPS.RCA.5.1 |
| T2S.09.400 | Settlement of a transfer of securities between an Investor CSD that is External to T2S and an Investor CSD in T2S when the Issuer CSD is also in T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Analysis of the realignment chains | List of scenarios | SETT.SPS.RCA.2.6 |
| T2S.09.400 | Settlement of a transfer of securities between an Investor CSD that is External to T2S and an Investor CSD in T2S when the Issuer CSD is also in T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenarios External | Scenario External 2: One Investor CSD is external to T2S with one Investor CSD and the Issuer CSD in T2S | SETT.SPS.RCA.5.2 |
| T2S.09.410 | Settlement of a transfer of securities between an Investor CSD in T2S and an External Investor CSD when the Issuer CSD is also External to T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Analysis of the realignment chains | List of scenarios | SETT.SPS.RCA.2.6 |
| T2S.09.410 | Settlement of a transfer of securities between an Investor CSD in T2S and an External Investor CSD when the Issuer CSD is also External to T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenarios External | Scenario External 3: One Investor CSD and the Issuer CSD are external to T2S with one Investor CSD in T2S | SETT.SPS.RCA.5.3 |
| T2S.09.410 | Settlement of a transfer of securities between an Investor CSD in T2S and an External Investor CSD when the Issuer CSD is also External to T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 2 – CoSD Analyser | CoSD rules Analyser | - | SETT.SPS.COA.2.1 |
| T2S.09.410 | Settlement of a transfer of securities between an Investor CSD in T2S and an External Investor CSD when the Issuer CSD is also External to T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 2 – CoSD Analyser | CoSD Activation | - | SETT.SPS.COA.3.1 |
| T2S.09.410 | Settlement of a transfer of securities between an Investor CSD in T2S and an External Investor CSD when the Issuer CSD is also External to T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Settlement Restriction | SETT.SPS.STM.3.3 |
| T2S.09.420 | Settlement of a transfer of securities between two Investor CSDs in T2S and an Issuer CSD that is External to T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Analysis of the realignment chains | List of scenarios | SETT.SPS.RCA.2.6 |

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| T2S.09.420 | Settlement of a transfer of securities between two Investor CSDs in T2S and an Issuer CSD that is External to T2S | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser | Scenarios External | Scenario External 4: The Issuer CSD is external to T2S and both Investor CSDs are in T2S | SETT.SPS.RCA.5.4 |
| T2S.10.010 | Attribute Requirements for Securities Positions | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Securities positions and cash balances update and postings creation | - | SETT.VPB.BKG.2.1 |
| T2S.10.020 | Securities Position Rebuild | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 6 – Rebuilding Securities Positions or Cash Balances | - | - | SETT.VPB.RSP.1.1 |
| T2S.10.022 | Securities Position Rebuild Consistency Check | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 6 – Rebuilding Securities Positions or Cash Balances | - | - | SETT.VPB.RSP.1.1 |
| T2S.10.030 | Blocked, Reserved, Segregated and Earmarked Positions | 3 | SDMG | Rules and Parameters Data Management | Restriction types | - | - | - | SDMG.RPS.DMD.8.1 |
| T2S.10.030 | Blocked, Reserved, Segregated and Earmarked Positions | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Introduction | - | SETT.VPB.CLP.1.1 |
| T2S.10.030 | Blocked, Reserved, Segregated and Earmarked Positions | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Management of restricted resources | - | SETT.VPB.CLP.5.1 |
| T2S.10.030 | Blocked, Reserved, Segregated and Earmarked Positions | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Partial execution of settlement transaction related to liquidity transfer or settlement restriction | SETT.VPB.CLP.7.3 |
| T2S.10.040 | Scenario 1 – Positions in a Separate Securities Collateral Account | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Introduction | - | SETT.VPB.CLP.1.1 |
| T2S.10.050 | Scenario 2 – Blocking Positions for Collateral in the Same Securities Account | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Management of restricted resources | - | SETT.VPB.CLP.5.1 |
| T2S.10.060 | Limit Management | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 38 – Limit | - | - | SDMG.RPS.ENT.38.1 |
| T2S.10.061 | Auto-collateralisation limit between NCB and payment/settlement bank | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 38 – Limit | - | - | SDMG.RPS.ENT.38.1 |
| T2S.10.061 | Auto-collateralisation limit between NCB and payment/settlement bank | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Introduction | SETT.VPB.CLP.7.1 |
| T2S.10.061 | Auto-collateralisation limit between NCB and payment/settlement bank | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Conditional resort to Auto-collateralisation | - | SETT.R&O.OAF.3.1 |
| T2S.10.061 | Auto-collateralisation limit between NCB and payment/settlement bank | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Conditional resort to Auto-Collateralisation | - | SETT.NTS.OAF.4.1 |
| T2S.10.061 | Auto-collateralisation limit between NCB and payment/settlement bank | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Introduction | SETT.ACO.LCM.2.1 |
| T2S.10.062 | Auto-collateralisation limit between payment bank and T2S Actor for which it act as a liquidity provider | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 38 – Limit | - | - | SDMG.RPS.ENT.38.1 |
| T2S.10.062 | Auto-collateralisation limit between payment bank and T2S Actor for which it act as a liquidity provider | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Introduction | SETT.ACO.LCM.2.1 |
| T2S.10.063 | External guarantee limit | 3 | SDMG | Rules and Parameters Data | Other rules and | 38 – Limit | - | - | SDMG.RPS.ENT.38.1 |

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| | | | | Management | parameters | | | | |
| T2S.10.063 | External guarantee limit | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Introduction | SETT.VPB.CLP.7.1 |
| T2S.10.063 | External guarantee limit | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Conditional resort to Auto-collateralisation | - | SETT.R&O.OAF.3.1 |
| T2S.10.063 | External guarantee limit | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Conditional resort to Auto-Collateralisation | - | SETT.NTS.OAF.4.1 |
| T2S.10.064 | Unsecured guarantee limit | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 38 – Limit | - | - | SDMG.RPS.ENT.38.1 |
| T2S.10.064 | Unsecured guarantee limit | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Introduction | SETT.VPB.CLP.7.1 |
| T2S.10.064 | Unsecured guarantee limit | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 3 – Optimisation Algorithms Functions | Conditional resort to Auto-collateralisation | - | SETT.R&O.OAF.3.1 |
| T2S.10.064 | Unsecured guarantee limit | 3 | SETT | Night-time Settlement | Description of the functions of the module | 3 – Optimisation Algorithms functions | Conditional resort to Auto-Collateralisation | - | SETT.NTS.OAF.4.1 |
| T2S.10.086 | Attribute requirement for limits | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Introduction | SETT.VPB.CLP.7.1 |
| T2S.10.087 | Resetting limit utilisation at end-of-day | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Journaling of Limit Utilisations | - | SETT.VPB.BKG.3.1 |
| T2S.10.090 | Limit Utilisation | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Journaling of Limit Utilisations | - | SETT.VPB.BKG.3.1 |
| T2S.10.100 | Journaling of Limit Utilisation | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Journaling of Limit Utilisations | - | SETT.VPB.BKG.3.1 |
| T2S.10.110 | Cash Account Balances | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 4 – Booking | Securities positions and cash balances update and postings creation | - | SETT.VPB.BKG.2.1 |
| T2S.10.120 | Rebuilding of T2S Dedicated Cash Account Balances | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 6 – Rebuilding Securities Positions or Cash Balances | - | - | SETT.VPB.RSP.1.1 |
| T2S.10.130 | Blocked and Reserved Cash Balances | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Management of restricted resources | - | SETT.VPB.CLP.5.1 |
| T2S.10.130 | Blocked and Reserved Cash Balances | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement management | Partial execution of settlement transaction related to liquidity transfer or settlement restriction | SETT.VPB.CLP.7.3 |
| T2S.11.005 | Business Date | 3 | OPSR | Scheduling | Static Functional description | 1 – Operating Day Planner | - | - | OPSR.SCH.BDP.1.1 |
| T2S.11.010 | Manual Update of Business Date | 3 | OPSR | Scheduling | Static Functional description | - | - | - | - |
| T2S.11.010 | Manual Update of Business Date | 3 | OPSR | Scheduling | Static Functional description | 1 – Operating Day Planner | - | - | OPSR.SCH.BDP.1.1 |
| T2S.11.020 | Automated Update of Business Date | 3 | OPSR | Scheduling | Static Functional description | 1 – Operating Day Planner | - | - | OPSR.SCH.BDP.1.1 |
| T2S.11.030 | Resetting Processes after Business Date Update | 3 | OPSR | Scheduling | Static Functional description | 2 – Daily Scheduler | Start Next Scheduled Processes | - | OPSR.SCH.DSP.1.1 |
| T2S.11.040 | Daily processing schedule | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.11.040 | Daily processing schedule | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.11.040 | Daily processing schedule | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |

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| T2S.11.040 | Daily processing schedule | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.11.040 | Daily processing schedule | 3 | SDMG | Rules and Parameters Data Management | Scheduling | - | - | - | SDMG.RPS.DMD.6.1 |
| T2S.11.040 | Daily processing schedule | 3 | OPSR | Scheduling | Static Functional description | 2 – Daily Scheduler | Start Next Scheduled Processes | - | OPSR.SCH.DSP.1.1 |
| T2S.11.050 | System entity management | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 40 – System Entity | - | - | SDMG.RPS.ENT.40.1 |
| T2S.11.060 | Defining System Entities | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 40 – System Entity | - | - | SDMG.RPS.ENT.40.1 |
| T2S.11.070 | Entity Attribute Requirements for System Entity Definition | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 40 – System Entity | - | - | SDMG.RPS.ENT.40.1 |
| T2S.11.080 | Segregation of Data | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 40 – System Entity | - | - | SDMG.RPS.ENT.40.1 |
| T2S.11.090 | Querying and Selecting System Entities | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.11.100 | Parameter Window for Update and Display | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.11.110 | List of System Entities for Input | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.11.110 | List of System Entities for Input | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 40 – System Entity | - | - | SDMG.RPS.ENT.40.1 |
| T2S.11.120 | Maintaining System Entities | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 40 – System Entity | - | - | SDMG.RPS.ENT.40.1 |
| T2S.11.130 | Adding a System Entity | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 40 – System Entity | - | - | SDMG.RPS.ENT.40.1 |
| T2S.11.140 | Updating a System Entity | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 40 – System Entity | - | - | SDMG.RPS.ENT.40.1 |
| T2S.11.150 | Deleting a System Entity | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 40 – System Entity | - | - | SDMG.RPS.ENT.40.1 |
| T2S.11.160 | Closing day calendar | 3 | SDMG | Rules and Parameters Data Management | Scheduling | 21 – Closing Day | - | - | SDMG.RPS.ENT.21.1 |
| T2S.11.170 | Entity Attribute Requirements for the Calendar | 3 | SDMG | Rules and Parameters Data Management | Scheduling | 21 – Closing Day | - | - | SDMG.RPS.ENT.21.1 |
| T2S.11.180 | Calendar Updates | 3 | SDMG | Rules and Parameters Data Management | Scheduling | 21 – Closing Day | - | - | SDMG.RPS.ENT.21.1 |
| T2S.11.190 | Tolerance Amount | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 41 – Tolerance Amount | - | - | SDMG.RPS.ENT.41.1 |
| T2S.11.200 | Attribute domain management | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.11.210 | Attribute Domain Model | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.11.220 | Attribute Value | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | 17 – Attribute Value | - | - | SDMG.RPS.ENT.17.1 |
| T2S.11.230 | Reference Value | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | 16 – Attribute Reference | - | - | SDMG.RPS.ENT.16.1 |
| T2S.11.240 | Attribute Domain Definition | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | 15 – Attribute Domain | - | - | SDMG.RPS.ENT.15.1 |
| T2S.11.240 | Attribute Domain Definition | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | 16 – Attribute Reference | - | - | SDMG.RPS.ENT.16.1 |
| T2S.11.250 | Attribute Reference Definition | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | 16 – Attribute Reference | - | - | SDMG.RPS.ENT.16.1 |
| T2S.11.270 | Attribute Domain User | 3 | SDMG | Rules and Parameters Data | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |

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| | Interface | | | Management | | | | | |
| T2S.11.280 | Querying and Selecting an Attribute Domain | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.11.290 | Displaying and Maintaining an Attribute Domain | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.11.300 | Creating Attribute Domains | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.11.310 | Changing an attribute domain | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.11.320 | Deleting an Attribute Domain | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.11.330 | List of Valid Codes | 3 | INTF | T2S Graphical User Interface | General aspects | - | - | - | - |
| T2S.11.330 | List of Valid Codes | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.11.340 | Settlement priority defaults | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.11.340 | Settlement priority defaults | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 37 – Currency | - | - | SDMG.RPS.ENT.37.1 |
| T2S.11.340 | Settlement priority defaults | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Priority attribute | SETT.SPS.STM.3.6 |
| T2S.11.340 | Settlement priority defaults | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Priority attribute | SETT.SPS.STM.3.6 |
| T2S.11.350 | Sequencing rules | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.11.350 | Sequencing rules | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 37 – Currency | - | - | SDMG.RPS.ENT.37.1 |
| T2S.11.355 | Roles and privileges for authorisation | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | - | - | - | SDMG.RPS.DMD.1.1 |
| T2S.11.360 | Privileges | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 4 – Check Privilege | - | - | INTF.INP.CHP.1.1 |
| T2S.11.360 | Privileges | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | - | - | - | SDMG.RPS.DMD.1.1 |
| T2S.11.360 | Privileges | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | 2 – Privilege | - | - | SDMG.RPS.ENT.2.1 |
| T2S.11.360 | Privileges | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 37 – Currency | - | - | SDMG.RPS.ENT.37.1 |
| T2S.11.361 | Classification of privileges | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 4 – Check Privilege | - | - | INTF.INP.CHP.1.1 |
| T2S.11.361 | Classification of privileges | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | 2 – Privilege | - | - | SDMG.RPS.ENT.2.1 |
| T2S.11.362 | Grants | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | 2 – Privilege | - | - | SDMG.RPS.ENT.2.1 |
| T2S.11.370 | Displaying and Maintaining Privileges | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | - | - | - | SDMG.RPS.DMD.1.1 |
| T2S.11.375 | Secured static data object and Grouping static data objects as secured group | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | 4 – Secured Object | Description | - | SDMG.RPS.ENT.4.1 |
| T2S.11.375 | Secured static data object and Grouping static data objects as secured group | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | 5 – Secured Group | Description | - | SDMG.RPS.ENT.5.1 |
| T2S.11.400 | Roles | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | - | - | - | SDMG.RPS.DMD.1.1 |

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| T2S.11.400 | Roles | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | 3 – Role | Description | - | SDMG.RPS.ENT.3.1 |
| T2S.11.410 | CSD-Specific Roles | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | - | - | - | SDMG.RPS.DMD.1.1 |
| T2S.11.420 | CSD T2S-Party-Specific Roles | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | - | - | - | SDMG.RPS.DMD.1.1 |
| T2S.11.420 | CSD T2S-Party-Specific Roles | 3 | SDMG | Rules and Parameters Data Management | Market-specific attributes | 22 – Market-Specific Attribute | - | - | SDMG.RPS.ENT.22.1 |
| T2S.11.430 | Maintaining and Displaying Roles | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | - | - | - | SDMG.RPS.DMD.1.1 |
| T2S.11.440 | T2S System User | 3 | INTF | Communication Module | Description of the functions of the module | 2 – Check Sender Authentication and Decryption A2A | - | - | INTF.COM-A2A.CSA.1.1 |
| T2S.11.440 | T2S System User | 3 | INTF | Communication Module | Description of the functions of the module | 3 - Check Sender Authentication and Decryption U2A | - | - | INTF.COM-U2A.CSA.1.1 |
| T2S.11.440 | T2S System User | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | 1 – User | - | - | SDMG.RPS.ENT.1.1 |
| T2S.11.450 | T2S System User Assignment to T2S Party and System Entity | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | 1 – User | - | - | SDMG.RPS.ENT.1.1 |
| T2S.11.460 | Displaying and Maintaining T2S System Users | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | - | - | - | SDMG.RPS.DMD.1.1 |
| T2S.11.470 | Adding a T2S System User | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | - | - | - | SDMG.RPS.DMD.1.1 |
| T2S.11.480 | Updating a T2S System User | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | - | - | - | SDMG.RPS.DMD.1.1 |
| T2S.11.490 | Deleting a T2S System User | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | - | - | - | SDMG.RPS.DMD.1.1 |
| T2S.11.500 | Locking a T2S System User | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | 1 – User | - | - | SDMG.RPS.ENT.1.1 |
| T2S.11.510 | Unlocking a T2S System User | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | 1 – User | - | - | SDMG.RPS.ENT.1.1 |
| T2S.11.520 | Password Reset | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | - | - | - | SDMG.RPS.DMD.1.1 |
| T2S.11.530 | Role Assignment | 3 | SDMG | Rules and Parameters Data Management | Users, roles and privileges | 3 – Role | Description | - | SDMG.RPS.ENT.3.1 |
| T2S.11.545 | Allegement Period | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.11.545 | Allegement Period | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.11.545 | Allegement Period | 3 | LCMM | Status Management | Description of the functions of the module | 5 – Allegements | Creation of Allegements | - | LCMM. STM.MTA.2.1 |
| T2S.11.640 | Message subscription service | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 4 – Check A2A Message Subscription | - | - | INTF.OUP-A2A.CMS.1.1 |
| T2S.11.640 | Message subscription service | 3 | SDMG | Rules and Parameters Data Management | Message subscription | - | - | - | SDMG.RPS.DMD.2.1 |
| T2S.11.651 | Restriction Type Entity | 3 | SDMG | Rules and Parameters Data Management | Restriction types | 23 –Restriction Type | - | - | SDMG.RPS.ENT.23.1 |
| T2S.11.652 | Adding market-specific attributes to a restriction type | 3 | SDMG | Rules and Parameters Data Management | Restriction types | 25 – Restriction Type Parameter | - | - | SDMG.RPS.ENT. 25.1 |
| T2S.11.653 | Restriction Type Rule Entity | 3 | SDMG | Rules and Parameters Data Management | Restriction types | 23 –Restriction Type | - | - | SDMG.RPS.ENT.23.1 |
| T2S.11.654 | Restriction Type Matrix Entity | 3 | SDMG | Rules and Parameters Data Management | Restriction types | 26 –Restriction Type Parameter Type | - | - | SDMG.RPS.ENT.26.1 |

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| T2S.11.661 | Configuration of restriction types | 3 | SDMG | Rules and Parameters Data Management | Restriction types | - | - | - | SDMG.RPS.DMD.8.1 |
| T2S.11.662 | Restriction processing types | 3 | SDMG | Rules and Parameters Data Management | Restriction types | 23 –Restriction Type | - | - | SDMG.RPS.ENT.23.1 |
| T2S.11.663 | Configuration of type of restriction profile | 3 | SDMG | Rules and Parameters Data Management | Restriction types | 23 –Restriction Type | - | - | SDMG.RPS.ENT.23.1 |
| T2S.11.664 | Configuration of rules and matrices for restriction types | 3 | SDMG | Rules and Parameters Data Management | Restriction types | - | - | - | SDMG.RPS.DMD.8.1 |
| T2S.11.666 | Configuration of restriction types, applying to all CSDs and NCBs in T2S | 3 | SDMG | Rules and Parameters Data Management | Restriction types | - | - | - | SDMG.RPS.DMD.8.1 |
| T2S.11.670 | Adding a Restriction Types | 3 | SDMG | Rules and Parameters Data Management | Restriction types | - | - | - | SDMG.RPS.DMD.8.1 |
| T2S.11.680 | Updating a Restriction Types | 3 | SDMG | Rules and Parameters Data Management | Restriction types | - | - | - | SDMG.RPS.DMD.8.1 |
| T2S.11.690 | Deleting a Restriction Types | 3 | SDMG | Rules and Parameters Data Management | Restriction types | - | - | - | SDMG.RPS.DMD.8.1 |
| T2S.11.693 | Adding a market-specific securities attribute to a restriction type | 3 | SDMG | Rules and Parameters Data Management | Restriction types | - | - | - | SDMG.RPS.DMD.8.1 |
| T2S.11.694 | Adding a market-specific securities account to a restriction type | 3 | SDMG | Rules and Parameters Data Management | Restriction types | - | - | - | SDMG.RPS.DMD.8.1 |
| T2S.11.700 | SWIFT BIC directory | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 42 – T2S BIC Directory | - | - | SDMG.RPS.ENT.42.1 |
| T2S.11.710 | SWIFT BIC Directory Attribute Requirements | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 42 – T2S BIC Directory | - | - | SDMG.RPS.ENT.42.1 |
| T2S.11.720 | Automated BIC Directory Update | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 42 – T2S BIC Directory | - | - | SDMG.RPS.ENT.42.1 |
| T2S.11.730 | Partial settlement thresholds | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 39 – Partial Settlement Threshold | - | - | SDMG.RPS.ENT.39.1 |
| T2S.11.730 | Partial settlement thresholds | 3 | SETT | Daytime Recycling and Optimisation | Description of the functions of the module | 5 – Partial Settlement Preparation | Determination and application of the thresholds | - | SETT. R&O.PSP.2.1 |
| T2S.11.740 | Conditional securities delivery parameters | 3 | SDMG | Rules and Parameters Data Management | Conditional securities delivery | - | - | - | SDMG.RPS.DMD.9.1 |
| T2S.11.740 | Conditional securities delivery parameters | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 2 – CoSD Analyser | CoSD rules Analyser | - | SETT.SPS.COA.2.1 |
| T2S.11.740 | Conditional securities delivery parameters | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 2 – CoSD Analyser | CoSD rules Analyser | - | SETT.SPS.COA.2.1 |
| T2S.11.740 | Conditional securities delivery parameters | 3 | SETT | Standardisation and Preparation to Settlement | Description of the functions of the module | 2 – CoSD Analyser | CoSD rules Analyser | - | SETT.SPS.COA.2.1 |
| T2S.11.900 | Recycling periods as T2S configuration parameters | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.11.910 | Recycling period attribute requirements | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.11.910 | Recycling period attribute requirements | 3 | LCMM | Instruction Maintenance | Description of the functions of the module | 4 – Instruction Cancellation by the System | - | - | LCMM.IMA.ICS.1.1 |
| T2S.11.920 | Time deviation between the intended settlement date and the reception of a settlement instruction as T2S configuration parameter | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |

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| T2S.11.930 | Acceptable time deviation period | 3 | SDMG | Rules and Parameters Data Management | Attribute domain | - | - | - | SDMG.RPS.DMD.5.1 |
| T2S.12.010 | Connectivity options | 3 | INTF | Communication Module | Description of the module | - | - | - | - |
| T2S.12.020 | Data storage and retrieval | 3 | INTF | Dynamic data managed by the domain | - | - | Remark: | - | - |
| T2S.12.030 | Generate outbound communication | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.12.040 | Use of the ISO 20022 standard | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 2 – A2A Message Schema Validation | - | - | INTF.INP-A2A.MSV.1.1 |
| T2S.12.040 | Use of the ISO 20022 standard | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.12.050 | Compliant with the Giovanni protocol | 3 | INTF | General Introduction | - | - | - | - | - |
| T2S.12.060 | Interface access | 3 | INTF | Communication Module | Description of the functions of the module | 1 - Receive/Log Communication A2A | - | - | INTF.COM-A2A.RLC.1.1 |
| T2S.12.060 | Interface access | 3 | INTF | Communication Module | Description of the functions of the module | 1 – Availability Check U2A | - | - | INTF.COM-U2A.ACU.1.1 |
| T2S.12.070 | Technical validation | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 1 – A2A File Validation and Splitting | - | - | INTF.INP-A2A.FVS.1.1 |
| T2S.12.070 | Technical validation | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 2 – A2A Message Schema Validation | - | - | INTF.INP-A2A.MSV.1.1 |
| T2S.12.080 | File validation 1 | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 1 – A2A File Validation and Splitting | - | - | INTF.INP-A2A.FVS.1.1 |
| T2S.12.090 | File validation 2 | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 1 – A2A File Validation and Splitting | - | - | INTF.INP-A2A.FVS.1.1 |
| T2S.12.090 | File validation 2 | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 1 – A2A File Validation and Splitting | - | - | INTF.INP-A2A.FVS.1.1 |
| T2S.12.100 | File processing rule | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 1 – A2A File Validation and Splitting | - | - | INTF.INP-A2A.FVS.1.1 |
| T2S.12.110 | Technical address validation | 3 | INTF | Communication Module | Description of the functions of the module | 2 – Check Sender Authentication and Decryption A2A | - | - | INTF.COM-A2A.CSA.1.1 |
| T2S.12.110 | Technical address validation | 3 | INTF | Communication Module | Description of the functions of the module | 3 - Check Sender Authentication and Decryption U2A | - | - | INTF.COM-U2A.CSA.1.1 |
| T2S.12.120 | Identification of instructing/communicating party | 3 | INTF | Communication Module | Description of the functions of the module | 2 – Check Sender Authentication and Decryption A2A | - | - | INTF.COM-A2A.CSA.1.1 |
| T2S.12.120 | Identification of instructing/communicating party | 3 | INTF | Communication Module | Description of the functions of the module | 3 - Check Sender Authentication and Decryption U2A | - | - | INTF.COM-U2A.CSA.1.1 |
| T2S.12.130 | Identify the communication: communication means and nature | 3 | INTF | Communication Module | Description of the functions of the module | 3 – Store Communication Content A2A | - | - | INTF.COM-A2A.SCC.1.1 |
| T2S.12.130 | Identify the communication: communication means and nature | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 2 – A2A Message Schema Validation | - | - | INTF.INP-A2A.MSV.1.1 |
| T2S.12.140 | Identify the recipient: Identification of communicating party | 3 | INTF | Outbound Processing Module | Description of the module | - | - | - | - |
| T2S.12.140 | Identify the recipient: Identification of communicating party | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 3 – Define Possible Recipients List A2A | - | - | INTF.OUP-A2A.PRL.1.1 |
| T2S.12.150 | Retrieve Static Data information | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 4 – Check A2A Message Subscription | - | - | INTF.OUP-A2A.CMS.1.1 |

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| T2S.12.150 | Retrieve Static Data information | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 5 – Prepare Routing A2A | - | - | INTF.OUP-A2A.PRR.1.1 |
| T2S.12.160 | Ensure delivery: communication delivery | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 9 – Check Permission – Resend | - | - | INTF.INP.CPR.1.1 |
| T2S.12.160 | Ensure delivery: communication delivery | 3 | INTF | Outbound Processing Module | Description of the module | - | - | - | - |
| T2S.12.170 | Static Data / Routing | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.12.170 | Static Data / Routing | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.12.180 | Static Data / Interface information | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 3 – A2A Message Parsing | - | - | INTF.INP-A2A.MSP.1.1 |
| T2S.12.180 | Static Data / Interface information | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 1 – U2A Request Parsing | - | - | INTF.INP-U2A.MSP.1.1 |
| T2S.12.190 | Static Data information | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.12.190 | Static Data information | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.12.200 | LCMM / Routing | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.12.210 | LCMM / Interface information | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 3 – A2A Message Parsing | - | - | INTF.INP-A2A.MSP.1.1 |
| T2S.12.210 | LCMM / Interface information | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 1 – U2A Request Parsing | - | - | INTF.INP-U2A.MSP.1.1 |
| T2S.12.220 | Life cycle management and matching information | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.12.220 | Life cycle management and matching information | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.12.230 | Supporting the Eurosystem Single interface concept | 3 | INTF | T2S Graphical User Interface | Common Principles and Design of the Screens | - | - | - | - |
| T2S.12.240 | Access to the European Single Interface | 3 | INTF | General Introduction | - | - | - | - | - |
| T2S.12.250 | Access to the information and control tool | 3 | INTF | T2S Graphical User Interface | General aspects | - | - | - | - |
| T2S.12.260 | Message transfers | 3 | INTF | Communication Module | Description of the module | - | - | - | - |
| T2S.12.260 | Message transfers | 3 | INTF | Communication Module | Description of the module | - | - | - | - |
| T2S.12.290 | Possibility of dedicated connections | 3 | INTF | Communication Module | Description of the module | - | - | - | - |
| T2S.12.340 | Open concept for RTGS connectivity | 3 | INTF | Communication Module | Description of the module | - | - | - | - |
| T2S.12.350 | Interface to CCBM2 | 3 | INTF | Communication Module | Description of the module | - | - | - | - |
| T2S.12.360 | Open concept for connectivity to collateral management systems | 3 | INTF | Communication Module | Description of the module | - | - | - | - |
| T2S.13.010 | Definition of the message subscription | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 4 – Check A2A Message Subscription | - | - | INTF.OUP-A2A.CMS.1.1 |
| T2S.13.020 | Scope of the message subscription | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 4 – Check A2A Message Subscription | - | - | INTF.OUP-A2A.CMS.1.1 |
| T2S.13.030 | Maintenance of the message subscription | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 4 – Check A2A Message Subscription | - | - | INTF.OUP-A2A.CMS.1.1 |
| T2S.13.030 | Maintenance of the message | 3 | SDMG | Rules and Parameters Data | Message subscription | - | - | - | SDMG.RPS.DMD.2.1 |

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| | subscription | | | Management | | | | | |
| T2S.13.040 | Criteria for message subscription | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 4 – Check A2A Message Subscription | - | - | INTF.OUP-A2A.CMS.1.1 |
| T2S.13.040 | Criteria for message subscription | 3 | SDMG | Rules and Parameters Data Management | Message subscription | 9 – Message Subscription Rule Parameter Type | - | - | SDMG.RPS.ENT.9.1 |
| T2S.13.040 | Criteria for message subscription | 3 | SDMG | Rules and Parameters Data Management | Conditional securities delivery | 30 – CoSD Rule Parameter Type | - | - | SDMG.RPS.ENT.30.1 |
| T2S.13.040 | Criteria for message subscription | 3 | SDMG | Rules and Parameters Data Management | Conditional securities delivery | 32 – CoSD Processing Condition Type | - | - | SDMG.RPS.ENT.32.1 |
| T2S.13.050 | Use of criteria for message subscription | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 4 – Check A2A Message Subscription | - | - | INTF.OUP-A2A.CMS.1.1 |
| T2S.13.060 | Generation criteria for messages | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 1 – Logging Outbound Business Data | - | - | INTF.OUP.LOB.1.1 |
| T2S.13.060 | Generation criteria for messages | 3 | LCMM | Status Management | Description of the functions of the module | 4 – Data Collection for Messages | Data Collection for Messages | - | LCMM.STM.DCM.1.1 |
| T2S.13.070 | Night-time settlement communication | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.13.070 | Night-time settlement communication | 3 | LCMM | Status Management | Description of the functions of the module | 2 – Night-time Reporting Manager | - | - | LCMM.STM.NRM.1.1 |
| T2S.13.070 | Night-time settlement communication | 3 | LCMM | Status Management | Description of the functions of the module | 6 – Information Flow Consistency | - | - | LCMM.STM.IFC.1.1 |
| T2S.13.080 | Ability to receive files after night-time settlement | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.13.083 | Cash management inbound messages | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.13.086 | Cash management outbound messages | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.13.086 | Cash management outbound messages | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.13.086 | Cash management outbound messages | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.13.087 | Acceptance of a message | 3 | INTF | Communication Module | Description of the functions of the module | 3 – Store Communication Content A2A | - | - | INTF.COM-A2A.SCC.1.1 |
| T2S.13.090 | Settlement confirmation | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.13.090 | Settlement confirmation | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 5 – Failure Management and Settlement Outcome | Informing the domains | - | SETT.VPB.FMS.3.1 |
| T2S.13.100 | Confirmation of validation through status messages | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.13.110 | Recycling information and status messages | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.13.120 | Recycling information and status messages | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.13.130 | Settlement status | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.13.130 | Settlement status | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 5 – Failure Management and Settlement Outcome | Informing the domains | - | SETT.VPB.FMS.3.1 |
| T2S.13.133 | Source in status messages | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 5 – Failure Management and Settlement Outcome | Informing the domains | - | SETT.VPB.FMS.3.1 |
| T2S.13.136 | Management of the schedule information | 3 | OPSR | Scheduling | Static Functional description | - | - | - | - |
| T2S.13.140 | Static data maintenance | 3 | INTF | Inbound Processing Module | Description of the | 8 – Information Router | - | - | INTF.INP.INR.1.1 |

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| | messages | | | | functions of the module | | | | |
| T2S.13.140 | Static data maintenance messages | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.13.150 | Checking pending instructions because of static data maintenance | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance approval requests processing | - | SDMG.ALLSDM.3.1 |
| T2S.13.160 | All reports shall be set up as XML messages | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.13.160 | All reports shall be set up as XML messages | 3 | SQRA | Report Management | Static Functional Description | - | General information | - | - |
| T2S.13.170 | General Rule | 3 | SQRA | Report Management | Static Functional Description | - | Availability of reports | - | - |
| T2S.13.180 | Securities Instructions, Balance and Static Data Reports Rule | 3 | SQRA | Report Management | Static Functional Description | - | Availability of reports | - | - |
| T2S.13.190 | T2S reports can be either based on an event or sent at a fixed time | 3 | SQRA | Report Management | Static Functional Description | - | List of Report Types | - | - |
| T2S.13.190 | T2S reports can be either based on an event or sent at a fixed time | 3 | SQRA | Report Management | Static Functional Description | - | Availability of reports | - | - |
| T2S.13.190 | T2S reports can be either based on an event or sent at a fixed time | 3 | SQRA | Report Management | Static Functional Description | - | Availability of reports | - | - |
| T2S.13.190 | T2S reports can be either based on an event or sent at a fixed time | 4 | REPORTS TYPE | Delta Statement of Holdings | - | - | - | - | - |
| T2S.13.190 | T2S reports can be either based on an event or sent at a fixed time | 4 | REPORTS TYPE | Delta Statement of Transactions | - | - | - | - | - |
| T2S.13.190 | T2S reports can be either based on an event or sent at a fixed time | 4 | REPORTS TYPE | Delta Statement of Pending Instructions | - | - | - | - | - |
| T2S.13.190 | T2S reports can be either based on an event or sent at a fixed time | 4 | REPORTS TYPE | Delta Statement of Settlement Allegements | - | - | - | - | - |
| T2S.13.190 | T2S reports can be either based on an event or sent at a fixed time | 4 | QUERY TYPES | Dynamic Data Queries | - | - | - | - | - |
| T2S.13.200 | Timeliness of reports | 3 | SQRA | Report Management | Static Functional Description | - | General information | - | - |
| T2S.13.210 | Report recipients | 3 | SQRA | Report Management | Static Functional Description | - | Availability of reports | - | - |
| T2S.13.220 | Report recipients | 3 | SQRA | Report Management | Static Functional Description | 1 – Extracting Data For Report Information on the permission to receive a report | - | - | SQRA.REM.EDR.1.1 |
| T2S.13.230 | Statement of Holdings | 4 | REPORTS TYPE | Statement of Holdings | - | - | - | - | - |
| T2S.13.240 | Statement of Transactions | 4 | REPORTS TYPE | Statement of Transactions | - | - | - | - | - |
| T2S.13.250 | Statement of Pending Instructions | 4 | REPORTS TYPE | Statement of Pending Instructions | - | - | - | - | - |
| T2S.13.260 | Statement of Settlement Allegements | 4 | REPORTS TYPE | Statement of Settlement Allegements | - | - | - | - | - |

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| T2S.13.270 | Statement of accounts at End-of-Day | 4 | REPORTS TYPE | Statement of Accounts at End-of-Day | - | - | - | - | - |
| T2S.13.280 | Statement of Static Data | 4 | REPORTS TYPE | Statement of Static Data | - | - | - | - | - |
| T2S.13.290 | Billing Data Report | 3 | OPSR | Billing | Description of the module | - | - | - | - |
| T2S.13.290 | Billing Data Report | 4 | REPORTS TYPE | Following Settlement Day Cash Forecast Report | - | - | Note | - | - |
| T2S.13.300 | Current Settlement Day Cash Information Report | 4 | REPORTS TYPE | Current Settlement Day Cash Information Report | - | - | - | - | - |
| T2S.13.310 | Following Settlement Day Cash Forecast Report | 4 | REPORTS TYPE | Following Settlement Day Cash Forecast Report | - | - | - | - | - |
| T2S.14.97 | #N/A | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.97 | #N/A | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.010 | All queries and responses shall be set up as XML messages | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 2 – A2A Message Schema Validation | - | - | INTF.INP-A2A.MSV.1.1 |
| T2S.14.010 | All queries and responses shall be set up as XML messages | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.14.010 | All queries and responses shall be set up as XML messages | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.14.010 | All queries and responses shall be set up as XML messages | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.14.010 | All queries and responses shall be set up as XML messages | 3 | SQRA | Query Management | Static Functional Description | - | Communication mode and response time | - | - |
| T2S.14.020 | User-to-application mode and application-to-application mode | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.14.020 | User-to-application mode and application-to-application mode | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.14.020 | User-to-application mode and application-to-application mode | 3 | INTF | T2S Graphical User Interface | General aspects | - | - | - | - |
| T2S.14.020 | User-to-application mode and application-to-application mode | 3 | SQRA | Query Management | Static Functional Description | - | Communication mode and response time | - | - |
| T2S.14.020 | User-to-application mode and application-to-application mode | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.020 | User-to-application mode and application-to-application mode | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.020 | User-to-application mode and application-to-application mode | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.020 | User-to-application mode and application-to-application mode | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.020 | User-to-application mode and application-to-application mode | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |

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| T2S.14.030 | Balance and static data queries | 3 | SQRA | Query Management | Static Functional Description | - | Availability of Queries | - | - |
| T2S.14.040 | T2S availability for queries | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 5 - Check for A2A Inbound Queuing | - | - | INTF.INP-A2A.CIQ.1.1 |
| T2S.14.040 | T2S availability for queries | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 6 – Queue A2A Inbound Message | - | - | INTF.INP-A2A.EQM.1.1 |
| T2S.14.050 | T2S shall process all queries in real time, based on the latest available data | 3 | SQRA | Query Management | Static Functional Description | - | Processing during night-time settlement | - | - |
| T2S.14.060 | Processing queries | 3 | SQRA | Query Management | Static Functional Description | - | Availability of Queries | - | - |
| T2S.14.060 | Processing queries | 3 | SQRA | Query Management | Static Functional Description | 2 – Check Permission On Query Request | - | - | SQRA.QUM.CPQ.1.1 |
| T2S.14.060 | Processing queries | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.060 | Processing queries | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.070 | T2S shall provide two types of securities balance queries to all T2S actors | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.070 | T2S shall provide two types of securities balance queries to all T2S actors | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.080 | Handling balance queries during night-time settlement | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 5 - Check for A2A Inbound Queuing | - | - | INTF.INP-A2A.CIQ.1.1 |
| T2S.14.080 | Handling balance queries during night-time settlement | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 3 – Check for U2A Availability | - | - | INTF.INP-U2A.CFA.1.1 |
| T2S.14.080 | Handling balance queries during night-time settlement | 3 | SQRA | Query Management | Static Functional Description | - | Processing during night-time settlement | - | - |
| T2S.14.080 | Handling balance queries during night-time settlement | 3 | SQRA | Query Management | Static Functional Description | - | Processing during night-time settlement | - | - |
| T2S.14.080 | Handling balance queries during night-time settlement | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.080 | Handling balance queries during night-time settlement | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.080 | Handling balance queries during night-time settlement | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.090 | Securities Balance Queries | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.090 | Securities Balance Queries | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.100 | Securities Balance Query by CSD or T2S party | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.100 | Securities Balance Query by CSD or T2S party | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.100 | Securities Balance Query by CSD or T2S party | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.100 | Securities Balance Query by CSD or T2S party | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.110 | Securities Balance Query by T2S party account | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.120 | Parameters for querying securities balances | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |

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| T2S.14.120 | Parameters for querying securities balances | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.120 | Parameters for querying securities balances | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.130 | Securities Balance Queries by ISIN Code | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.140 | Securities Balance Queries by Country of Issuance | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.145 | Securities Balance Queries by Restriction Type | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.145 | Securities Balance Queries by Restriction Type | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.150 | Querying Securities Balance History | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.160 | Securities Balance History Query by Date | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.170 | Securities Balance History Query by Time Period | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.190 | Securities Balance History Query by Security or Country of Issuance | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.200 | Securities Balance History Query by T2S party | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.200 | Securities Balance History Query by T2S party | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.210 | Securities Balance History Query by T2S party Account | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.210 | Securities Balance History Query by T2S party Account | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.215 | Securities Balance History Query by Restriction Type | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.220 | Securities balance queries may be queried with multiple criteria | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.220 | Securities balance queries may be queried with multiple criteria | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.220 | Securities balance queries may be queried with multiple criteria | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.220 | Securities balance queries may be queried with multiple criteria | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.220 | Securities balance queries may be queried with multiple criteria | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.230 | In the responses to all securities balance queries | 3 | SQRA | Query Management | Static Functional Description | 3 – Extracting Data for Query | Combination of search criteria | - | SQRA.QUM.EDQ.1.2 |
| T2S.14.230 | In the responses to all securities balance queries | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |

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| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.277 | Settlement Instruction Status Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.281 | Settlement Instruction Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.281 | Settlement Instruction Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.282 | Settlement Instruction Audit Trail Query | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.525 | Static Data Queries – General requirement | 3 | SQRA | Query Management | Static Functional Description | - | Availability of Queries | - | - |
| T2S.14.525 | Static Data Queries – General requirement | 3 | SQRA | Query Management | Static Functional Description | 2 – Check Permission On Query Request | - | - | SQRA.QUM.CPQ.1.1 |
| T2S.14.530 | Static Data Audit Trail Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |

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| T2S.14.540 | Securities Reference Data Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.540 | Securities Reference Data Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.550 | ISIN List Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.550 | ISIN List Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.553 | Securities Deviating Nominal | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.557 | Securities CSD Link | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.560 | Party Reference Data Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.560 | Party Reference Data Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.563 | Party List Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.563 | Party List Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.565 | SWIFT BIC CODE Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.567 | Restricted Party Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.567 | Restricted Party Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.600 | Securities Account Reference Data Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.600 | Securities Account Reference Data Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.605 | Securities Account List Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.605 | Securities Account List Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.640 | T2S Dedicated Cash Account Reference Data Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.640 | T2S Dedicated Cash Account Reference Data Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.650 | Cash Account List Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.650 | Cash Account List Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.660 | T2S Dedicated Cash Account Links by Party or Securities Account | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.660 | T2S Dedicated Cash Account Links by Party or Securities Account | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.665 | T2S Dedicated Cash Account Links by T2S Dedicated Cash Account | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.665 | T2S Dedicated Cash Account Links by T2S Dedicated Cash | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |

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| Account | | | | | | | | | |
| T2S.14.690 | Calendar Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.700 | Diary Queries | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.710 | System Entity Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.730 | Attribute Domains | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.740 | Privilege Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.760 | Role Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.770 | T2S Actor Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.800 | Market-specific restriction Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.800 | Market-specific restriction Query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.811 | Cash balances | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.811 | Cash balances | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.811 | Cash balances | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.811 | Cash balances | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.830 | Total current collateral value of securities on stock per T2S dedicated cash account | 3 | SQRA | Query Management | Static Functional Description | - | Timeliness of data | - | - |
| T2S.14.830 | Total current collateral value of securities on stock per T2S dedicated cash account | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.830 | Total current collateral value of securities on stock per T2S dedicated cash account | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.830 | Total current collateral value of securities on stock per T2S dedicated cash account | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.830 | Total current collateral value of securities on stock per T2S dedicated cash account | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.831 | Current collateral value of securities on stock per T2S dedicated cash account and security | 3 | SQRA | Query Management | Static Functional Description | - | Timeliness of data | - | - |
| T2S.14.831 | Current collateral value of securities on stock per T2S dedicated cash account and security | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.831 | Current collateral value of securities on stock per T2S dedicated cash account and security | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |

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| | security | | | | | | | | |
| T2S.14.832 | Current collateral value of a security by securities account | 3 | SQRA | Query Management | Static Functional Description | - | Timeliness of data | - | - |
| T2S.14.832 | Current collateral value of a security by securities account | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.832 | Current collateral value of a security by securities account | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.832 | Current collateral value of a security by securities account | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.840 | Outstanding Auto-collateralisation Credit | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.860 | Cash Account Related Queries | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.861 | Query of Cash postings on T2S dedicated cash accounts | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.861 | Query of Cash postings on T2S dedicated cash accounts | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.861 | Query of Cash postings on T2S dedicated cash accounts | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.861 | Query of Cash postings on T2S dedicated cash accounts | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.861 | Query of Cash postings on T2S dedicated cash accounts | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.861 | Query of Cash postings on T2S dedicated cash accounts | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.861 | Query of Cash postings on T2S dedicated cash accounts | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.861 | Query of Cash postings on T2S dedicated cash accounts | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.870 | Information Relating to Overall Liquidity | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.890 | Cash forecast query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.890 | Cash forecast query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.890 | Cash forecast query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.890 | Cash forecast query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.890 | Cash forecast query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.890 | Cash forecast query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.930 | Query of Limits | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.930 | Query of Limits | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.930 | Query of Limits | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.930 | Query of Limits | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.930 | Query of Limits | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.930 | Query of Limits | 4 | QUERY | Cash Related Queries | - | - | - | - | - |

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| | | | TYPES | | | | | | |
| T2S.14.930 | Query of Limits | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.930 | Query of Limits | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.930 | Query of Limits | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.933 | Limit utilisation journal query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.933 | Limit utilisation journal query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.933 | Limit utilisation journal query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.933 | Limit utilisation journal query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.933 | Limit utilisation journal query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.933 | Limit utilisation journal query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.935 | Limit Utilisation query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.935 | Limit Utilisation query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.935 | Limit Utilisation query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.935 | Limit Utilisation query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.935 | Limit Utilisation query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.935 | Limit Utilisation query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.935 | Limit Utilisation query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.936 | Liquidity transfer order list query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.936 | Liquidity transfer order list query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.936 | Liquidity transfer order list query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.936 | Liquidity transfer order list query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.936 | Liquidity transfer order list query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.937 | Liquidity transfer detail query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.937 | Liquidity transfer detail query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.938 | Total amount of predefined and standing liquidity transfer orders | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.938 | Total amount of predefined and standing liquidity transfer orders | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.939 | Query to retrieve the sequenced liquidity transfer order for a link set | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |

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| T2S.14.939 | Query to retrieve the sequenced liquidity transfer order for a link set | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.940 | Immediate Liquidity transfer order list query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.940 | Immediate Liquidity transfer order list query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.940 | Immediate Liquidity transfer order list query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.950 | Immediate Liquidity transfer order detail query | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.960 | Monitoring facility | 4 | QUERY TYPES | Settlement Instruction Queries | - | - | - | - | - |
| T2S.14.960 | Monitoring facility | 4 | QUERY TYPES | Securities Account Position Queries | - | - | - | - | - |
| T2S.14.960 | Monitoring facility | 4 | QUERY TYPES | Cash Related Queries | - | - | - | - | - |
| T2S.14.970 | Management of the schedule information | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.970 | Management of the schedule information | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.975 | Liquidity transfer order link set query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.14.975 | Liquidity transfer order link set query | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.15.010 | Statistical information | 3 | SQRA | Statistical Information | Description of the functions of the module | 1 – Extraction, Transformation and Loading | - | - | SQRA.STI.ETL.1.1 |
| T2S.15.020 | Data extraction | 3 | SQRA | Statistical Information | Description of the functions of the module | 4 – Multi Dimensional Analysis | - | - | SQRA.STI.MDA.1.1 |
| T2S.15.030 | Reporting tool | 3 | SQRA | Statistical Information | Description of the functions of the module | 3 – Statistical Query and Reporting | - | - | SQRA.STI.SQR.1.1 |
| T2S.15.030 | Reporting tool | 3 | SQRA | Statistical Information | Description of the functions of the module | 4 – Multi Dimensional Analysis | - | - | SQRA.STI.MDA.1.1 |
| T2S.15.040 | Data stored | 3 | SQRA | Statistical Information | Description of the functions of the module | 3 – Statistical Query and Reporting | - | - | SQRA.STI.SQR.1.1 |
| T2S.15.040 | Data stored | 3 | SQRA | Statistical Information | Description of the functions of the module | 4 – Multi Dimensional Analysis | - | - | SQRA.STI.MDA.1.1 |
| T2S.15.050 | Billing of CSDs | 3 | OPSR | Billing | Description of the module | - | - | - | - |
| T2S.15.060 | Billable services | 3 | OPSR | Billing | Description of the functions of the module | 3 – Generate Itemised Billing Data | OPSR.BIL.GBD.1.1 | - | - |
| T2S.15.070 | Billable events | 3 | OPSR | Billing | Description of the functions of the module | 3 – Generate Itemised Billing Data | OPSR.BIL.GBD.1.1 | - | - |
| T2S.15.080 | Billable instruction types | 3 | OPSR | Billing | Description of the functions of the module | 3 – Generate Itemised Billing Data | OPSR.BIL.GBD.1.1 | - | - |
| T2S.15.090 | Billable transmission volumes | 3 | OPSR | Billing | Description of the functions of the module | 3 – Generate Itemised Billing Data | OPSR.BIL.GBD.1.1 | - | - |
| T2S.15.100 | Invoicing | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.15.100 | Invoicing | 3 | OPSR | Billing | Description of the module | - | - | - | - |
| T2S.15.110 | Invoice presentation | 3 | OPSR | Billing | Description of the module | - | - | - | - |
| T2S.15.120 | Invoice cycle | 3 | OPSR | Billing | Description of the module | - | - | - | - |

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| T2S.15.130 | Invoice storage | 3 | OPSR | Billing | Description of the module | - | - | - | - |
| T2S.15.130 | Invoice storage | 3 | OPSR | Billing | Description of the functions of the module | 4 – Generate Cumulative Billing Data | - | - | - |
| T2S.15.140 | Fee schedules | 3 | OPSR | Billing | Description of the module | - | - | - | - |
| T2S.16.010 | Technical Identifier | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.020 | Revision Number | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.030 | Static Data Status Information Requirements | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.040 | Deletion Status | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.050 | Active Setting | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.060 | Deleted Setting | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.070 | Approval Status | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.080 | Awaiting Approval Setting | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.090 | Approved Setting | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.100 | Rejected Setting | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.110 | Data Revision and Data History | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.120 | Data Revision | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.130 | Data Revision Implementation | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.140 | Audit Trail | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.150 | Data History | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance requests processing | - | SDMG.ALL.SDM.2.1 |
| T2S.16.150 | Data History | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance requests processing | - | SDMG.ALL.SDM.2.1 |
| T2S.16.160 | Static Data Management | 3 | SDMG | Functions | - | - | - | - | SDMG.ALL.FUN.1.1 |
| T2S.16.163 | Real time static data update | 3 | INTF | T2S Graphical User Interface | General aspects | - | - | - | - |
| T2S.16.163 | Real time static data update | 3 | SDMG | Functions | - | - | - | - | SDMG.ALL.FUN.1.1 |
| T2S.16.165 | Message-based update | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.16.167 | File-based update | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 1 – A2A File Validation and Splitting | - | - | INTF.INP-A2A.FVS.1.1 |
| T2S.16.170 | Static and Dynamic Data Change Management | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 8 – Information Router | - | - | INTF.INP.INR.1.1 |
| T2S.16.170 | Static and Dynamic Data Change Management | 3 | SDMG | Functions | - | - | - | - | SDMG.ALL.FUN.1.1 |
| T2S.16.170 | Static and Dynamic Data Change Management | 3 | LCMM | Status Management | Description of the functions of the module | 4 – Data Collection for Messages | Data Collection for Messages | - | LCMM.STM.DCM.1.1 |
| T2S.16.170 | Static and Dynamic Data Change Management | 3 | LQMG | General Introduction | - | - | Four-Eyes principle | - | - |
| T2S.16.180 | Change Approval Configuration | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Introduction | - | SDMG.ALL.SDM.1.1 |
| T2S.16.190 | Update Type | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance requests processing | - | SDMG.ALL.SDM.2.1 |
| T2S.16.200 | Change Type | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Introduction | - | SDMG.ALL.SDM.1.1 |

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| T2S.16.210 | Combination of Change and Update Type | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Introduction | - | SDMG.ALL.SDM.1.1 |
| T2S.16.220 | Change Processing Algorithms | 3 | SDMG | Functions | - | 2 – Static Data Consistency Check | - | - | SDMG.ALL.SDC.1.1 |
| T2S.16.230 | Processing a New Occurrence | 3 | INTF | T2S Graphical User Interface | Four-Eyes-Principle | - | - | - | - |
| T2S.16.230 | Processing a New Occurrence | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance requests processing | - | SDMG.ALL.SDM.2.1 |
| T2S.16.230 | Processing a New Occurrence | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance requests processing | - | SDMG.ALL.SDM.2.1 |
| T2S.16.230 | Processing a New Occurrence | 3 | LCMM | Status Management | Description of the functions of the module | 4 – Data Collection for Messages | Data Collection for Messages | - | LCMM.STM.DCM.1.1 |
| T2S.16.230 | Processing a New Occurrence | 3 | LQMG | General Introduction | - | - | Four-Eyes principle | - | - |
| T2S.16.240 | Processing an Update of an Occurrence | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.250 | Changes Awaiting Approval | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.16.260 | Approve or Reject Change Detail | 3 | SDMG | Common Information | - | - | - | - | SDMG.ALL.CIN.1.1 |
| T2S.16.270 | Deleting a Static Data Occurrence | 3 | INTF | T2S Graphical User Interface | Four-Eyes-Principle | - | - | - | - |
| T2S.16.270 | Deleting a Static Data Occurrence | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance requests processing | - | SDMG.ALL.SDM.2.1 |
| T2S.16.270 | Deleting a Static Data Occurrence | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance requests processing | - | SDMG.ALL.SDM.2.1 |
| T2S.16.280 | Validation and Logical Deletion | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance requests processing | - | SDMG.ALL.SDM.2.1 |
| T2S.16.280 | Validation and Logical Deletion | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance requests processing | - | SDMG.ALL.SDM.2.1 |
| T2S.16.280 | Validation and Logical Deletion | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance approval requests processing | - | SDMG.ALL.SDM.3.1 |
| T2S.16.290 | Reactivation of a Logical Deletion | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance requests processing | - | SDMG.ALL.SDM.2.1 |
| T2S.16.290 | Reactivation of a Logical Deletion | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance requests processing | - | SDMG.ALL.SDM.2.1 |
| T2S.16.300 | Physical Deletion | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance requests processing | - | SDMG.ALL.SDM.2.1 |
| T2S.16.300 | Physical Deletion | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance requests processing | - | SDMG.ALL.SDM.2.1 |
| T2S.16.300 | Physical Deletion | 3 | SQRA | Legal Archiving | Static functional description | 3 – Data Physical Deletion | Data physical deletion process | - | SQRA.LEA.DPD.1.1 |
| T2S.16.310 | Update Constraints | 3 | SDMG | Functions | - | - | - | - | SDMG.ALL.FUN.1.1 |
| T2S.16.320 | Currency Reference Data | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 37 – Currency | - | - | SDMG.RPS.ENT.37.1 |
| T2S.16.320 | Currency Reference Data | 3 | LCMM | Instruction Validation | Description of the functions of the module | 2 – LCMM Instruction Validation | Validation Checks | Currency Validation | LCMM.IVA.SMIV.4.11 |
| T2S.16.330 | Maintaining Currencies | 3 | SDMG | Rules and Parameters Data Management | Other rules and parameters | 37 – Currency | - | - | SDMG.RPS.ENT.37.1 |
| T2S.16.340 | Adding a Currency | 2 | INTRO | Multi-currency in T2S | - | - | - | - | - |
| T2S.16.350 | Updating a Currency | 2 | INTRO | Multi-currency in T2S | - | - | - | - | - |
| T2S.16.360 | Deleting a Currency | 2 | INTRO | Multi-currency in T2S | - | - | - | - | - |
| T2S.16.370 | Securities Reference Data Model | 3 | SDMG | Securities Data Management | Data model of the module | - | - | - | SDMG.SEC.DMD.1.1 |

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| T2S.16.370 | Securities Reference Data Model | 3 | SDMG | Securities Data Management | Description of the module | - | - | - | SDMG.SEC.DEM.1.1 |
| T2S.16.380 | Securities | 3 | SDMG | Securities Data Management | Description of the entities | 1 – Securities | - | - | SDMG.SEC.ENT.1.1 |
| T2S.16.380 | Securities | 4 | QUERY TYPES | Static Data Queries | - | - | - | - | - |
| T2S.16.390 | Securities Name | 3 | SDMG | Securities Data Management | Description of the entities | 3 – Securities Name | - | - | SDMG.SEC.ENT.3.1 |
| T2S.16.400 | Naming Conventions and Standards | 3 | SDMG | Securities Data Management | Description of the entities | 3 – Securities Name | - | - | SDMG.SEC.ENT.3.1 |
| T2S.16.400 | Naming Conventions and Standards | 3 | SDMG | Securities Data Management | Description of the entities | 3 – Securities Name | - | - | SDMG.SEC.ENT.3.1 |
| T2S.16.410 | Attribute Requirements | 3 | SDMG | Securities Data Management | Description of the entities | 3 – Securities Name | - | - | SDMG.SEC.ENT.3.1 |
| T2S.16.420 | Securities Code | 3 | SDMG | Securities Data Management | Description of the entities | 2 – Securities Code | - | - | SDMG.SEC.ENT.2.1 |
| T2S.16.430 | Change of ISIN | 3 | SDMG | Securities Data Management | Description of the entities | 2 – Securities Code | - | - | SDMG.SEC.ENT.2.1 |
| T2S.16.460 | Securities CSD Link | 3 | SDMG | Securities Data Management | Description of the entities | 1 – Securities | - | - | SDMG.SEC.ENT.1.1 |
| T2S.16.470 | Processing of Securities CSD Links | 3 | SDMG | Securities Data Management | Description of the entities | 1 – Securities | - | - | SDMG.SEC.ENT.1.1 |
| T2S.16.480 | Consistency of Maintenance Responsibility in Securities CSD Link | 3 | SDMG | Securities Data Management | Description of the entities | 1 – Securities | - | - | SDMG.SEC.ENT.1.1 |
| T2S.16.490 | Batch Update of Links | 3 | OPSR | Data Migration | Description of the module | - | - | - | - |
| T2S.16.500 | Deviating settlement Unit | 3 | SDMG | Securities Data Management | Description of the entities | 4 – Deviating Settlement Unit | - | - | SDMG.SEC.ENT.4.1 |
| T2S.16.510 | Securities Settlement Restrictions Model | 3 | SDMG | Securities Data Management | Description of the entities | 1 – Securities | - | - | SDMG.SEC.ENT.1.1 |
| T2S.16.510 | Securities Settlement Restrictions Model | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 1 – Intraday Restriction Check | Intraday settlement restrictions check | - | SETT.VPB.IRC.2.1 |
| T2S.16.510 | Securities Settlement Restrictions Model | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Validation of settlement transactions | - | SETT.NTS.NTM.3.1 |
| T2S.16.520 | Securities Valuation | 3 | SDMG | Securities Data Management | Description of the entities | 5 – Securities Valuation | - | - | SDMG.SEC.ENT.5.1 |
| T2S.16.520 | Securities Valuation | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the intraday credit capacity through auto-collateralisation on flow | SETT.ACO.LCM.1.2 |
| T2S.16.520 | Securities Valuation | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the Intraday Credit Capacity through auto-collateralisation on stock | SETT.ACO.LCM.1.3 |
| T2S.16.530 | Party Reference Data Model | 3 | SDMG | Party Data Management | Data model of the module | - | - | - | SDMG.PAR.DMD.1.1 |
| T2S.16.540 | Hierarchical Party Model | 3 | SDMG | Party Data Management | Description of the module | - | - | - | SDMG.PAR.DEM.1.1 |
| T2S.16.550 | Party | 3 | SDMG | Party Data Management | Description of the entities | 1 – Party | - | - | SDMG.PAR.ENT.1.1 |
| T2S.16.560 | Party Name | 3 | SDMG | Party Data Management | Description of the entities | 3 – Party Name | - | - | SDMG.PAR.ENT.3.1 |
| T2S.16.570 | Party Code | 3 | SDMG | Party Data Management | Description of the entities | 2 – Party Code | - | - | SDMG.PAR.ENT.2.1 |
| T2S.16.580 | Party Address | 3 | SDMG | Party Data Management | Description of the entities | 4 – Party Address | - | - | SDMG.PAR.ENT.4.1 |
| T2S.16.581 | Auto-Collateralisation Rules | 3 | SDMG | Party Data Management | Description of the entities | 6 –Auto-Collateralisation Rule | - | - | SDMG.PAR.ENT.6.1 |
| T2S.16.581 | Auto-Collateralisation Rules | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities | Introduction | SETT.ACO.LCM.2.1 |

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| T2S.16.582 | CMB Securities Account Link Set | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Provisioning net flows preparation | - | SETT.VPB.CLP.4.1 |
| T2S.16.590 | Securities Account Reference Data | 3 | SDMG | Securities Account Data Management | Description of the entities | 1 – Securities Account | - | - | SDMG.SAC. ENT.1.1 |
| T2S.16.591 | Assignment of a securities account to T2S dedicated cash account | 3 | SDMG | Securities Account Data Management | Description of the entities | 1 – Securities Account | - | - | SDMG.SAC. ENT.1.1 |
| T2S.16.591 | Assignment of a securities account to T2S dedicated cash account | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 3 – CMB Securities Account Link | - | - | SDMG.DCA.ENT.3.1 |
| T2S.16.592 | Limits when authorising clients to use a T2S dedicated cash account | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 2 – Credit Memorandum Balance | - | - | SDMG.DCA.ENT.2.1 |
| T2S.16.595 | Party and Securities Account Relationship | 3 | SDMG | Securities Account Data Management | Description of the entities | 1 – Securities Account | - | - | SDMG.SAC. ENT.1.1 |
| T2S.16.596 | Setting Date Values | 3 | SDMG | Securities Account Data Management | Description of the entities | 1 – Securities Account | - | - | SDMG.SAC. ENT.1.1 |
| T2S.16.597 | Specification of Mandatory Attributes | 3 | SDMG | Securities Account Data Management | Description of the entities | 1 – Securities Account | - | - | SDMG.SAC. ENT.1.1 |
| T2S.16.598 | Relationship Transfer of Linked Information | 3 | SDMG | Securities Account Data Management | Description of the entities | 1 – Securities Account | - | - | SDMG.SAC. ENT.1.1 |
| T2S.16.599 | Viewing positions prior to transfer | 3 | SDMG | Securities Account Data Management | Description of the entities | 1 – Securities Account | - | - | SDMG.SAC. ENT.1.1 |
| T2S.16.600 | T2S Dedicated Cash Account | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 6 – Liquidity Transfer Order | - | - | SDMG.DCA.ENT.6.1 |
| T2S.16.610 | Adding a T2S Dedicated Cash Account | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance approval requests processing | - | SDMG.ALL.SDM.3.1 |
| T2S.16.611 | Cash Memorandum Balance for a new T2S dedicated cash account of a payment/settlement bank | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 2 – Credit Memorandum Balance | - | - | SDMG.DCA.ENT.2.1 |
| T2S.16.612 | Auto-collateralisation limit to a new T2S dedicated cash account | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 2 – Credit Memorandum Balance | - | - | SDMG.DCA.ENT.2.1 |
| T2S.16.614 | Authorisation of T2S Actors to use the T2S dedicated cash account for securities settlement | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 2 – Credit Memorandum Balance | - | - | SDMG.DCA.ENT.2.1 |
| T2S.16.616 | Cash Memorandum Balance | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 2 – Credit Memorandum Balance | - | - | SDMG.DCA.ENT.2.1 |
| T2S.16.620 | Closing a T2S Dedicated Cash | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance approval requests processing | - | SDMG.ALL.SDM.3.1 |
| T2S.16.650 | CMB Securities Account Link entity | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 3 – CMB Securities Account Link | - | - | SDMG.DCA.ENT.3.1 |
| T2S.16.650 | CMB Securities Account Link entity | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Provisioning net flows preparation | - | SETT.VPB.CLP.4.1 |
| T2S.16.655 | External RTGS Account | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 7 – External RTGS Account | - | - | SDMG.DCA.ENT.7.1 |
| T2S.16.656 | Adding an External RTGS Account | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the module | - | - | - | SDMG.DCA.DEM.1.1 |
| T2S.16.656 | Adding an External RTGS Account | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 7 – External RTGS Account | - | - | SDMG.DCA.ENT.7.1 |
| T2S.16.657 | Closing a External RTGS Account | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the module | - | - | - | SDMG.DCA.DEM.1.1 |

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| T2S.16.657 | Closing a External RTGS Account | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 7 – External RTGS Account | - | - | SDMG.DCA.ENT.7.1 |
| T2S.16.658 | Restricting an External RTGS Account | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 7 – External RTGS Account | - | - | SDMG.DCA.ENT.7.1 |
| T2S.16.658 | Restricting an External RTGS Account | 3 | SDMG | Rules and Parameters Data Management | Restriction types | - | - | - | SDMG.RPS.DMD.8.1 |
| T2S.16.658 | Restricting an External RTGS Account | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 1 – Intraday Restriction Check | Intraday settlement restrictions check | - | SETT.VPB.IRC.2.1 |
| T2S.16.658 | Restricting an External RTGS Account | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Validation of settlement transactions | - | SETT.NTS.NTM.3.1 |
| T2S.16.659 | Removing a restriction on an External RTGS Account | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 7 – External RTGS Account | - | - | SDMG.DCA.ENT.7.1 |
| T2S.16.659 | Removing a restriction on an External RTGS Account | 3 | SDMG | Rules and Parameters Data Management | Restriction types | - | - | - | SDMG.RPS.DMD.8.1 |
| T2S.16.660 | T2S Dedicated Cash Account Liquidity Transfer Order | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 1 – T2S Dedicated Cash Account | - | - | SDMG.DCA. ENT.1.1 |
| T2S.16.660 | T2S Dedicated Cash Account Liquidity Transfer Order | 3 | LQMG | General Introduction | - | - | Predefined Liquidity Transfer Orders | - | - |
| T2S.16.660 | T2S Dedicated Cash Account Liquidity Transfer Order | 3 | LQMG | General Introduction | - | - | Standing Liquidity Transfer Orders | - | - |
| T2S.16.661 | Liquidity Transfer Order Link Set | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 4 – Liquidity Transfer Order Link Set | - | - | SDMG.DCA.ENT.4.1 |
| T2S.16.662 | Liquidity Transfer Order Link | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 5 – Liquidity Transfer Order Link | - | - | SDMG.DCA.ENT.5.1 |
| T2S.16.680 | Party and Account Settlement Restriction | 3 | SDMG | Party Data Management | Description of the entities | 1 – Party | - | - | SDMG.PAR.ENT.1.1 |
| T2S.16.680 | Party and Account Settlement Restriction | 3 | SDMG | Securities Account Data Management | Description of the entities | 1 – Securities Account | - | - | SDMG.SAC. ENT.1.1 |
| T2S.16.680 | Party and Account Settlement Restriction | 3 | SDMG | T2S Dedicated Cash Account Data Management | Description of the entities | 1 – T2S Dedicated Cash Account | - | - | SDMG.DCA. ENT.1.1 |
| T2S.16.680 | Party and Account Settlement Restriction | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 1 – Intraday Restriction Check | Intraday settlement restrictions check | - | SETT.VPB.IRC.2.1 |
| T2S.16.680 | Party and Account Settlement Restriction | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 1 – Intraday Restriction Check | Intraday settlement restrictions check | - | SETT.VPB.IRC.2.1 |
| T2S.16.680 | Party and Account Settlement Restriction | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 1 – Intraday Restriction Check | Intraday settlement restrictions check | - | SETT.VPB.IRC.2.1 |
| T2S.16.680 | Party and Account Settlement Restriction | 3 | SETT | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 1 – Intraday Restriction Check | Intraday settlement restrictions check | - | SETT.VPB.IRC.2.1 |
| T2S.16.680 | Party and Account Settlement Restriction | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Validation of settlement transactions | - | SETT.NTS.NTM.3.1 |
| T2S.16.680 | Party and Account Settlement Restriction | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Validation of settlement transactions | - | SETT.NTS.NTM.3.1 |
| T2S.16.680 | Party and Account Settlement Restriction | 3 | SETT | Night-time Settlement | Description of the functions of the module | 1 – Night-time settlement manager | Validation of settlement transactions | - | SETT.NTS.NTM.3.1 |
| T2S.16.690 | Close Links | 3 | SDMG | Securities Data Management | Description of the entities | 1 – Securities | - | - | SDMG.SEC.ENT.1.1 |
| T2S.16.700 | Party Technical Addresses | 3 | SDMG | Party Data Management | Description of the entities | 5 – Party Technical Address | - | - | SDMG. PAR.ENT.5.1 |
| T2S.16.710 | Extension of Securities CSD Link | 3 | SDMG | Securities Data Management | Description of the entities | 1 – Securities | - | - | SDMG.SEC.ENT.1.1 |
| T2S.16.720 | CSD Account Links | 3 | SDMG | Securities Account Data Management | Description of the entities | 2 – CSD Account Link | - | - | SDMG.SAC. ENT.2.1 |
| T2S.16.730 | Attribute Requirements for the CSD Account Link Entity | 3 | SDMG | Securities Account Data Management | Description of the entities | 2 – CSD Account Link | - | - | SDMG.SAC. ENT.2.1 |

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| T2S.16.740 | Use of Multiple Omnibus Accounts | 3 | SDMG | Securities Account Data Management | Description of the entities | 2 – CSD Account Link | - | - | SDMG.SAC. ENT.2.1 |
| T2S.16.750 | Market Specific Attributes for Parties and Securities Accounts and Securities | 3 | SDMG | Rules and Parameters Data Management | Market-specific attributes | - | - | - | SDMG.RPS.DMD.7.1 |
| T2S.16.760 | Market-Specific Party, Account and Securities Attribute Definitions | 3 | SDMG | Rules and Parameters Data Management | Market-specific attributes | 22 – Market-Specific Attribute | - | - | SDMG.RPS.ENT.22.1 |
| T2S.16.770 | Market-Specific Party, Securities Account and Securities Attributes | 3 | SDMG | Rules and Parameters Data Management | Market-specific attributes | 22 – Market-Specific Attribute | - | - | SDMG.RPS.ENT.22.1 |
| T2S.16.780 | Format validation | 3 | SDMG | Rules and Parameters Data Management | Market-specific attributes | - | - | - | SDMG.RPS.DMD.7.1 |
| T2S.16.790 | Mandatory check | 3 | SDMG | Rules and Parameters Data Management | Market-specific attributes | - | - | - | SDMG.RPS.DMD.7.1 |
| T2S.16.800 | Uniqueness | 3 | SDMG | Rules and Parameters Data Management | Market-specific attributes | - | - | - | SDMG.RPS.DMD.7.1 |
| T2S.16.810 | Valid list value | 3 | SDMG | Rules and Parameters Data Management | Market-specific attributes | - | - | - | SDMG.RPS.DMD.7.1 |
| T2S.16.811 | Functional Processing of Market-Specific Attributes for Securities, Securities Accounts and Parties Processing of market-specific attributes for securities reference data by securities-maintaining CSD | 3 | SDMG | Rules and Parameters Data Management | Market-specific attributes | - | - | - | SDMG.RPS.DMD.7.1 |
| T2S.16.812 | Processing of market-specific attributes for securities reference data by an investor CSD | 3 | SDMG | Rules and Parameters Data Management | Market-specific attributes | - | - | - | SDMG.RPS.DMD.7.1 |
| T2S.16.813 | Processing of market-specific attributes for securities reference data by a CSD | 3 | SDMG | Rules and Parameters Data Management | Market-specific attributes | - | - | - | SDMG.RPS.DMD.7.1 |
| T2S.16.814 | Processing of market-specific attributes for party reference data | 3 | SDMG | Rules and Parameters Data Management | Market-specific attributes | - | - | - | SDMG.RPS.DMD.7.1 |
| T2S.16.815 | Processing of market-specific attributes for securities reference data | 3 | SDMG | Rules and Parameters Data Management | Market-specific attributes | - | - | - | SDMG.RPS.DMD.7.1 |
| T2S.16.898 | Auto -Collateralisation eligibility for a securities account | 3 | SDMG | Securities Account Data Management | Description of the entities | 1 – Securities Account | - | - | SDMG.SAC. ENT.1.1 |
| T2S.16.899 | Auto -Collateralisation eligibility for a security | 3 | SDMG | Securities Data Management | Description of the entities | 1 – Securities | - | - | SDMG.SEC.ENT.1.1 |
| T2S.16.899 | Auto -Collateralisation eligibility for a security | 3 | SDMG | Securities Account Data Management | Description of the entities | 1 – Securities Account | - | - | SDMG.SAC. ENT.1.1 |
| T2S.16.899 | Auto -Collateralisation eligibility for a security | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the intraday credit capacity through auto-collateralisation on flow | SETT.ACO.LCM.1.2 |
| T2S.16.899 | Auto -Collateralisation eligibility for a security | 3 | SETT | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the Intraday Credit Capacity through auto-collateralisation on stock | SETT.ACO.LCM.1.3 |
| T2S.16.900 | Attribute requirements for auto-collateralisation eligibility | 3 | SDMG | Securities Data Management | Description of the entities | 1 – Securities | - | - | SDMG.SEC.ENT.1.1 |

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| T2S.16.900 | Attribute requirements for auto-collateralisation eligibility | 3 | SDMG | Securities Account Data Management | Description of the entities | 1 – Securities Account | - | - | SDMG.SAC.ENT.1.1 |
| T2S.16.910 | Eligible Counterpart CSD | 3 | SDMG | Party Data Management | Description of the entities | 7 – Eligible Counterpart CSD | - | - | SDMG.PAR.ENT.7.1 |
| T2S.16.920 | Attribute Requirements for the eligible Counterpart CSD | 3 | SDMG | Party Data Management | Description of the entities | 7 – Eligible Counterpart CSD | - | - | SDMG.PAR.ENT.7.1 |
| T2S.17.070 | Archiving function in T2S | 3 | SQRA | Statistical Information | Description of the module | - | - | - | - |
| T2S.17.070 | Archiving function in T2S | 3 | SQRA | Legal Archiving | Static functional description | - | - | - | - |
| T2S.17.070 | Archiving function in T2S | 3 | SQRA | Legal Archiving | Static functional description | - | - | - | - |
| T2S.17.070 | Archiving function in T2S | 3 | SQRA | Legal Archiving | Static functional description | 6 – Archived Data Purge | Archived data purge process | - | SQRA.LEA.ADP.1.1 |
| T2S.17.080 | Archived elements | 3 | SQRA | Statistical Information | Description of the module | - | - | - | - |
| T2S.17.080 | Archived elements | 3 | SQRA | Legal Archiving | Static functional description | 1 – Data Extraction For Archiving | Data Extraction | - | SQRA.LEA.DEA.1.1 |
| T2S.17.090 | Archiving time | 3 | SQRA | Statistical Information | Description of the module | - | - | - | - |
| T2S.17.090 | Archiving time | 3 | SQRA | Legal Archiving | Static functional description | - | - | - | - |
| T2S.17.100 | Synchronisation of archiving of static data and transactions | 3 | SDMG | Functions | - | 3 – Static Data Maintenance Execution | Maintenance approval requests processing | - | SDMG.ALL.SDM.3.1 |
| T2S.17.100 | Synchronisation of archiving of static data and transactions | 3 | SQRA | Legal Archiving | Static functional description | - | - | - | - |
| T2S.17.120 | Archive retrieval medium | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.17.120 | Archive retrieval medium | 3 | INTF | Outbound Processing Module | Description of the functions of the module | 2 – Create Business Payload A2A | - | - | INTF.OUP-A2A.CBP.1.1 |
| T2S.17.120 | Archive retrieval medium | 3 | SQRA | Legal Archiving | Static functional description | 4 – Archived Data Extraction | Archive request | - | SQRA.LEA.ADE.1.1 |
| T2S.17.130 | Archive retrieval period | 3 | SQRA | Legal Archiving | Static functional description | - | - | - | - |
| T2S.17.130 | Archive retrieval period | 3 | SQRA | Legal Archiving | Static functional description | 5 – Archived Data Restitution | Archived data restitution process | - | SQRA.LEA.ADR.1.1 |
| T2S.17.140 | Online response time for queries | 3 | INTF | T2S Graphical User Interface | Common Principles and Design of the Screens | - | - | - | - |
| T2S.17.140 | Online response time for queries | 3 | SQRA | Query Management | Static Functional Description | - | - | - | - |
| T2S.17.140 | Online response time for queries | 3 | SQRA | Query Management | Static Functional Description | - | Communication mode and response time | - | - |
| T2S.17.160 | User-to-application request for standard data update | 3 | INTF | T2S Graphical User Interface | Common Principles and Design of the Screens | - | - | - | - |
| T2S.18.770 | Authentication Parameters | 3 | INTF | Communication Module | Description of the functions of the module | 2 – Check Sender Authentication and Decryption A2A | - | - | INTF.COM-A2A.CSA.1.1 |
| T2S.18.770 | Authentication Parameters | 3 | INTF | Communication Module | Description of the functions of the module | 3 - Check Sender Authentication and Decryption U2A | - | - | INTF.COM-U2A.CSA.1.1 |
| T2S.18.810 | User authentication for external connections | 3 | INTF | Communication Module | Description of the functions of the module | 3 - Check Sender Authentication and Decryption U2A | - | - | INTF.COM-U2A.CSA.1.1 |
| T2S.19.280 | The unique language of T2S will be the English language | 3 | INTF | T2S Graphical User Interface | General aspects | - | - | - | - |
| T2S.20.020 | T2S calendar | 3 | SDMG | Rules and Parameters Data Management | Scheduling | 21 – Closing Day | - | - | SDMG.RPS.ENT.21.1 |

| UR | UR Text | GFS PART | Domain/Chapter | Module/Sub-Chapter | Section | Function/Sub-Section 1 | Sub-Section 2 | Sub-Section 3 | Specification Reference |
|------------|---|----------|----------------|---------------------------|--|--|---------------|---------------|-------------------------|
| T2S.20.030 | Night downtime | 3 | INTF | Inbound Processing Module | Description of the functions of the module | 5 - Check for A2A Inbound Queuing | - | - | INTF.INP-A2A.CIQ.1.1 |
| T2S.20.040 | T2S Service Desk | 3 | OPSR | Operational Monitoring | Description of the functions of the module | 2 – Operational data and status presentation | - | - | SQRA.OPM.ODP.1.1 |
| T2S.20.070 | Trouble management system | 3 | OPSR | Operational Monitoring | Description of the functions of the module | 5 – Trouble case maintenance | - | - | SQRA.OPM.TCM.1.1 |
| T2S.20.100 | Monthly Service Desk Management Information reporting | 3 | OPSR | Operational Monitoring | Description of the functions of the module | 1 – Data integration and extraction | - | - | SQRA.OPM.DIE.1.1 |
| T2S.20.100 | Monthly Service Desk Management Information reporting | 3 | OPSR | Operational Monitoring | Description of the functions of the module | 2 – Operational data and status presentation | - | - | SQRA.OPM.ODP.1.1 |
| T2S.20.110 | Service Information reporting | 3 | OPSR | Operational Monitoring | Description of the functions of the module | 1 – Data integration and extraction | - | - | SQRA.OPM.DIE.1.1 |
| T2S.20.110 | Service Information reporting | 3 | OPSR | Operational Monitoring | Description of the functions of the module | 2 – Operational data and status presentation | - | - | SQRA.OPM.ODP.1.1 |
| T2S.20.130 | Incident Management is to inform of errors as soon as possible | 3 | OPSR | Operational Monitoring | Description of the functions of the module | 2 – Operational data and status presentation | - | - | SQRA.OPM.ODP.1.1 |
| T2S.20.130 | Incident Management is to inform of errors as soon as possible | 3 | OPSR | Operational Monitoring | Description of the functions of the module | 3 – Technical monitoring and compare | - | - | SQRA.OPM.TMC.1.1 |
| T2S.20.140 | Problem Management shall be in place to minimise the adverse impact of Incidents and Problems | 3 | OPSR | Operational Monitoring | Description of the functions of the module | 5 – Trouble case maintenance | - | - | SQRA.OPM.TCM.1.1 |
| T2S.21.280 | Migration tool development | 3 | OPSR | Data Migration | Description of the module | - | - | - | - |
| T2S.21.290 | Generic migration tool requirements | 3 | OPSR | Data Migration | Description of the module | - | - | - | - |