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target services | T2S

T2S-0705-SYS

Annex 3: User Handbook (UHB)

Draft sections provided for CR-705 – CRDM Business Interface Impact on T2S

Updates of existing GFS sections are shown as underlined text when it is new, or as crossed text when it is removed.

For new GFS sections included, the text is not shown underlined because everything is new. Whether a sections is new is market at the beginning of the section in green.

2.2.2.10 Hold/Release Instruction - New Screen
[…]

Hold / Release	
Current Hold Status	
Party Hold Status	Shows the current status of the party hold of the referenced settlement instruction as set by the T2S party.
CSD Hold Status	Shows the current CSD hold status of the referenced settlement instruction as set by the CSD.
CSD Validation Hold Status	Shows the current CSD validation hold status of the referenced settlement instruction.
	When the settlement instruction fulfills one market-specific restriction which is configured in the T2S ~~static data~~reference data table, this attribute has the value:
	I Yes
	I No
	References for error messages [▶ **Error! Bookmark not defined.**]:
	I MMPR207
	I MVRI575

2.2.2.12 Intra-Position Movement - Details Screen
[…]

Position and Securities Details	
Balance from	
Restriction Type	Shows the code defined in ~~static data~~reference data to identify the restriction.
Restriction Processing Type	Shows the type of processing T2S shall apply for the restriction from the possible values:
	I Rejection
	I Reservation
	I Blocking
	I Earmarking
	I Earmarking for auto-collateralisation
	I Deliverable
	I Collateralised

Position and Securities Details	
CoSD blocking	
Balance to	
Restriction Type	Shows the code defined in ~~static data~~reference data to identify the restriction.
Restriction Processing Type	Shows the type of processing T2S shall apply for the restriction from the possible values:
	▌ Rejection
	▌ Reservation
	▌ Blocking
	▌ Earmarking
	▌ Earmarking for auto-collateralisation
	▌ Deliverable
	▌ Collateralised
	▌ CoSD blocking
Restriction Reference	Shows the unique identification of a restriction reference.

2.2.2.19 Settlement Instruction - New Screen
[…]

General	
…	▌ …
T2S Dedicated Cash Account Number	Enter the dedicated cash account number.
	In case the T2S dedicated cash account number is not filled in, T2S uses the default DCA stored in ~~static data~~reference data for the relevant securities account and currency defined in the settlement instruction.
	Required format is: max. 34 characters (SWIFT-x)
	References for error messages [▌ 2435]:
	▌ MVCV256
	▌ MVCV257
	▌ MVCA105
	▌ MVCA501
	▌ MVCA502
	▌ MVCA503
	▌ MVCA505
	▌ MVCA506
	▌ MVCA507

General
I MVCA509 I MVCA510 I MVCA511 I MVCA514 I MVCA515 I MVCA516 I MVCA517 I MVCA518 I MVCA519 I MVRR947 In case the payment type Code is set to 'APMT', and either the debtor cash account, if the instruction debits cash, or, the creditor cash account, if the instruction credits cash, is present, the dedicated cash account number becomes mandatory.

2.2.2.23 Penalty – Search/List Screen
[…]

System Entity Criteria	
...	I ...
Currency	Enter the relevant T2S currency of the penalty or use the drop-down menu Possible values: I 'All' (default value) I Static Data Settlement Currencies Required format is: 3 characters (SWIFT-x)

2.3.3.6 Intra-Balance Movement - Details Screen
[…]

Balance from	
Restriction Type	Shows the code defined in ~~static data~~reference data to identify the restriction from which the cash have to be restricted/unrestricted.
Restriction Processing Type	Shows the type of processing T2S shall apply for the restriction from the possible values: I Rejection I Reservation I Blocking I Earmarking for auto-collateralisation

	I Deliverable I CoSD blocking
Balance to	
Restriction Type	Shows the code defined in ~~static data~~reference data to identify the restriction to which the cash have to be restricted/unrestricted.
Restriction Processing Type	Shows the type of processing T2S shall apply for the restriction from the possible values: I Rejection I Reservation I Blocking I Earmarking for auto-collateralisation I Deliverable I CoSD blocking
Restriction Reference	Shows the unique identification of the restricted cash balance. Upon the settlement of the restriction, the 'Restriction Reference' is updated.

[…]

2.4.1.1 Available Reports - Search/List Screen

Available Reports – Search Criteria	
Report Type	Select the type of report from the possible values: ❙ All ❙ Statement of holdings ❙ Statement of transactions ❙ Statement of pending instructions ❙ Statement of settlement allegements ❙ Statement of accounts ❙ ~~Statement of static data for T2S dedicated cash accounts~~ ❙ ~~Statement of static data for securities accounts~~ ❙ ~~Statement of static data for securities~~ ❙ ~~Statement of static data for party~~ ❙ Current settlement day cash information report ❙ Daily Penalty List ❙ Following settlement day cash forecast report ❙ Following settlement day cash forecast report ❙ List of Modified Penalties ❙ Monthly Aggregated Amounts ❙ Statement of executed amendment instructions for intra-balance movements ❙ Statement of executed amendment instructions for intra-position movements and settlement instructions ❙ Statement of executed cancellation instructions for intra-balance movements ❙ Statement of executed cancellation instructions for intra-position movements and settlement instructions ❙ Statement of pending amendment instructions for intra-balance movements

	I Statement of pending amendment instructions for intra-position movements and settlement instructions
	I Statement of pending cancellation instructions for intra-balance movements
	I Statement of pending cancellation instructions for intra-position movements and settlement instructions
	I Statement of pending intra-balance movements
	I Statement of pending intra-position movements
	I Statement of settled intra-balance movements
	I Statement of settled intra-position movements

2.4.1.20 ~~Available Report - Statement of Static Data - Details Screen~~

Context of Usage ~~This screen displays detailed information on statements of static data, which provide information on the changes of static data related to T2S dedicated cash accounts, securities accounts, securities or parties. Only 1 type of statement is shown per report.~~

~~The report displayed in this screen has to be already created in accordance with its report configuration.~~

~~There is no usage restriction for this screen.~~

~~Services >> Additional Services >> Reports >> *Available reports - search/list* screen >> Click on the *search* and/or *details* button >> *Available report - details* screen >> Click on the *details* butt~~

2.5.11.1 Revisions/Audit Trail - List Screen

To use this screen, you need (depending on the underlying object) the following
privileges [} 2156]:

I Amendment instruction for intra-position movement or settlement instruction
audit trail list query

I Amendment instruction for intra-balance movement audit trail list query

I Cancellation instruction for intra-balance movement audit trail list query

I Cancellation instruction for intra-position movement or settlement instruction audit trail list query

I Intra-balance movement audit trail list query

I Intra-position movement audit trail list query

I Immediate liquidity transfer order audit trail list query

I ~~Party audit trail query~~

I Penalty audit trail query

I ~~Residual static data audit trail query~~

I ~~Securities audit trail query~~

I ~~Securities account audit trail query~~

I Settlement instruction audit trail query

I ~~T2S dedicated cash account audit trail query~~

2.19.2.1 Time/ Business Event

The Time/ Business Event is scheduled within T2S. It triggers the processing of a report generation.

For the process of report generation it is essential that a T2S System User configured a report in advance in
CRDM ~~static data~~.