



BANCA D'ITALIA  
EUROSISTEMA

BANCODE **ESPAÑA**  
Eurosistema



Target2-Securities

General Functional Specifications

R2026.JUN

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## Cross Reference T2S GFS V10.2 - URD V10.2

| UR         | UR TEXT                                      | GFS PART | DO-MAIN/CH-APTER | 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.02.050 | Settlement currencies – non-euro CeBM        | 3        | LQMG             | General Introduction                       | -                         | -                      | Multi currency aspects of Liquidity | -             | -                       |

| UR         | UR TEXT                                                                                | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                   | SUB-SECTION 3          | SPECIFICATION REFERENCE |
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|            |                                                                                        |          |                  |                                               |                                            |                                    | Transfers                       |                        |                         |
| 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 module                  | -                                  | -                               | -                      | SDMG.DCA.DEM.1.1        |
| 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.COA.2.1        |
| T2S.02.090 | Settlement currencies – cash settlement outside T2S                                    | 3        | SETT             | Standardisation and Preparation to Settlement | Description of the functions of the        | 3 – Settlement Transaction Manager | Settlement Transaction creation | Settlement Restriction | SETT.SPS.STM.3.3        |

| UR         | UR TEXT                                   | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                        | SECTION                                    | FUNCTION/SUB-<br>SECTION 1     | SUB-SECTION 2                      | SUB-SECTION 3                                                                                        | SPECIFICATION<br>REFERENCE |
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|            |                                           |             |                         |                                               | module                                     |                                |                                    |                                                                                                      |                            |
| 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 | SETT.SPS.RCA.5.2           |

| UR         | UR TEXT                                   | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                        | SECTION                                    | FUNCTION/SUB-<br>SECTION 1     | SUB-SECTION 2                      | SUB-SECTION 3                                                                                             | SPECIFICATION<br>REFERENCE |
|------------|-------------------------------------------|-------------|-------------------------|-----------------------------------------------|--------------------------------------------|--------------------------------|------------------------------------|-----------------------------------------------------------------------------------------------------------|----------------------------|
|            |                                           |             |                         |                                               |                                            |                                |                                    | T2S                                                                                                       |                            |
| 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           |

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| 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      | -             | -             | -                          |
| T2S.03.010 | Management of the settlement day periods | 3           | OPSR                    | Scheduling                 | Static Functional description      | -                          | -             | -             | -                          |
| 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              | -                          | -             | -             | -                          |

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| 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 | Reference 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        | 8 – EOD/SOD Processing             | Valuation of earmarked securities positions for col- | -                                                | SETT.SPS.ESP.4.1        |

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|            |                                          |          |                 |                                              | module                                     |                                                  | lateral purposes                                                    |               |                         |
| 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 | 1 – Check Immediate / Inbound Liquidity Transfer | Triggers of the function                                            | -             | LQMG.LIO.MLT.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                              | -             | -                       |



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| 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                                 | Schedule and                               | -                                 | Sequencing                             | -             | -                       |

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|            |                                 |          |                  | scope of T2S                                  | calendar                                   |                                   |                                       |                                                                    |                         |
| 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 sequences | SETT.NTS.NTM.2.1        |
| 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                   | 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 Set-                               | Description                                | 1 – Night-time                    | Sequence pro-                         | Sequence X                                                         | SETT.NTS.NTM.2.7        |

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|            |                                                    |          |                  | tlement                                      | of the func-tions of the module                       | settlement man-ager                     | cessing       |               |                          |
| T2S.03.120 | Night-time settlement cycles re-<br>porting        | 2        | INTRO            | Objective and<br>scope of T2S                | Schedule and<br>calendar                              | -                                       | Reporting     | -             | -                        |
| T2S.03.120 | Night-time settlement cycles re-<br>porting        | 2        | INTRO            | Objective and<br>scope of T2S                | Schedule and<br>calendar                              | -                                       | Reporting     | -             | -                        |
| T2S.03.120 | Night-time settlement cycles re-<br>porting        | 3        | INTF             | Outbound Pro-<br>cessing Module              | Description<br>of the func-<br>tions of the<br>module | 4 – Create Busi-<br>ness Payload A2A    | -             | -             | INTF.OUP-<br>A2A.CBP.1.1 |
| T2S.03.130 | Night-time settlement period re-<br>porting        | 2        | INTRO            | Objective and<br>scope of T2S                | Schedule and<br>calendar                              | -                                       | Reporting     | -             | -                        |
| T2S.03.135 | Partial settlement during night-time<br>settlement | 2        | INTRO            | Objective and<br>scope of T2S                | Schedule and<br>calendar                              | -                                       | Sequencing    | -             | -                        |
| T2S.03.135 | Partial settlement during night-time<br>settlement | 3        | SETT             | Daytime Recy-<br>cling and Opti-<br>misation | Description<br>of the func-<br>tions of the<br>module | 5 – Partial Settle-<br>ment Preparation | Preparation   | -             | SETT.R&O.PSP.1.1         |

| UR         | UR TEXT                                         | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1            | SUB-SECTION 2                                      | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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| 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 | -             | -                       |

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| T2S.03.165 | Partial settlement during daytime settlement   | 3        | SETT            | Daytime Recycling and Optimisation | Description of the functions of the module | 7 – Partial Settlement Attempt | -                                                  | -             | SETT.R&O.PSA.1.1        |
| 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            | CB Business Procedures             | Description of the module                  | -                              | Introduction                                       | -             | -                       |
| T2S.03.190 | End-of-day period – cancellation and recycling | 2        | INTRO           | Objective and scope of T2S         | Schedule and calendar                      | -                              | Service availability during daytime period         | -             | -                       |

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| 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         | -             | -                       |

| UR         | UR TEXT                                                     | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER     | SECTION                   | FUNCTION/SUB-<br>SECTION 1 | SUB-SECTION 2                                      | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
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| 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                | -             | -                          |

| UR         | UR TEXT                              | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER         | SECTION                                    | FUNCTION/SUB-SECTION 1            | SUB-SECTION 2                                      | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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|            |                                      |          |                 |                            |                                            |                                   | 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  | Scheduling                                 | 20 – Event Type                   | -                                                  | -             | SDMG.RPS.ENT.20.1       |



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|            |                                                                  |          |                  | Management                                    |                                            |                        |                                                                       |               |                         |
| 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                                 | 20 – Event Type        | -                                                                     | -             | SDMG.RPS.ENT.20.1       |
| 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        |

| UR         | UR TEXT                                                          | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1 | SUB-SECTION 2                                                         | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|------------------------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|------------------------|-----------------------------------------------------------------------|---------------|-------------------------|
| 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.03.270 | Deadline for bilaterally agreed treasury management instructions | 3        | SETT             | Daytime Validation, Provisioning and Booking  | Description of the module                  | -                      | Management of earmarking                                              | -             | -                       |
| 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                                 | 20 – Event Type        | -                                                                     | -             | SDMG.RPS.ENT.20.1       |
| 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               | Description of the func-                   | 7 – Cut-Off Processing | Suspending settlement transac-                                        | -             | SETT.SPS.COP.4.1        |

| UR         | UR TEXT                                            | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1 | SUB-SECTION 2                                                         | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|----------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|------------------------|-----------------------------------------------------------------------|---------------|-------------------------|
|            |                                                    |          |                  | to Settlement                                 | tions of the module                        |                        | tions "Unsettled" or "Partially settled"                              |               |                         |
| 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                                 | 20 – Event Type        | -                                                                     | -             | SDMG.RPS.ENT.20.1       |
| 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                     | Scheduling                                 | 20 – Event Type        | -                                                                     | -             | SDMG.RPS.ENT.20.1       |

| UR         | UR TEXT                                                        | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                        | SECTION                                    | FUNCTION/SUB-<br>SECTION 1        | SUB-SECTION 2       | SUB-SECTION 3                                                      | SPECIFICATION<br>REFERENCE |
|------------|----------------------------------------------------------------|-------------|-------------------------|-----------------------------------------------|--------------------------------------------|-----------------------------------|---------------------|--------------------------------------------------------------------|----------------------------|
|            |                                                                |             |                         | Management                                    |                                            |                                   |                     |                                                                    |                            |
| 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                                 | 20 – Event Type                   | -                   | -                                                                  | SDMG.RPS.ENT.20.1          |
| T2S.03.303 | Currency-specific changing of daily event scheduling deadlines | 3           | SETT                    | Standardisation and Preparation to Settlement | Description of the functions of the module | 7 – Cut-Off Processing            | Specific events     | -                                                                  | SETT.SPS.COP.7.1           |
| 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 de-                      | -                                 | -                   | -                                                                  | -                          |

| UR         | UR TEXT                                                                | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                   | SECTION               | FUNCTION/SUB-SECTION 1 | SUB-SECTION 2                          | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|------------------------------------------------------------------------|----------|------------------|--------------------------------------|-----------------------|------------------------|----------------------------------------|---------------|-------------------------|
|            |                                                                        |          |                  |                                      | scription             |                        |                                        |               |                         |
| T2S.03.305 | T2S calendar – Opening and closing days for free-of-payment settlement | 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           | 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            | 23 – Closing Day       | -                                      | -             | SDMG.RPS.ENT.23.1       |
| 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            | 23 – Closing Day       | -                                      | -             | SDMG.RPS.ENT.23.1       |
| 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                                        | 3        | INTF             | Inbound Pro-                         | Description           | 5 - Check for A2A      | -                                      | -             | INTF.INP-               |

| UR         | UR TEXT                                                             | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                    | SECTION                                     | FUNCTION/SUB-SECTION 1            | SUB-SECTION 2                                          | SUB-SECTION 3                                                                       | SPECIFICATION REFERENCE |
|------------|---------------------------------------------------------------------|----------|------------------|---------------------------------------|---------------------------------------------|-----------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------------|-------------------------|
|            | availability                                                        |          |                  | cessing Module                        | of the func-tions of the module             | Inbound Queuing                   |                                                        |                                                                                     | 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 Pro-cessing Module            | Description of the func-tions 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 func-tions of the module | 3 – Lack of Cash Manager          | Principle of the intraday credit capacity calcula-tion | Calculation of the Intraday Credit Capacity through auto-collateralisation on stock | SETT.ACO.LCM.1.3        |
| T2S.04.010 | Role requirements                                                   | 3        | SDMG             | Rules and Pa-rameters Data Management | Users, roles and privileg-es                | -                                 | -                                                      | -                                                                                   | 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                    | -                                                      | -                                                                                   | -                       |

| UR         | UR TEXT                             | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER | SECTION                       | FUNCTION/SUB-<br>SECTION 1                   | SUB-SECTION 2 | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|-------------------------------------|-------------|-------------------------|------------------------|-------------------------------|----------------------------------------------|---------------|---------------|----------------------------|
|            |                                     |             |                         |                        |                               | 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                   | 3           | SQRA                    | Query Management       | Static Functional Description | -                                            | -             | -             | -                          |
| 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                  | -             | -             | -                          |

| UR         | UR TEXT                                | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER | SECTION                                 | FUNCTION/SUB-<br>SECTION 1                    | SUB-SECTION 2 | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|----------------------------------------|-------------|-------------------------|------------------------|-----------------------------------------|-----------------------------------------------|---------------|---------------|----------------------------|
| T2S.04.110 | Business role NCB                      | 2           | INTRO                   | T2S Actors             | Central Bank<br>in T2S                  | -                                             | -             | -             | -                          |
| T2S.04.120 | NCB system administrator               | 2           | INTRO                   | T2S Actors             | Central Bank<br>in T2S                  | 1 – CB system<br>administrator                | -             | -             | -                          |
| T2S.04.130 | NCB business user                      | 2           | INTRO                   | T2S Actors             | Central Bank<br>in T2S                  | 2 – CB business<br>user                       | -             | -             | -                          |
| T2S.04.130 | NCB business user                      | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                             | -             | -             | -                          |
| T2S.04.130 | NCB business user                      | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                             | -             | -             | -                          |
| T2S.04.140 | Business role payment bank             | 2           | INTRO                   | T2S Actors             | Payment<br>Bank                         | -                                             | -             | -             | -                          |
| T2S.04.150 | Payment bank system administra-<br>tor | 2           | INTRO                   | T2S Actors             | Payment<br>Bank                         | 1 – Payment Bank<br>system administra-<br>tor | -             | -             | -                          |
| T2S.04.160 | Payment bank business user             | 2           | INTRO                   | T2S Actors             | Payment<br>Bank                         | 2 – Payment Bank<br>business user             | -             | -             | -                          |



| UR         | UR TEXT                            | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER     | SECTION                                    | FUNCTION/SUB-SECTION 1           | SUB-SECTION 2                | SUB-SECTION 3                        | SPECIFICATION REFERENCE |
|------------|------------------------------------|----------|------------------|------------------------|--------------------------------------------|----------------------------------|------------------------------|--------------------------------------|-------------------------|
| T2S.04.160 | Payment bank business user         | 3        | SQRA             | Query Management       | Static Functional Description              | -                                | -                            | -                                    | -                       |
| T2S.04.160 | Payment bank business user         | 3        | SQRA             | Query Management       | Static Functional Description              | -                                | -                            | -                                    | -                       |
| T2S.05.010 | Decisional table                   | 3        | LCMM             | Instruction Validation | Description of the functions of the module | 3 – LCMM Instruction Validation  | Consistency validation       | -                                    | LCMM.IVA.SMIV.2.1       |
| T2S.05.020 | Harmonised set of validation rules | 3        | LCMM             | Instruction Validation | Description of the functions of the module | 3 – 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 func-                   | 1 – Duplicate Check              | Introduction                 | Identification of duplicate instruc- | LCMM.IVA.DUC.2.1        |

| UR         | UR TEXT          | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER     | SECTION                                    | FUNCTION/SUB-SECTION 1          | SUB-SECTION 2          | SUB-SECTION 3                            | SPECIFICATION REFERENCE |
|------------|------------------|----------|------------------|------------------------|--------------------------------------------|---------------------------------|------------------------|------------------------------------------|-------------------------|
|            |                  |          |                  |                        | tions of the module                        |                                 |                        | tions                                    |                         |
| 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 | 3 – 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 | 3 – LCMM Instruction Validation | Validation Checks      | T2S Dedicated Cash Account Validation    | LCMM.IVA.SMIV.3.5       |
| T2S.05.040 | Proxy check      | 3        | LCMM             | Instruction Validation | Description of the functions of the module | 3 – LCMM Instruction Validation | Validation Checks      | Instructing Party Validation             | LCMM.IVA.SMIV.3.10      |

| UR         | UR TEXT                  | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                         | SECTION                                    | FUNCTION/SUB-SECTION 1          | SUB-SECTION 2     | SUB-SECTION 3                         | SPECIFICATION REFERENCE |
|------------|--------------------------|----------|------------------|--------------------------------------------|--------------------------------------------|---------------------------------|-------------------|---------------------------------------|-------------------------|
|            |                          |          |                  |                                            | tions of the module                        |                                 |                   |                                       |                         |
| T2S.05.040 | Proxy check              | 3        | LCMM             | Instruction Validation                     | Description of the functions of the module | 3 – LCMM Instruction Validation | Validation Checks | Instructing Party Validation          | LCMM.IVA.SMIV.3.10      |
| T2S.05.050 | Securities account check | 3        | LCMM             | Instruction Validation                     | Description of the functions of the module | 3 – LCMM Instruction Validation | Validation Checks | Instructing Party Validation          | LCMM.IVA.SMIV.3.10      |
| 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 | 3 – LCMM Instruction Validation | Validation Checks | T2S Dedicated Cash Account Validation | LCMM.IVA.SMIV.3.5       |
| T2S.05.060 | Cash account check       | 3        | LCMM             | Instruction Validation                     | Description of the func-                   | 3 – LCMM Instruc-               | Validation Checks | T2S Dedicated Cash Account            | LCMM.IVA.SMIV.3.5       |

| UR         | UR TEXT                                                                                                         | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER     | SECTION                                    | FUNCTION/SUB-SECTION 1          | SUB-SECTION 2     | SUB-SECTION 3                          | SPECIFICATION REFERENCE |
|------------|-----------------------------------------------------------------------------------------------------------------|----------|------------------|------------------------|--------------------------------------------|---------------------------------|-------------------|----------------------------------------|-------------------------|
|            |                                                                                                                 |          |                  |                        | tions of the module                        |                                 |                   | Validation                             |                         |
| T2S.05.065 | Rejection of instructions where the cash or securities account is flagged as being under insolvency proceedings | 3        | LCMM             | Instruction Validation | Description of the functions of the module | 3 – LCMM Instruction Validation | Validation Checks | Insolvency Restriction Type Validation | LCMM.IVA.SMIV.3.6       |
| T2S.05.070 | Currency check                                                                                                  | 3        | LCMM             | Instruction Validation | Description of the functions of the module | 3 – LCMM Instruction Validation | Validation Checks | T2S Dedicated Cash Account Validation  | LCMM.IVA.SMIV.3.5       |
| T2S.05.070 | Currency check                                                                                                  | 3        | LCMM             | Instruction Validation | Description of the functions of the module | 3 – LCMM Instruction Validation | Validation Checks | Currency Validation                    | LCMM.IVA.SMIV.3.1<br>2  |
| T2S.05.070 | Currency check                                                                                                  | 3        | LCMM             | Instruction Validation | Description of the functions of the module | 3 – LCMM Instruction Validation | Validation Checks | Currency Validation                    | LCMM.IVA.SMIV.3.1<br>2  |
| T2S.05.080 | ISIN check                                                                                                      | 3        | LCMM             | Instruction Validation | Description of the functions of the module | 3 – LCMM Instruction Validation | Validation Checks | ISIN Code Validation                   | LCMM.IVA.SMIV.3.2       |

| UR         | UR TEXT                                        | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER      | SECTION                                               | FUNCTION/SUB-<br>SECTION 1           | SUB-SECTION 2     | SUB-SECTION 3                                 | SPECIFICATION<br>REFERENCE |
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|            |                                                |             |                         |                             | tions of the<br>module                                |                                      |                   |                                               |                            |
| T2S.05.080 | ISIN check                                     | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 3 – LCMM Instruc-<br>tion Validation | Validation Checks | ISIN Code Valida-<br>tion                     | LCMM.IVA.SMIV.3.2          |
| T2S.05.090 | Minimum settlement unit check                  | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 3 – LCMM Instruc-<br>tion Validation | Validation Checks | Settlement Quanti-<br>ty Validation           | LCMM.IVA.SMIV.3.4          |
| T2S.05.100 | Multiple or deviating settlement<br>unit check | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 3 – LCMM Instruc-<br>tion Validation | Validation Checks | Settlement Quanti-<br>ty Validation           | LCMM.IVA.SMIV.3.4          |
| T2S.05.110 | Trade date check                               | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 3 – LCMM Instruc-<br>tion Validation | Validation Checks | Intended Settle-<br>ment Date Valida-<br>tion | LCMM.IVA.SMIV.3.3          |
| T2S.05.120 | Intended settlement date check                 | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-                           | 3 – LCMM Instruc-<br>tion Validation | Validation Checks | Intended Settle-<br>ment Date Valida-         | LCMM.IVA.SMIV.3.3          |

| UR         | UR TEXT                                                                          | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                   | SECTION                                    | FUNCTION/SUB-SECTION 1          | SUB-SECTION 2                     | SUB-SECTION 3                       | SPECIFICATION REFERENCE |
|------------|----------------------------------------------------------------------------------|----------|------------------|--------------------------------------|--------------------------------------------|---------------------------------|-----------------------------------|-------------------------------------|-------------------------|
|            |                                                                                  |          |                  |                                      | tions of the module                        |                                 |                                   | tion                                |                         |
| T2S.05.120 | Intended settlement date check                                                   | 3        | LCMM             | Instruction Validation               | Description of the functions of the module | 3 – LCMM Instruction Validation | Validation Checks                 | Intended Settlement Date Validation | LCMM.IVA.SMIV.3.3       |
| T2S.05.125 | Market-specific restriction check                                                | 3        | LCMM             | Instruction Validation               | Description of the functions of the module | 3 – LCMM Instruction Validation | Condition Modification Validation | Specific Restriction Validation     | LCMM.IVA.SMIV.3.16      |
| T2S.05.126 | Eligible Counterpart CSD Validation                                              | 3        | LCMM             | Instruction Validation               | Description of the functions of the module | 3 – LCMM Instruction Validation | Validation Checks                 | ISIN Code Validation                | LCMM.IVA.SMIV.3.2       |
| T2S.05.127 | Automatic hold of instruction for additional validation or processing by the CSD | 3        | SDMG             | Rules and Parameters Data Management | Restriction types                          | 25 – Restriction Type           | -                                 | -                                   | SDMG.RPS.ENT.25.1       |
| T2S.05.127 | Automatic hold of instruction for additional validation or processing by the CSD | 3        | LCMM             | Instruction Validation               | Description of the functions of the        | 3 – LCMM Instruction Validation | Condition Modification Validation | Specific Restriction Validation     | LCMM.IVA.SMIV.3.16      |

| UR         | UR TEXT                                                                          | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                       | SECTION                                               | FUNCTION/SUB-<br>SECTION 1           | SUB-SECTION 2                          | SUB-SECTION 3                      | SPECIFICATION<br>REFERENCE |
|------------|----------------------------------------------------------------------------------|-------------|-------------------------|----------------------------------------------|-------------------------------------------------------|--------------------------------------|----------------------------------------|------------------------------------|----------------------------|
|            |                                                                                  |             |                         |                                              | module                                                |                                      |                                        |                                    |                            |
| T2S.05.127 | Automatic hold of instruction for additional validation or processing by the CSD | 3           | LCMM                    | Instruction Vali-<br>dation                  | Description<br>of the func-<br>tions of the<br>module | 4 – Instruction<br>Management        | Instruction Man-<br>agement            | -                                  | LCMM.IVA.INM.2.1           |
| T2S.05.127 | Automatic hold of instruction for additional validation or processing by the CSD | 3           | LCMM                    | Instruction Vali-<br>dation                  | Description<br>of the func-<br>tions of the<br>module | 4 – Instruction<br>Management        | Instruction Man-<br>agement            | -                                  | LCMM.IVA.INM.2.1           |
| T2S.05.127 | Automatic hold of instruction for additional validation or processing by the CSD | 3           | LCMM                    | Instruction<br>Maintenance                   | Description<br>of the func-<br>tions of the<br>module | 5 – Instruction<br>Hold/Release      | Introduction                           | -                                  | LCMM.IMA.HRM.1.1           |
| T2S.05.128 | Rejection of instruction based on market-specific restriction                    | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types                                  | 25 – Restriction<br>Type             | -                                      | -                                  | SDMG.RPS.ENT.25.1          |
| T2S.05.128 | Rejection of instruction based on market-specific restriction                    | 3           | LCMM                    | Instruction Vali-<br>dation                  | Description<br>of the func-<br>tions of the<br>module | 3 – LCMM Instruc-<br>tion Validation | Condition Modifica-<br>tion Validation | Specific Restriction<br>Validation | LCMM.IVA.SMIV.3.1<br>6     |

| UR         | UR TEXT                                                                                          | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                     | SUB-SECTION 3                           | SPECIFICATION REFERENCE |
|------------|--------------------------------------------------------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|------------------------------------|-----------------------------------|-----------------------------------------|-------------------------|
| T2S.05.129 | Acceptance of instructions where the parties, accounts or securities are blocked from settlement | 3        | SDMG             | Rules and Parameters Data Management          | Restriction types                          | 25 – Restriction Type              | -                                 | -                                       | SDMG.RPS.ENT.25.1       |
| T2S.05.129 | Acceptance of instructions where the parties, accounts or securities are blocked from settlement | 3        | LCMM             | Instruction Validation                        | Description of the functions of the module | 3 – LCMM Instruction Validation    | Condition Modification Validation | Specific Restriction Validation         | LCMM.IVA.SMIV.3.1<br>6  |
| T2S.05.140 | Process indicator check                                                                          | 3        | LCMM             | Instruction Validation                        | Description of the functions of the module | 3 – LCMM Instruction Validation    | Validation Checks                 | Linked Instruction Validation           | LCMM.IVA.SMIV.3.7       |
| T2S.05.140 | Process indicator check                                                                          | 3        | LCMM             | Instruction Validation                        | Description of the functions of the module | 3 – LCMM Instruction Validation    | Validation Checks                 | Settlement Process Indicator Validation | LCMM.IVA.SMIV.3.1<br>1  |
| 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 partial                                                              | 3        | SETT             | Standardisation                               | Description                                | 3 – Settlement                     | Settlement Trans-                 | Partial settlement                      | SETT.SPS.STM.4.2        |



| UR         | UR TEXT                                                 | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                                         | SUB-SECTION 3                                                                      | SPECIFICATION REFERENCE |
|------------|---------------------------------------------------------|----------|-----------------|-----------------------------------------------|--------------------------------------------|------------------------------------|-------------------------------------------------------|------------------------------------------------------------------------------------|-------------------------|
|            | settlement                                              |          |                 | and Preparation to Settlement                 | of the functions of the module             | Transaction Manager                | action Completion                                     |                                                                                    |                         |
| T2S.05.143 | Process indicator check for auto-collateralisation      | 3        | LCMM            | Instruction Validation                        | Description of the functions of the module | 3 – LCMM Instruction Validation    | Validation Checks                                     | Reference to Settlement Restriction Validation                                     | LCMM.IVA.SMIV.3.8       |
| 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 | 3 – LCMM Instruction Validation    | Validation Checks                                     | Settlement Process Indicator Validation                                            | LCMM.IVA.SMIV.3.1       |
| 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        |

| UR         | UR TEXT                                          | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                     | SUB-SECTION 3                 | SPECIFICATION REFERENCE |
|------------|--------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|------------------------------------|-----------------------------------|-------------------------------|-------------------------|
| T2S.05.147 | Process indicator check for linking instructions | 3        | LCMM             | Instruction Validation                        | Description of the functions of the module | 3 – LCMM Instruction Validation    | Validation Checks                 | Linked Instruction Validation | LCMM.IVA.SMIV.3.7       |
| 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 | Settlement Transaction Completion | 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 func-                   | 3 – LCMM Instruction Validation    | Validation Checks                 | Linked Instruction Validation | LCMM.IVA.SMIV.3.7       |

| UR         | UR TEXT                                          | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER      | SECTION                                               | FUNCTION/SUB-<br>SECTION 1           | SUB-SECTION 2     | SUB-SECTION 3                                          | SPECIFICATION<br>REFERENCE |
|------------|--------------------------------------------------|-------------|-------------------------|-----------------------------|-------------------------------------------------------|--------------------------------------|-------------------|--------------------------------------------------------|----------------------------|
|            |                                                  |             |                         |                             | tions of the<br>module                                |                                      |                   |                                                        |                            |
| T2S.05.148 | Validation of connected settlement instructions  | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 3 – LCMM Instruc-<br>tion Validation | Validation Checks | Linked Instruction<br>Validation                       | LCMM.IVA.SMIV.3.7          |
| T2S.05.148 | Validation of connected settlement instructions  | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 3 – LCMM Instruc-<br>tion Validation | Validation Checks | Linked Instruction<br>Validation                       | LCMM.IVA.SMIV.3.7          |
| T2S.05.148 | Validation of connected settlement instructions  | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 3 – LCMM Instruc-<br>tion Validation | Validation Checks | Reference to Set-<br>tlement Restriction<br>Validation | LCMM.IVA.SMIV.3.8          |
| T2S.05.150 | Issuing date check                               | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 3 – LCMM Instruc-<br>tion Validation | Validation Checks | ISIN Code Valida-<br>tion                              | LCMM.IVA.SMIV.3.2          |
| T2S.05.160 | Validation check when an external CSD is present | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-                           | 3 – LCMM Instruc-<br>tion Validation | Validation Checks | ISIN Code Valida-<br>tion                              | LCMM.IVA.SMIV.3.2          |

| UR         | UR TEXT                                                                           | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1                                  | SUB-SECTION 2                                        | SUB-SECTION 3                 | SPECIFICATION REFERENCE |
|------------|-----------------------------------------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|---------------------------------------------------------|------------------------------------------------------|-------------------------------|-------------------------|
|            |                                                                                   |          |                  |                                               | tions of the module                        |                                                         |                                                      |                               |                         |
| T2S.05.170 | Already matched instructions                                                      | 3        | LCMM             | Instruction Validation                        | Description of the functions of the module | 4 – Instruction Management                              | Instruction Management                               | -                             | LCMM.IVA.INM.2.1        |
| T2S.05.170 | Already matched instructions                                                      | 3        | LCMM             | Instruction Validation                        | Description of the functions of the module | 4 – Instruction Management                              | Instruction Management                               | -                             | 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.05.174 | Cross-CSD settlement identification for a matched pair of settlement instructions | 3        | SETT             | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser                          | Introduction                                         | -                             | SETT.SPS.RCA.1.1        |
| T2S.05.186 | Two DVP instructions linked for settlement eligibility purposes                   | 3        | LCMM             | Instruction Validation                        | Description of the func-                   | 3 – LCMM Instruc-tion Validation                        | Validation Checks                                    | Linked Instruction Validation | LCMM.IVA.SMIV.3.7       |

| UR         | UR TEXT                                                         | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                   | SUB-SECTION 3                          | SPECIFICATION REFERENCE |
|------------|-----------------------------------------------------------------|----------|-----------------|-----------------------------------------------|--------------------------------------------|------------------------------------|---------------------------------|----------------------------------------|-------------------------|
|            |                                                                 |          |                 |                                               | tions of the module                        |                                    |                                 |                                        |                         |
| 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        | SETT            | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager | Settlement Transaction creation | Other attributes and links             | SETT.SPS.STM.3.8        |
| T2S.05.210 | Validation of maintenance instructions                          | 3        | LCMM            | Instruction Validation                        | Description of the functions of the module | 3 – LCMM Instruction Validation    | Validation Checks               | Referenced LCMM Instruction Validation | LCMM.IVA.SMIV.3.1<br>3  |
| T2S.05.220 | Instructing party check for instruction maintenance purposes    | 3        | LCMM            | Instruction Validation                        | Description of the functions of the module | 3 – LCMM Instruction Validation    | Validation Checks               | Instructing Party Validation           | LCMM.IVA.SMIV.3.1<br>0  |
| T2S.05.220 | Instructing party check for instruction maintenance purposes    | 3        | LCMM            | Instruction Validation                        | Description of the functions of the module | 3 – LCMM Instruction Validation    | Validation Checks               | Instructing Party Validation           | LCMM.IVA.SMIV.3.1<br>0  |

| UR         | UR TEXT                                                                               | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                   | SECTION                                                                | FUNCTION/SUB-<br>SECTION 1           | SUB-SECTION 2                      | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|---------------------------------------------------------------------------------------|-------------|-------------------------|------------------------------------------|------------------------------------------------------------------------|--------------------------------------|------------------------------------|---------------|----------------------------|
|            |                                                                                       |             |                         |                                          | tions of the<br>module                                                 |                                      |                                    |               |                            |
| T2S.05.230 | Non-settlement-related information                                                    | 3           | LCMM                    | Instruction Vali-<br>dation              | Description<br>of the func-<br>tions of the<br>module                  | 3 – LCMM Instruc-<br>tion Validation | Introduction                       | -             | LCMM.IVA.SMIV.1.1          |
| T2S.05.235 | Corporate action reference for<br>corporate action related settlement<br>instructions | 3           | LCMM                    | Dynamic data<br>managed by the<br>domain | Description<br>of the data<br>related to<br>Settlement<br>Instructions | -                                    | -                                  | -             | -                          |
| T2S.05.240 | Status after validation                                                               | 3           | LCMM                    | Instruction Vali-<br>dation              | Description<br>of the func-<br>tions of the<br>module                  | 5– Validation Sta-<br>tus Management | Status Manage-<br>ment description | -             | LCMM.IVA.VSM.2.1           |
| T2S.05.240 | Status after validation                                                               | 3           | LCMM                    | Instruction Vali-<br>dation              | Description<br>of the func-<br>tions of the<br>module                  | 5– Validation Sta-<br>tus Management | Status Manage-<br>ment description | -             | LCMM.IVA.VSM.2.1           |
| T2S.05.250 | Information provided after valida-                                                    | 3           | LCMM                    | Instruction Vali-                        | Description                                                            | 5– Validation Sta-                   | Status Manage-                     | -             | LCMM.IVA.VSM.2.1           |

| UR         | UR TEXT                                    | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER      | SECTION                                               | FUNCTION/SUB-<br>SECTION 1           | SUB-SECTION 2                        | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|--------------------------------------------|-------------|-------------------------|-----------------------------|-------------------------------------------------------|--------------------------------------|--------------------------------------|---------------|----------------------------|
|            | tion                                       |             |                         | dation                      | of the func-<br>tions of the<br>module                | tus Management                       | ment description                     |               |                            |
| T2S.05.250 | Information provided after valida-<br>tion | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 5– Validation Sta-<br>tus Management | Status Manage-<br>ment description   | -             | LCMM.IVA.VSM.2.1           |
| T2S.05.250 | Information provided after valida-<br>tion | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 5– Validation Sta-<br>tus Management | Status Manage-<br>ment description   | -             | LCMM.IVA.VSM.2.1           |
| T2S.05.250 | Information provided after valida-<br>tion | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 5– Validation Sta-<br>tus Management | Status Manage-<br>ment description   | -             | LCMM.IVA.VSM.2.1           |
| T2S.05.270 | Full audit trail                           | 3           | LCMM                    | Status Manage-<br>ment      | Description<br>of the mod-<br>ule                     | Reason Codes                         | Release Instruction<br>reason codes: | -             | -                          |
| T2S.05.280 | Revalidation after changes in data         | 3           | SDMG                    | Functions                   | -                                                     | 3 – Static Data<br>Maintenance Exe-  | Maintenance ap-<br>proval requests   | -             | SDMG.ALL.SDM.3.1           |

| UR         | UR TEXT                             | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER      | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                                | SUB-SECTION 2                                                                                                         | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|-------------------------------------|-------------|-------------------------|-----------------------------|-------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|---------------|----------------------------|
|            |                                     |             |                         |                             |                                                       | cution                                                    | processing                                                                                                            |               |                            |
| T2S.05.280 | Revalidation after changes in data  | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 5– Validation Sta-<br>tus Management                      | Status Manage-<br>ment description                                                                                    | -             | LCMM.IVA.VSM.2.1           |
| T2S.05.280 | Revalidation after changes in data  | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 5– Validation Sta-<br>tus Management                      | Status Manage-<br>ment description                                                                                    | -             | LCMM.IVA.VSM.2.1           |
| T2S.05.280 | Revalidation after changes in data  | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 6 – Selection of<br>LCMM Instruction<br>to be Revalidated | Selection of LCMM<br>Instructions to be<br>revalidated that<br>are affected by<br>Static Data update<br>notifications | -             | LCMM.IVA.SIR.2.1           |
| T2S.05.280 | Revalidation after changes in data  | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 6 – Selection of<br>LCMM Instruction<br>to be Revalidated | Selection of LCMM<br>Instructions to be<br>revalidated at the<br>Start of Day (SOD)                                   | -             | LCMM.IVA.SIR.3.1           |
| T2S.05.290 | Availability of instruction mainte- | 3           | LCMM                    | Instruction                 | Description                                           | -                                                         | -                                                                                                                     | -             | -                          |



| UR         | UR TEXT                                                                      | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER      | SECTION                                               | FUNCTION/SUB-<br>SECTION 1           | SUB-SECTION 2     | SUB-SECTION 3                   | SPECIFICATION<br>REFERENCE |
|------------|------------------------------------------------------------------------------|-------------|-------------------------|-----------------------------|-------------------------------------------------------|--------------------------------------|-------------------|---------------------------------|----------------------------|
|            | nance                                                                        |             |                         | Maintenance                 | of the mod-<br>ule                                    |                                      |                   |                                 |                            |
| T2S.05.300 | Authorisation check for instruction maintenance                              | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 3 – LCMM Instruc-<br>tion Validation | Validation Checks | Instructing Party<br>Validation | LCMM.IVA.SMIV.3.1<br>0     |
| T2S.05.310 | Instruction maintenance by CSDs, CCPs, stock exchanges and trading platforms | 3           | LCMM                    | Instruction Vali-<br>dation | Description<br>of the func-<br>tions of the<br>module | 3 – LCMM Instruc-<br>tion Validation | Validation Checks | Instructing Party<br>Validation | LCMM.IVA.SMIV.3.1<br>0     |
| T2S.05.310 | Instruction maintenance by CSDs, CCPs, stock exchanges and trading platforms | 3           | LCMM                    | Instruction<br>Maintenance  | Description<br>of the mod-<br>ule                     | -                                    | -                 | -                               | -                          |
| T2S.05.350 | Hold and release mechanism avail-<br>ability                                 | 3           | LCMM                    | Instruction<br>Maintenance  | Description<br>of the func-<br>tions of the<br>module | 5 – Instruction<br>Hold/Release      | Introduction      | -                               | LCMM.IMA.HRM.1.1           |
| T2S.05.350 | Hold and release mechanism avail-<br>ability                                 | 3           | LCMM                    | Instruction<br>Maintenance  | Description<br>of the func-<br>tions of the           | 5 – Instruction<br>Hold/Release      | Introduction      | -                               | LCMM.IMA.HRM.1.1           |

| UR         | UR TEXT                                                                           | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER     | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                | SUB-SECTION 2                      | SUB-SECTION 3                        | SPECIFICATION<br>REFERENCE |
|------------|-----------------------------------------------------------------------------------|-------------|-------------------------|----------------------------|-------------------------------------------------------|-------------------------------------------|------------------------------------|--------------------------------------|----------------------------|
|            |                                                                                   |             |                         |                            | module                                                |                                           |                                    |                                      |                            |
| T2S.05.360 | Hold and release mechanism check                                                  | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 5 – Instruction<br>Hold/Release           | Introduction                       | -                                    | LCMM.IMA.HRM.1.1           |
| T2S.05.370 | Hold and release mechanism until<br>settlement occurs                             | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 5 – Instruction<br>Hold/Release           | Introduction                       | -                                    | LCMM.IMA.HRM.1.1           |
| T2S.05.370 | Hold and release mechanism until<br>settlement occurs                             | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 5 – Instruction<br>Hold/Release           | Processing of Hold<br>Instructions | "Hold Instruction<br>to be Executed" | LCMM.IMA.HRM.2.3           |
| T2S.05.380 | Rejection of an instruction to hold                                               | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 5 – Instruction<br>Hold/Release           | Processing of Hold<br>Instructions | "Hold Instruction<br>to be Denied"   | LCMM.IMA.HRM.2.2           |
| T2S.05.385 | Information on execution or can-<br>cellation of a hold/ release instruc-<br>tion | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the           | 7 – Maintenance<br>Status Manage-<br>ment | -                                  | -                                    | LCMM.IMA.MSM.1.1           |

| UR         | UR TEXT                                                                 | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER  | SECTION                                    | FUNCTION/SUB-<br>SECTION 1       | SUB-SECTION 2                     | SUB-SECTION 3                         | SPECIFICATION<br>REFERENCE |
|------------|-------------------------------------------------------------------------|-------------|-------------------------|-------------------------|--------------------------------------------|----------------------------------|-----------------------------------|---------------------------------------|----------------------------|
|            |                                                                         |             |                         |                         | module                                     |                                  |                                   |                                       |                            |
| 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           | LCMM                    | Instruction Validation  | Description of the functions of the module | 3 – LCMM Instruction Validation  | Condition Modification Validation | -                                     | LCMM.IVA.SMIV.3.1<br>4     |
| 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           |

| UR         | UR TEXT                                                                        | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER     | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                | SUB-SECTION 2                   | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|--------------------------------------------------------------------------------|-------------|-------------------------|----------------------------|-------------------------------------------------------|-------------------------------------------|---------------------------------|---------------|----------------------------|
|            |                                                                                |             |                         |                            | module                                                |                                           |                                 |               |                            |
| T2S.05.400 | No calculations foreseen                                                       | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the mod-<br>ule                     | -                                         | -                               | -             | -                          |
| T2S.05.405 | Information on execution or can-<br>cellation of an amendment instruc-<br>tion | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 7 – Maintenance<br>Status Manage-<br>ment | -                               | -             | LCMM.IMA.MSM.1.1           |
| T2S.05.405 | Information on execution or can-<br>cellation of an amendment instruc-<br>tion | 3           | LCMM                    | Status Manage-<br>ment     | Description<br>of the func-<br>tions of the<br>module | 4 – Data Collection<br>for Messages       | Data Collection for<br>Messages | -             | LCMM.STM.DCM.1.1           |
| T2S.05.420 | Cancellation check                                                             | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 3 – Instruction<br>Cancellation           | Introduction                    | -             | LCMM.IMA.INC.1.1           |
| T2S.05.420 | Cancellation check                                                             | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 3 – Instruction<br>Cancellation           | Introduction                    | -             | LCMM.IMA.INC.1.1           |

| UR         | UR TEXT                                     | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER     | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                       | SUB-SECTION 2                                   | SUB-SECTION 3                                                      | SPECIFICATION<br>REFERENCE |
|------------|---------------------------------------------|-------------|-------------------------|----------------------------|-------------------------------------------------------|--------------------------------------------------|-------------------------------------------------|--------------------------------------------------------------------|----------------------------|
| T2S.05.420 | Cancellation check                          | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 3 – Instruction<br>Cancellation                  | Cancellation of<br>Settlement In-<br>structions | -                                                                  | LCMM.IMA.INC.2.2           |
| T2S.05.430 | Cancellation of unmatched instruc-<br>tions | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 4 – Instruction<br>Cancellation by the<br>System | -                                               | -                                                                  | LCMM.IMA.ICS.1.1           |
| T2S.05.440 | Unilateral cancellation                     | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 3 – Instruction<br>Cancellation                  | Cancellation of<br>Settlement In-<br>structions | Party and CSD<br>Cancellation In-<br>struction to be<br>Processed" | LCMM.IMA.INC.2.3           |
| T2S.05.441 | Bilateral cancellation                      | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 3 – Instruction<br>Cancellation                  | Cancellation of<br>Settlement In-<br>structions | Party and CSD<br>Cancellation In-<br>struction to be<br>Processed" | LCMM.IMA.INC.2.3           |
| T2S.05.442 | Matching of cancellation instruc-<br>tions  | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 3 – Instruction<br>Cancellation                  | Cancellation of<br>Settlement In-<br>structions | Party and CSD<br>Cancellation In-<br>struction to be<br>Processed" | LCMM.IMA.INC.2.3           |

| UR         | UR TEXT                                               | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER  | SECTION                                    | FUNCTION/SUB-<br>SECTION 1   | SUB-SECTION 2                           | SUB-SECTION 3                                           | SPECIFICATION<br>REFERENCE |
|------------|-------------------------------------------------------|-------------|-------------------------|-------------------------|--------------------------------------------|------------------------------|-----------------------------------------|---------------------------------------------------------|----------------------------|
| 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 | Party and CSD 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 | 4 – Instruction Management   | Instruction Management                  | -                                                       | 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 | Step "Bilateral cancellation to be processed"           | LCMM.IMA.INC.2.5           |
| T2S.05.445 | Confirmation of cancellation                          | 3           | LCMM                    | Instruction Maintenance | Description of the functions of the module | 3 – Instruction Cancellation | Cancellation of Settlement Instructions | -                                                       | LCMM.IMA.INC.2.2           |
| T2S.05.445 | Confirmation of cancellation                          | 3           | LCMM                    | Instruction Maintenance | Description of the functions of the module | 3 – Instruction Cancellation | Cancellation of Settlement Instructions | Party and CSD Cancellation Instruction to be Processed" | LCMM.IMA.INC.2.3           |

| UR         | UR TEXT                                               | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER     | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                       | SUB-SECTION 2                          | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|-------------------------------------------------------|-------------|-------------------------|----------------------------|-------------------------------------------------------|--------------------------------------------------|----------------------------------------|---------------|----------------------------|
| T2S.05.445 | Confirmation of cancellation                          | 3           | LCMM                    | Status Manage-<br>ment     | Description<br>of the func-<br>tions of the<br>module | 4 – Data Collection<br>for Messages              | Data Collection for<br>Messages        | -             | LCMM.STM.DCM.1.1           |
| T2S.05.446 | Allegation of cancellation                            | 3           | LCMM                    | Status Manage-<br>ment     | Description<br>of the func-<br>tions of the<br>module | 5 – Allegements                                  | Alleged Cancell-<br>ation Instructions | -             | LCMM. STM.MTA.5.1          |
| T2S.05.450 | Deadline for cancellation                             | 3           | LCMM                    | Status Manage-<br>ment     | Description<br>of the func-<br>tions of the<br>module | 3 – Status Driven<br>Manager                     | -                                      | -             | LCMM.STM.SDM.1.1           |
| T2S.05.460 | Recycling and cancellation of<br>matched instructions | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 4 – Instruction<br>Cancellation by the<br>System | -                                      | -             | LCMM.IMA.ICS.1.1           |
| T2S.05.470 | Cancellation of CoSD                                  | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 3 – Instruction<br>Cancellation                  | Introduction                           | -             | LCMM.IMA.INC.1.1           |

| UR         | UR TEXT                                     | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER          | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                | SUB-SECTION 2               | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|---------------------------------------------|-------------|-------------------------|---------------------------------|-------------------------------------------------------|-------------------------------------------|-----------------------------|---------------|----------------------------|
| T2S.05.480 | Status after cancellation                   | 3           | INTF                    | Outbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 4 – Create Busi-<br>ness Payload A2A      | -                           | -             | INTF.OUP-<br>A2A.CBP.1.1   |
| T2S.05.480 | Status after cancellation                   | 3           | LCMM                    | Instruction<br>Maintenance      | Description<br>of the func-<br>tions of the<br>module | 7 – Maintenance<br>Status Manage-<br>ment | -                           | -             | LCMM.IMA.MSM.1.1           |
| T2S.05.490 | Continuous real-time matching<br>facilities | 3           | LCMM                    | Instruction<br>Matching         | Description<br>of the func-<br>tions of the<br>module | 1 – Matching Algo-<br>rithm               | -                           | -             | LCMM.IMH.MAA.1.1           |
| T2S.05.500 | T2S matching exceptions                     | 3           | LCMM                    | Instruction Vali-<br>dation     | Description<br>of the func-<br>tions of the<br>module | 4 – Instruction<br>Management             | Instruction Man-<br>agement | -             | LCMM.IVA.INM.2.1           |
| T2S.05.500 | T2S matching exceptions                     | 3           | LCMM                    | Instruction Vali-<br>dation     | Description<br>of the func-<br>tions of the<br>module | 4 – Instruction<br>Management             | Instruction Man-<br>agement | -             | LCMM.IVA.INM.2.1           |



| UR         | UR TEXT                                                                              | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1                                  | SUB-SECTION 2                                        | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|--------------------------------------------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|---------------------------------------------------------|------------------------------------------------------|---------------|-------------------------|
| 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 for 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.05.528 | Cross-CSD settlement identification for when a pair of settlement instructions match | 3        | SETT             | Standardisation and Preparation to Settlement | Description of the functions of the module | 1 – Realignment Chain Analyser                          | Introduction                                         | -             | SETT.SPS.RCA.1.1        |
| T2S.05.530 | Information provided after matching                                                  | 3        | INTF             | Outbound Processing Module                    | Description of the functions of the module | 4 – Create Business Payload A2A                         | -                                                    | -             | INTF.OUP-A2A.CBP.1.1    |
| T2S.05.530 | Information provided after match-                                                    | 3        | LCMM             | Instruction                                   | Description                                | -                                                       | -                                                    | -             | -                       |

| UR         | UR TEXT                            | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER | SECTION                                               | FUNCTION/SUB-<br>SECTION 1 | SUB-SECTION 2                  | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|------------------------------------|-------------|-------------------------|------------------------|-------------------------------------------------------|----------------------------|--------------------------------|---------------|----------------------------|
|            | ing                                |             |                         | Matching               | of the mod-<br>ule                                    |                            |                                |               |                            |
| T2S.05.540 | Allegation facilities for matching | 3           | LCMM                    | Status Manage-<br>ment | Description<br>of the func-<br>tions of the<br>module | 5 – Allegements            | Introduction                   | -             | LCMM.STM.MTA.1.1           |
| T2S.05.540 | Allegation facilities for matching | 3           | LCMM                    | Status Manage-<br>ment | Description<br>of the func-<br>tions of the<br>module | 5 – Allegements            | Creation of Al-<br>legements   | -             | LCMM. STM.MTA.2.1          |
| T2S.05.540 | Allegation facilities for matching | 3           | LCMM                    | Status Manage-<br>ment | Description<br>of the func-<br>tions of the<br>module | 5 – Allegements            | Cancellation of<br>Allegements | -             | LCMM. STM.MTA.3.1          |
| T2S.05.540 | Allegation facilities for matching | 3           | LCMM                    | Status Manage-<br>ment | Description<br>of the func-<br>tions of the<br>module | 5 – Allegements            | Cancellation of<br>Allegements | -             | LCMM. STM.MTA.3.1          |
| T2S.05.540 | Allegation facilities for matching | 3           | LCMM                    | Status Manage-<br>ment | Description<br>of the func-<br>tions of the<br>module | 5 – Allegements            | Removal of Al-<br>legements    | -             | LCMM. STM.MTA.4.1          |

| UR         | UR TEXT                              | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER     | SECTION                                               | FUNCTION/SUB-<br>SECTION 1      | SUB-SECTION 2 | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|--------------------------------------|-------------|-------------------------|----------------------------|-------------------------------------------------------|---------------------------------|---------------|---------------|----------------------------|
|            |                                      |             |                         |                            | tions of the<br>module                                |                                 |               |               |                            |
| T2S.05.560 | Cancellation of matched instructions | 3           | LCMM                    | Instruction<br>Maintenance | Description<br>of the func-<br>tions of the<br>module | 3 – Instruction<br>Cancellation | Introduction  | -             | LCMM.IMA.INC.1.1           |
| T2S.05.570 | Mandatory matching fields            | 3           | LCMM                    | Instruction<br>Matching    | Description<br>of the func-<br>tions of the<br>module | 1 – Matching Algo-<br>rithm     | -             | -             | LCMM.IMH.MAA.1.1           |
| T2S.05.580 | Tolerance amount for matching        | 3           | LCMM                    | Instruction<br>Matching    | Description<br>of the func-<br>tions of the<br>module | 1 – Matching Algo-<br>rithm     | -             | -             | LCMM.IMH.MAA.1.1           |
| T2S.05.580 | Tolerance amount for matching        | 3           | LCMM                    | Instruction<br>Matching    | Description<br>of the func-<br>tions of the<br>module | 1 – Matching Algo-<br>rithm     | -             | -             | LCMM.IMH.MAA.1.1           |
| T2S.05.580 | Tolerance amount for matching        | 3           | LCMM                    | Instruction<br>Matching    | Description<br>of the func-                           | 1 – Matching Algo-<br>rithm     | -             | -             | LCMM.IMH.MAA.1.1           |

| UR         | UR TEXT                                                | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                              | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                 | SUB-SECTION 2                           | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|--------------------------------------------------------|-------------|-------------------------|-----------------------------------------------------|-------------------------------------------------------|--------------------------------------------|-----------------------------------------|---------------|----------------------------|
|            |                                                        |             |                         |                                                     | tions of the<br>module                                |                                            |                                         |               |                            |
| T2S.05.580 | Tolerance amount for matching                          | 3           | LCMM                    | Instruction<br>Matching                             | Description<br>of the func-<br>tions of the<br>module | 1 – Matching Algo-<br>rithm                | -                                       | -             | LCMM.IMH.MAA.1.1           |
| T2S.05.590 | Non-mandatory matching fields                          | 3           | LCMM                    | Instruction<br>Matching                             | Description<br>of the func-<br>tions of the<br>module | 1 – Matching Algo-<br>rithm                | -                                       | -             | LCMM.IMH.MAA.1.1           |
| T2S.05.600 | Harmonised set of settlement eligi-<br>bility criteria | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 3 – Settlement<br>Transaction Man-<br>ager | Reference Id                            | -             | SETT.SPS.STM.5.1           |
| T2S.05.610 | Intended settlement date eligibility<br>check          | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 1 – Realignment<br>Chain Analyser          | Introduction                            | -             | SETT.SPS.RCA.1.1           |
| T2S.05.610 | Intended settlement date eligibility<br>check          | 3           | SETT                    | Standardisation<br>and Preparation                  | Description<br>of the func-                           | 7 – Cut-Off Pro-<br>cessing                | Checking the set-<br>tlement attempt in | -             | SETT.SPS.COP.2.1           |

| UR         | UR TEXT                                  | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                                        | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|------------------------------------------|----------|-----------------|-----------------------------------------------|--------------------------------------------|------------------------------------|------------------------------------------------------|---------------|-------------------------|
|            |                                          |          |                 | to Settlement                                 | tions of the module                        |                                    | Settlement domain                                    |               |                         |
| 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 | Reference 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 | Reference 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 func-                   | 4 – Data Collection for Messages   | Data Collection for Messages                         | -             | LCMM.STM.DCM.1.1        |

| UR         | UR TEXT                                                                              | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                                | SECTION                             | FUNCTION/SUB-<br>SECTION 1        | SUB-SECTION 2 | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|--------------------------------------------------------------------------------------|-------------|-------------------------|-------------------------------------------------------|-------------------------------------|-----------------------------------|---------------|---------------|----------------------------|
|            |                                                                                      |             |                         |                                                       | tions of the<br>module              |                                   |               |               |                            |
| T2S.06.010 | Types and features of cash accounts used for T2S settlements                         | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment | Description<br>of the mod-<br>ule   | -                                 | -             | -             | SDMG.DCA.DEM.1.1           |
| T2S.06.020 | Denomination of T2S dedicated cash account in T2S settlement currency                | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment | Description<br>of the mod-<br>ule   | -                                 | -             | -             | SDMG.DCA.DEM.1.1           |
| T2S.06.030 | Access conditions of T2S actors to T2S dedicated cash account                        | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment | Description<br>of the mod-<br>ule   | -                                 | -             | -             | 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<br>Cash Account<br>Data Manage-<br>ment | Description<br>of the enti-<br>ties | 1 – T2S Dedicated<br>Cash Account | -             | -             | SDMG.DCA.ENT.1.1           |
| T2S.06.050 | Relationship between T2S dedicated cash accounts and RTGS ac-                        | 3           | SDMG                    | T2S Dedicated<br>Cash Account                         | Description<br>of the enti-         | 1 – T2S Dedicated<br>Cash Account | -             | -             | SDMG.DCA.ENT.1.1           |

| UR         | UR TEXT                                                                   | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER          | SECTION                                     | FUNCTION/SUB-SECTION 1                            | SUB-SECTION 2                      | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|---------------------------------------------------------------------------|----------|------------------|-----------------------------|---------------------------------------------|---------------------------------------------------|------------------------------------|---------------|-------------------------|
|            | counts                                                                    |          |                  | Data Manage-ment            | ties                                        |                                                   |                                    |               |                         |
| T2S.06.050 | Relationship between T2S dedicat-ed cash accounts and RTGS ac-counts      | 3        | LQMG             | CB Business Procedures      | Description of the mod-ule                  | -                                                 | Introduction                       | -             | -                       |
| T2S.06.060 | Liquidity transfers between RTGS accounts and T2S dedicated cash accounts | 3        | INTF             | Outbound Pro-cessing Module | Description of the func-tions of the module | 4 – Create Busi-ness Payload A2A                  | -                                  | -             | INTF.OUP-A2A.CBP.1.1    |
| T2S.06.060 | Liquidity transfers between RTGS accounts and T2S dedicated cash accounts | 3        | LQMG             | General Intro-duction       | -                                           | -                                                 | Definition of a Liquidity Transfer | -             | -                       |
| T2S.06.060 | Liquidity transfers between RTGS accounts and T2S dedicated cash accounts | 3        | LQMG             | General Intro-duction       | -                                           | -                                                 | Definition of a Liquidity Transfer | -             | -                       |
| T2S.06.060 | Liquidity transfers between RTGS accounts and T2S dedicated cash accounts | 3        | LQMG             | Liquidity Opera-tions       | Description of the func-tions of the module | 1 – Check Imme-diate / Inbound Liquidity Transfer | Valida-tion/Revalidation           | -             | LQMG.LIO.MLT.2.1        |
| T2S.06.060 | Liquidity transfers between RTGS                                          | 3        | LQMG             | Liquidity Opera-            | Description                                 | 2 – Check Permis-                                 | Validation of Per-                 | -             | LQMG.LIO.PLT.2.1        |

| UR         | UR TEXT                                                                                            | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER         | SECTION                                    | FUNCTION/SUB-SECTION 1            | SUB-SECTION 2       | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|----------------------------------------------------------------------------------------------------|----------|------------------|----------------------------|--------------------------------------------|-----------------------------------|---------------------|---------------|-------------------------|
|            | accounts and T2S dedicated cash accounts                                                           |          |                  | tions                      | of the functions of the module             | sion for Liquidity Transfer       | missions            |               |                         |
| 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        |



| UR         | UR TEXT                                                                                                         | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                          | SECTION                                     | FUNCTION/SUB-SECTION 1              | SUB-SECTION 2                                                                         | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|-----------------------------------------------------------------------------------------------------------------|----------|------------------|---------------------------------------------|---------------------------------------------|-------------------------------------|---------------------------------------------------------------------------------------|---------------|-------------------------|
| T2S.06.067 | Prioritisation of "multiple liquidity providers" functionality– use and reimbursement of liquidity              | 3        | LQMG             | General Intro-duction                       | -                                           | -                                   | -                                                                                     | -             | -                       |
| T2S.06.067 | Prioritisation of "multiple liquidity providers" functionality– use and reimbursement of liquidity              | 3        | LQMG             | Liquidity Opera-tions                       | Description of the mod-ule                  | -                                   | Multiple liquidity provider function-ality                                            | -             | -                       |
| T2S.06.067 | Prioritisation of "multiple liquidity providers" functionality– use and reimbursement of liquidity              | 3        | LQMG             | Liquidity Opera-tions                       | Description of the func-tions of the module | 3 – 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 Opera-tions                       | Description of the func-tions of the module | 3 – Create Timed Liquidity Transfer | Multiple liquidity provider function-ality at the end of night time settle-ment 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 Manage-ment | Description of the enti-ties                | 1 – T2S Dedicated Cash Account      | -                                                                                     | -             | SDMG.DCA.ENT.1.1        |
| T2S.06.080 | Ability for a T2S dedicated cash                                                                                | 3        | SDMG             | T2S Dedicated                               | Description                                 | 1 – T2S Dedicated                   | -                                                                                     | -             | SDMG.DCA.ENT.1.1        |

| UR         | UR TEXT                                                                                                                  | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                   | FUNCTION/SUB-SECTION 1 | SUB-SECTION 2                      | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|--------------------------------------------------------------------------------------------------------------------------|----------|------------------|----------------------------------------------|---------------------------|------------------------|------------------------------------|---------------|-------------------------|
|            | account holder settle on several T2S dedicated cash accounts                                                             |          |                  | Cash Account Data Management                 | of the entities           | Cash Account           |                                    |               |                         |
| T2S.06.100 | Ability for a T2S party to settle on the T2S dedicated cash accounts of third party T2S dedicated cash account holder(s) | 3        | SDMG             | T2S Dedicated Cash Account Data Management   | Description of the module | -                      | -                                  | -             | SDMG.DCA.DEM.1.1        |
| 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 transfers between T2S dedicated cash account and RTGS                                                          | 3        | LQMG             | General Introduction                         | -                         | -                      | Definition of a Liquidity Transfer | -             | -                       |

| UR         | UR TEXT                                                                              | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                           | SUB-SECTION 2                                                       | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|--------------------------------------------------------------------------------------|----------|------------------|----------------------------------------------|--------------------------------------------|--------------------------------------------------|---------------------------------------------------------------------|---------------|-------------------------|
|            | account                                                                              |          |                  |                                              |                                            |                                                  |                                                                     |               |                         |
| T2S.06.114 | Liquidity transfers between cash accounts belonging to payment bank(s) and/or NCB(s) | 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 transfers between cash accounts belonging to payment bank(s) and/or NCB(s) | 3        | LQMG             | General Introduction                         | -                                          | -                                                | Definition of a Liquidity Transfer                                  | -             | -                       |
| T2S.06.114 | Liquidity transfers between cash accounts belonging to payment bank(s) and/or NCB(s) | 3        | LQMG             | Liquidity Operations                         | Description of the functions of the module | 1 – Check Immediate / Inbound Liquidity Transfer | Validation/Revalidation                                             | -             | LQMG.LIO.MLT.2.1        |
| T2S.06.115 | Auto-collateralisation related cash transfers                                        | 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                                                     | 3        | SETT             | Daytime Validation                           | Description                                | -                                                | Management of                                                       | -             | -                       |

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|------------|-----------------------------------------------------------------------------------------------|-------------|-------------------------|--------------------------------------------------------|-------------------------------------------------------|----------------------------|--------------------------------|---------------|----------------------------|
|            | action proceeds                                                                               |             |                         | tion, Provision-<br>ing and Booking                    | of the mod-<br>ule                                    |                            | earmarking                     |               |                            |
| T2S.06.118 | Optional retransfer of corporate<br>action cash proceeds                                      | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the mod-<br>ule                     | -                          | Management of<br>earmarking    | -             | -                          |
| T2S.06.120 | Possibility to reserve liquidity on<br>T2S dedicated cash accounts                            | 3           | INTF                    | Inbound Pro-<br>cessing Module                         | Description<br>of the func-<br>tions of the<br>module | 8 – Information<br>Router  | -                              | -             | INTF.INP.INR.1.1           |
| T2S.06.120 | Possibility to reserve liquidity on<br>T2S dedicated cash accounts                            | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment  | Description<br>of the mod-<br>ule                     | -                          | -                              | -             | SDMG.DCA.DEM.1.1           |
| T2S.06.120 | Possibility to reserve liquidity on<br>T2S dedicated cash accounts                            | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the mod-<br>ule                     | -                          | Management of a<br>reservation | -             | -                          |
| T2S.06.130 | Typology of transactions can not<br>settle on T2S dedicated cash ac-<br>counts and exceptions | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment  | Description<br>of the mod-<br>ule                     | -                          | -                              | -             | SDMG.DCA.DEM.1.1           |

| UR         | UR TEXT                                                                               | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1          | SUB-SECTION 2                      | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|---------------------------------------------------------------------------------------|----------|------------------|----------------------------------------------|--------------------------------------------|---------------------------------|------------------------------------|---------------|-------------------------|
| 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        | LQMG             | General Introduction                         | -                                          | -                               | Definition of a Liquidity Transfer | -             | -                       |
| 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 | 4 – Create Business Payload A2A | -                                  | -             | INTF.OUP-A2A.CBP.1.1    |

| UR         | UR TEXT                                                                               | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                | SECTION                                     | FUNCTION/SUB-SECTION 1              | SUB-SECTION 2                            | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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| T2S.06.196 | Use of messages as status advice for a liquidity transfer order                       | 3        | LQMG             | Outbound In-formation Man-agement | Description of functions of the mod-ule     | 2 – Information Manager             | Purpose of the function                  | -             | LQMG.OIM.IFM.1.1        |
| T2S.06.196 | Use of messages as status advice for a liquidity transfer order                       | 3        | LQMG             | Outbound In-formation Man-agement | Description of functions of the mod-ule     | 2 – Information Manager             | Information to the T2S Actor             | -             | LQMG.OIM.IFM.2.1        |
| T2S.06.200 | Provision of liquidity in T2S                                                         | 3        | LQMG             | General Intro-duction             | -                                           | -                                   | -                                        | -             | -                       |
| T2S.06.205 | Initiator of immediate liquidity transfers                                            | 3        | LQMG             | General Intro-duction             | -                                           | -                                   | Initiator of Liquidi-ty transfers in T2S | -             | -                       |
| T2S.06.206 | Immediate liquidity transfers from pre-defined and standing liquidity transfer orders | 3        | LQMG             | General Intro-duction             | -                                           | -                                   | -                                        | -             | -                       |
| T2S.06.206 | Immediate liquidity transfers from pre-defined and standing liquidity transfer orders | 3        | LQMG             | Liquidity Opera-tions             | Description of the func-tions of the module | 3 – Create Timed Liquidity Transfer | Create Liquidity Transfer                | -             | LQMG.LIO.TLT.2.1        |

| UR         | UR TEXT                                                   | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER         | SECTION                                    | FUNCTION/SUB-SECTION 1                      | SUB-SECTION 2             | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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| 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 | 3 – Create Timed Liquidity Transfer         | Create Liquidity Transfer | -             | LQMG.LIO.TLT.2.1        |
| T2S.06.220 | Automatic liquidity transfers                             | 3        | LQMG            | CB Business Procedures     | Description of the module                  | -                                           | Introduction              | -             | -                       |
| T2S.06.230 | Priority of liquidity transfers                           | 2        | INTRO           | Objective and scope of T2S | Schedule and calendar                      | -                                           | -                         | -             | -                       |

| UR         | UR TEXT                         | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER         | SECTION               | FUNCTION/SUB-SECTION 1 | SUB-SECTION 2                                     | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|---------------------------------|----------|------------------|----------------------------|-----------------------|------------------------|---------------------------------------------------|---------------|-------------------------|
| 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 | -                      | 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 Set-            | Description           | 1 – Night-time         | Sequence pro-                                     | Sequence 0    | SETT.NTS.NTM.2.2        |



| UR         | UR TEXT                         | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER     | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                | SUB-SECTION 2                                       | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
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|            |                                 |             |                         | tlement                    | of the func-<br>tions of the<br>module                | settlement man-<br>ager                   | cessing                                             |               |                            |
| T2S.06.230 | Priority of liquidity transfers | 3           | SETT                    | Night-time Set-<br>tlement | Description<br>of the func-<br>tions of the<br>module | 1 – Night-time<br>settlement man-<br>ager | Sequence pro-<br>cessing                            | Sequence 1    | SETT.NTS.NTM.2.3           |
| T2S.06.230 | Priority of liquidity transfers | 3           | SETT                    | Night-time Set-<br>tlement | Description<br>of the func-<br>tions of the<br>module | 1 – Night-time<br>settlement man-<br>ager | Sequence pro-<br>cessing                            | Sequence 2    | SETT.NTS.NTM.2.4           |
| T2S.06.230 | Priority of liquidity transfers | 3           | SETT                    | Night-time Set-<br>tlement | Description<br>of the func-<br>tions of the<br>module | 1 – Night-time<br>settlement man-<br>ager | Sequence pro-<br>cessing                            | Sequence 3    | SETT.NTS.NTM.2.5           |
| T2S.06.230 | Priority of liquidity transfers | 3           | LQMG                    | General Intro-<br>duction  | -                                                     | -                                         | Real-Time pro-<br>cessing of Liquidity<br>Transfers | -             | -                          |
| T2S.06.231 | Attribute Requirements          | 3           | LQMG                    | General Intro-<br>duction  | -                                                     | -                                         | -                                                   | -             | -                          |

| UR         | UR TEXT                | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER    | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                               | SUB-SECTION 2                                       | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
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| T2S.06.231 | Attribute Requirements | 3           | LQMG                    | General Intro-<br>duction | -                                                     | -                                                        | Underlying transfer<br>types in T2S                 | -             | -                          |
| T2S.06.232 | Status Requirements    | 3           | LQMG                    | General Intro-<br>duction | -                                                     | -                                                        | Liquidity Transfer<br>status transition<br>diagrams | -             | -                          |
| T2S.06.232 | Status Requirements    | 3           | LQMG                    | Liquidity Opera-<br>tions | Description<br>of the func-<br>tions of the<br>module | 1 – Check Imme-<br>diate / Inbound<br>Liquidity Transfer | Follow-ups of the<br>validations                    | -             | LQMG.LIO.MLT.3.1           |
| T2S.06.232 | Status Requirements    | 3           | LQMG                    | Liquidity Opera-<br>tions | Description<br>of the func-<br>tions of the<br>module | 1 – Check Imme-<br>diate / Inbound<br>Liquidity Transfer | Follow-ups of the<br>revalidations                  | -             | LQMG.LIO.MLT.4.1           |
| T2S.06.232 | Status Requirements    | 3           | LQMG                    | Liquidity Opera-<br>tions | Description<br>of the func-<br>tions of the<br>module | 2 – Check Permis-<br>sion for Liquidity<br>Transfer      | Follow-ups of the<br>validation of Per-<br>missions | -             | LQMG.LIO.PLT.3.1           |
| T2S.06.232 | Status Requirements    | 3           | LQMG                    | Liquidity Opera-<br>tions | Description<br>of the func-<br>tions of the           | 4 – Storage Man-<br>agement                              | Storage of Liquidi-<br>ty Transfers                 | -             | LQMG.LIO.SOM.1.1           |

| UR         | UR TEXT                                                    | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                       | SECTION                                    | FUNCTION/SUB-<br>SECTION 1                    | SUB-SECTION 2                  | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
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|            |                                                            |             |                         |                                              | module                                     |                                               |                                |               |                            |
| 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 | 4 – 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        | 4 – Create Business Payload A2A               | -                              | -             | INTF.OUP-A2A.CBP.1.1       |

| UR         | UR TEXT                                                                                                | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                       | SECTION                                    | FUNCTION/SUB-<br>SECTION 1                    | SUB-SECTION 2                           | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|--------------------------------------------------------------------------------------------------------|-------------|-------------------------|----------------------------------------------|--------------------------------------------|-----------------------------------------------|-----------------------------------------|---------------|----------------------------|
|            |                                                                                                        |             |                         |                                              | module                                     |                                               |                                         |               |                            |
| 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         | 3           | LQMG                    | General Introduction                         | -                                          | -                                             | Initiator of Liquidity transfers in T2S | -             | -                          |

| UR         | UR TEXT                                                                                                          | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER   | SECTION                                    | FUNCTION/SUB-SECTION 1                           | SUB-SECTION 2                        | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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|            | account                                                                                                          |          |                  |                      |                                            |                                                  |                                      |               |                         |
| 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 / Inbound Liquidity Transfer | Validation/Revalidation              | -             | LQMG.LIO.MLT.2.1        |
| 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 the 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                                            | 3        | LQMG             | General Introduction | -                                          | -                                                | Predefined Liquidity Transfer Orders | -             | -                       |

| UR         | UR TEXT                                                                             | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                      | SECTION                                    | FUNCTION/SUB-SECTION 1              | SUB-SECTION 2                      | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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|            | orders                                                                              |          |                  |                                         |                                            |                                     |                                    |               |                         |
| T2S.06.280 | Definition of the time of execution for predefined liquidity transfer orders        | 3        | LQMG             | Liquidity Operations                    | Description of the functions of the module | 3 – Create Timed Liquidity Transfer | Triggers of the function           | -             | LQMG.LIO.TLT.1.1        |
| T2S.06.280 | Definition of the time of execution for predefined liquidity transfer orders        | 3        | LQMG             | Liquidity Operations                    | Description of the functions of the module | 3 – Create Timed Liquidity Transfer | Create Liquidity Transfer          | -             | LQMG.LIO.TLT.2.1        |
| 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 Manage- | Description of the entities                | 6 – Liquidity Transfer Order        | -                                  | -             | SDMG.DCA.ENT.6.1        |

| UR         | UR TEXT                                                                    | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                                | SECTION                                               | FUNCTION/SUB-<br>SECTION 1             | SUB-SECTION 2                                                                          | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
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|            |                                                                            |             |                         | ment                                                  |                                                       |                                        |                                                                                        |               |                            |
| T2S.06.340 | Definition of the time of execution for standing liquidity transfer orders | 3           | LQMG                    | General Intro-<br>duction                             | -                                                     | -                                      | Standing Liquidity<br>Transfer Orders                                                  | -             | -                          |
| T2S.06.340 | Definition of the time of execution for standing liquidity transfer orders | 3           | LQMG                    | Liquidity Opera-<br>tions                             | Description<br>of the func-<br>tions of the<br>module | 3 – Create Timed<br>Liquidity Transfer | Create Liquidity<br>Transfer                                                           | -             | LQMG.LIO.TLT.2.1           |
| T2S.06.350 | Changing the amount of the stand-<br>ing liquidity transfer order          | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment | Description<br>of the mod-<br>ule                     | -                                      | -                                                                                      | -             | SDMG.DCA.DEM.1.1           |
| T2S.06.360 | Definition of several standing li-<br>quidity transfer orders              | 3           | LQMG                    | General Intro-<br>duction                             | -                                                     | -                                      | Standing Liquidity<br>Transfer Orders                                                  | -             | -                          |
| T2S.06.360 | Definition of several standing li-<br>quidity transfer orders              | 3           | LQMG                    | Liquidity Opera-<br>tions                             | Description<br>of the func-<br>tions of the<br>module | 3 – Create Timed<br>Liquidity Transfer | Treatment of sev-<br>eral Standing<br>Liquidity Transfer<br>Orders at the<br>same time | -             | LQMG.LIO.TLT.4.1           |
| T2S.06.390 | Increasing the liquidity on T2S                                            | 3           | LQMG                    | General Intro-                                        | -                                                     | -                                      | Definition of a                                                                        | -             | -                          |

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|            | dedicated cash accounts by a specified amount                                    |          |                  | duction              |                                            |                                                  | 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 / Inbound Liquidity Transfer | Validation/Revalidation            | -             | LQMG.LIO.MLT.2.1        |
| T2S.06.510 | Business Validation Rules                                                        | 3        | LQMG             | Liquidity Operations | Description of the func-                   | 1 – Check Immediate / Inbound                    | Validation/Revalidation            | -             | LQMG.LIO.MLT.2.1        |



| UR         | UR TEXT                                                             | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER        | SECTION                                    | FUNCTION/SUB-SECTION 1                           | SUB-SECTION 2                                 | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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|            |                                                                     |          |                  |                           | tions of the module                        | Liquidity Transfer                               |                                               |               |                         |
| T2S.06.510 | Business Validation Rules                                           | 3        | LQMG             | Liquidity Operations      | Description of the functions of the module | 1 – Check Immediate / Inbound 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 / Inbound Liquidity Transfer | Follow-ups of the revalidations               | -             | LQMG.LIO.MLT.4.1        |
| T2S.06.520 | Mandatory fields for liquidity transfer orders between RTGS and 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 and T2S | 3        | LQMG             | General Introduction      | -                                          | -                                                | Multi currency aspects of Liquidity Transfers | -             | -                       |
| T2S.06.520 | Mandatory fields for liquidity transfer orders between RTGS and T2S | 3        | LQMG             | Liquidity Operations      | Description of the functions of the        | 1 – Check Immediate / Inbound Liquidity Transfer | Validation/Revalidation                       | -             | LQMG.LIO.MLT.2.1        |

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|            |                                                           |          |                  |                           | module                                     |                                                  |                                  |               |                         |
| 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.06.521 | Mandatory fields for liquidity transfer orders within T2S | 3        | LQMG             | Liquidity Operations      | Description of the functions of the module | 1 – Check Immediate / Inbound Liquidity Transfer | Validation/Revalidation          | -             | LQMG.LIO.MLT.2.1        |
| T2S.06.530 | Currency Check                                            | 3        | LQMG             | Liquidity Operations      | Description of the functions of the module | 1 – Check Immediate / Inbound Liquidity Transfer | Validation/Revalidation          | -             | LQMG.LIO.MLT.2.1        |
| T2S.06.530 | Currency Check                                            | 3        | LQMG             | Liquidity Operations      | Description of the functions of the module | 1 – Check Immediate / Inbound Liquidity Transfer | Validation/Revalidation          | -             | LQMG.LIO.MLT.2.1        |
| T2S.06.540 | Instructing Party Authorisation                           | 3        | LQMG             | Liquidity Opera-          | Description                                | 1 – Check Imme-                                  | Valida-                          | -             | LQMG.LIO.MLT.2.1        |

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|            | Check                                 |          |                  | tions                | of the functions of the module             | diate / Inbound Liquidity Transfer               | tion/Revalidation         |               |                         |
| T2S.06.540 | Instructing Party Authorisation 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.06.550 | 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 / Inbound 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 | 1 – Check Immediate / Inbound Liquidity Transfer | Validation/Revalidation   | -             | LQMG.LIO.MLT.2.1        |
| T2S.06.580 | Information provided after valida-    | 3        | INTF             | Outbound Pro-        | Description                                | 4 – Create Busi-                                 | -                         | -             | INTF.OUP-               |

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|            | tion                                   |          |                  | cessing Module              | of the func-tions of the module             | ness Payload A2A                                  |                                 |               | A2A.CBP.1.1             |
| T2S.06.580 | Information provided after valida-tion | 3        | INTF             | Outbound Pro-cessing Module | Description of the func-tions of the module | 4 – Create Busi-ness Payload A2A                  | -                               | -             | INTF.OUP-A2A.CBP.1.1    |
| T2S.06.580 | Information provided after valida-tion | 3        | LQMG             | Liquidity Opera-tions       | Description of the func-tions of the module | 1 – Check Imme-diate / Inbound Liquidity Transfer | Follow-ups of the validations   | -             | LQMG.LIO.MLT.3.1        |
| T2S.06.580 | Information provided after valida-tion | 3        | LQMG             | Liquidity Opera-tions       | Description of the func-tions of the module | 1 – Check Imme-diate / Inbound Liquidity Transfer | Follow-ups of the revalidations | -             | LQMG.LIO.MLT.4.1        |
| T2S.06.590 | Amount Check                           | 3        | LQMG             | Liquidity Opera-tions       | Description of the func-tions of the module | 1 – Check Imme-diate / Inbound Liquidity Transfer | Valida-tion/Revalidation        | -             | LQMG.LIO.MLT.2.1        |
| T2S.06.600 | Full Audit trail                       | 3        | LQMG             | Liquidity Opera-            | Description                                 | 1 – Check Imme-                                   | Follow-ups of the               | -             | LQMG.LIO.MLT.3.1        |

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|            |                                                            |          |                 | tions                | of the functions of the module             | diate / Inbound Liquidity Transfer               | validations                     |               |                         |
| T2S.06.600 | Full Audit trail                                           | 3        | LQMG            | Liquidity Operations | Description of the functions of the module | 1 – Check Immediate / Inbound 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 | 4 – 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 / Inbound 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 / Inbound Liquidity Transfer | Follow-ups of the revalidations | -             | LQMG.LIO.MLT.4.1        |
| T2S.06.610 | Immediate execution of immediate                           | 3        | LQMG            | Liquidity Opera-     | Description                                | 2 – Check Permis-                                | Follow-ups of the               | -             | LQMG.LIO.PLT.3.1        |

| UR         | UR TEXT                                                                                    | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                             | SECTION                         | FUNCTION/SUB-SECTION 1         | SUB-SECTION 2                                | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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|            | liquidity transfer orders                                                                  |          |                  | tions                                          | of the func-tions of the module | sion for Liquidity Transfer    | validation of Per-missions                   |               |                         |
| T2S.06.620 | Forwarding the immediate liquidity transfer to Settlement                                  | 3        | LQMG             | General Intro-duction                          | -                               | -                              | Real-Time pro-cessing of Liquidity Transfers | -             | -                       |
| T2S.06.630 | Insufficient liquidity to execute immediate liquidity transfer orders not generated by T2S | 3        | SETT             | Daytime Valida-tion, Provision-ing and Booking | Description of the mod-ule      | -                              | Management of earmarking                     | -             | -                       |
| T2S.06.630 | Insufficient liquidity to execute immediate liquidity transfer orders not generated by T2S | 3        | SETT             | Daytime Valida-tion, Provision-ing and Booking | Description of the mod-ule      | -                              | Management of earmarking                     | -             | -                       |
| T2S.06.630 | Insufficient liquidity to execute immediate liquidity transfer orders not generated by T2S | 3        | LQMG             | General Intro-duction                          | -                               | -                              | Underlying transfer types in T2S             | -             | -                       |
| T2S.06.630 | Insufficient liquidity to execute immediate liquidity transfer orders not generated by T2S | 3        | LQMG             | General Intro-duction                          | -                               | -                              | Information to T2S Actors                    | -             | -                       |
| T2S.06.630 | Insufficient liquidity to execute immediate liquidity transfer orders                      | 3        | LQMG             | Liquidity Opera-tions                          | Description of the func-        | 1 – Check Imme-diate / Inbound | Follow-ups of the validations                | -             | LQMG.LIO.MLT.3.1        |

| UR         | UR TEXT                                                                                    | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER              | SECTION                                    | FUNCTION/SUB-SECTION 1          | SUB-SECTION 2                        | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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|            | not generated by T2S                                                                       |          |                 |                                 | tions of the module                        | Liquidity Transfer              |                                      |               |                         |
| 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 | 4 – Create Business Payload A2A | -                                    | -             | INTF.OUP-A2A.CBP.1.1    |
| T2S.06.680 | Successful execution of liquidity                                                          | 3        | LQMG            | Outbound In-                    | Description                                | 1 – Status Man-                 | Update of settle-                    | -             | LQMG.OIM.SMG.1.1        |

| UR         | UR TEXT                                      | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                | SECTION                                     | FUNCTION/SUB-SECTION 1           | SUB-SECTION 2                | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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|            | transfer                                     |          |                  | formation Man-agement             | of functions of the mod-ule                 | agement                          | ment information             |               |                         |
| T2S.06.680 | Successful execution of liquidity transfer   | 3        | LQMG             | Outbound In-formation Man-agement | Description of functions of the mod-ule     | 2 – Information Manager          | Purpose of the function      | -             | LQMG.OIM.IFM.1.1        |
| T2S.06.680 | Successful execution of liquidity transfer   | 3        | LQMG             | Outbound In-formation Man-agement | Description of functions of the mod-ule     | 2 – Information Manager          | Information to the T2S Actor | -             | LQMG.OIM.IFM.2.1        |
| T2S.06.680 | Successful execution of liquidity transfer   | 3        | LQMG             | Outbound In-formation Man-agement | Description of functions of the mod-ule     | 4 – Floor/Ceiling Manager        | -                            | -             | LQMG.OIM.FCM.1.1        |
| T2S.06.690 | Unsuccessful execution of liquidity transfer | 3        | INTF             | Outbound Pro-cessing Module       | Description of the func-tions of the module | 4 – Create Busi-ness Payload A2A | -                            | -             | INTF.OUP-A2A.CBP.1.1    |
| T2S.06.690 | Unsuccessful execution of liquidity          | 3        | LQMG             | Outbound In-                      | Description                                 | 1 – Status Man-                  | Update of settle-            | -             | LQMG.OIM.SMG.1.1        |



| UR         | UR TEXT                                          | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                | SECTION                                 | FUNCTION/SUB-SECTION 1    | SUB-SECTION 2                     | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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|            | transfer                                         |          |                  | formation Man-agement             | of functions of the mod-ule             | agement                   | ment information                  |               |                         |
| T2S.06.690 | Unsuccessful execution of liquidity transfer     | 3        | LQMG             | Outbound In-formation Man-agement | Description of functions of the mod-ule | 2 – Information Manager   | Purpose of the function           | -             | LQMG.OIM.IFM.1.1        |
| T2S.06.690 | Unsuccessful execution of liquidity transfer     | 3        | LQMG             | Outbound In-formation Man-agement | Description of functions of the mod-ule | 2 – Information Manager   | Information to the T2S Actor      | -             | LQMG.OIM.IFM.2.1        |
| T2S.06.690 | Unsuccessful execution of liquidity transfer     | 3        | LQMG             | Outbound In-formation Man-agement | Description of functions of the mod-ule | 4 – Floor/Ceiling Manager | -                                 | -             | LQMG.OIM.FCM.1.1        |
| T2S.06.700 | Successful execution of liquidity transfer order | 3        | LQMG             | Outbound In-formation Man-agement | Description of functions of the mod-ule | 1 – Status Man-agement    | Update of settle-ment information | -             | LQMG.OIM.SMG.1.1        |
| T2S.06.700 | Successful execution of liquidity                | 3        | LQMG             | Outbound In-                      | Description                             | 2 – Information           | Purpose of the                    | -             | LQMG.OIM.IFM.1.1        |

| UR         | UR TEXT                                            | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                | SECTION                                     | FUNCTION/SUB-SECTION 1           | SUB-SECTION 2                                           | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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|            | transfer order                                     |          |                  | formation Man-agement             | of functions of the mod-ule                 | Manager                          | function                                                |               |                         |
| T2S.06.700 | Successful execution of liquidity transfer order   | 3        | LQMG             | Outbound In-formation Man-agement | Description of functions of the mod-ule     | 2 – Information Manager          | Information to the T2S Actor                            | -             | LQMG.OIM.IFM.2.1        |
| T2S.06.700 | Successful execution of liquidity transfer order   | 3        | LQMG             | Outbound In-formation Man-agement | Description of functions of the mod-ule     | 4 – Floor/Ceiling Manager        | -                                                       | -             | LQMG.OIM.FCM.1.1        |
| T2S.06.710 | Unsuccessful execution of liquidity transfer order | 3        | INTF             | Outbound Pro-cessing Module       | Description of the func-tions of the module | 4 – Create Busi-ness Payload A2A | -                                                       | -             | INTF.OUP-A2A.CBP.1.1    |
| T2S.06.710 | Unsuccessful execution of liquidity transfer order | 3        | LQMG             | Outbound In-formation Man-agement | Description of functions of the mod-ule     | 1 – Status Man-agement           | Update of RTGS Status for Out-bound Liquidity Transfers | -             | LQMG.OIM.SMG.2.1        |
| T2S.06.710 | Unsuccessful execution of liquidity                | 3        | LQMG             | Outbound In-                      | Description                                 | 2 – Information                  | Purpose of the                                          | -             | LQMG.OIM.IFM.1.1        |

| UR         | UR TEXT                                            | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                | SECTION                                 | FUNCTION/SUB-SECTION 1   | SUB-SECTION 2                                      | SUB-SECTION 3                                       | SPECIFICATION REFERENCE |
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|            | transfer order                                     |          |                  | formation Man-agement             | of functions of the mod-ule             | Manager                  | function                                           |                                                     |                         |
| T2S.06.710 | Unsuccessful execution of liquidity transfer order | 3        | LQMG             | Outbound In-formation Man-agement | Description of functions of the mod-ule | 2 – Information Manager  | Information to the T2S Actor                       | -                                                   | LQMG.OIM.IFM.2.1        |
| T2S.06.710 | Unsuccessful execution of liquidity transfer order | 3        | LQMG             | Outbound In-formation Man-agement | Description of functions of the mod-ule | 2 – Information Manager  | Booking infor-mation for the RTGS system           | -                                                   | LQMG.OIM.IFM.3.1        |
| T2S.06.720 | Information on eligible securities                 | 3        | SDMG             | Securities Data Management        | Description of the enti-ties            | 1 – Securities           | -                                                  | -                                                   | SDMG.SEC.ENT.1.1        |
| T2S.06.720 | Information on eligible securities                 | 3        | SDMG             | Securities Data Management        | Description of the enti-ties            | 1 – Securities           | -                                                  | -                                                   | SDMG.SEC.ENT.1.1        |
| T2S.06.720 | Information on eligible securities                 | 3        | SETT             | Auto-collateralisation            | Description of the func-tions of the    | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calcula- | Calculation of the intraday credit capacity through | SETT.ACO.LCM.1.2        |

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|            |                                                              |             |                         |                                                        | module                                                |                                                                 | tion                                                             | auto-<br>collateralisation on<br>flow                                                               |                            |
| T2S.06.720 | Information on eligible securities                           | 3           | SETT                    | Auto-<br>collateralisation                             | Description<br>of the func-<br>tions of the<br>module | 3 – Lack of Cash<br>Manager                                     | Principle of the<br>intraday credit<br>capacity calcula-<br>tion | Calculation of the<br>Intraday Credit<br>Capacity through<br>auto-<br>collateralisation on<br>stock | SETT.ACO.LCM.1.3           |
| T2S.06.730 | Sending settlement confirma-<br>tion/blocking confirmation   | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the<br>module | 5 – Failure Man-<br>agement and<br>Settlement Out-<br>come      | Informing the<br>domains                                         | -                                                                                                   | SETT.VPB.FMS.3.1           |
| T2S.06.740 | Sending settlement confirma-<br>tion/unblocking confirmation | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the<br>module | 5 – Failure Man-<br>agement and<br>Settlement Out-<br>come      | Informing the<br>domains                                         | -                                                                                                   | SETT.VPB.FMS.3.1           |
| T2S.06.750 | Release of free collaterals                                  | 3           | SETT                    | Auto-<br>collateralisation                             | Description<br>of the func-<br>tions of the<br>module | 5 – EOD CB Intra-<br>day Credit Reim-<br>bursement Manag-<br>er | Management of<br>pending intraday<br>credit                      | -                                                                                                   | SETT.ACO.CRM.4.1           |

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| 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 algorithm"   | -             | 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        | 1 – Night-time settlement manager     | Sequence processing | Sequence 1    | SETT.NTS.NTM.2.3        |

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|            |                                                        |          |                  |                            | module                                     |                                   |                     |               |                         |
| 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        |

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| 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 night-time settlement cycle | 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.07.080 | Partial settlement for the last                             | 3        | SETT            | Night-time Set-                    | Description                                | -                                  | Optimisation,       | -             | -                       |

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|            | night-time settlement cycle                                 |          |                  | tlement                                       | of the module                              |                                   | 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               | Description of the func-                   | 7 – Cut-Off Processing            | Suspending settlement transac-                       | -             | SETT.SPS.COP.4.1        |



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|------------|--------------------------------------------------------|-------------|-------------------------|-----------------------------------------------------|-------------------------------------------------------|-----------------------------------------|--------------------------------------------------------------|---------------|----------------------------|
|            |                                                        |             |                         | to Settlement                                       | tions of the<br>module                                |                                         | tions "Unsettled"<br>or "Partially set-<br>tled"             |               |                            |
| T2S.07.100 | Cut-off time for DVP settlements                       | 3           | SETT                    | Daytime Recy-<br>cling and Opti-<br>misation        | Description<br>of the func-<br>tions of the<br>module | 5 – Partial Settle-<br>ment Preparation | Preparation                                                  | -             | SETT.R&O.PSP.1.1           |
| T2S.07.110 | Cut-off time for the settlement of<br>other operations | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 7 – Cut-Off Pro-<br>cessing             | Checking the set-<br>tlement attempt in<br>Settlement domain | -             | SETT.SPS.COP.2.1           |
| T2S.07.110 | Cut-off time for the settlement of<br>other operations | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 7 – Cut-Off Pro-<br>cessing             | Checking the set-<br>tlement attempt in<br>Settlement domain | -             | SETT.SPS.COP.2.1           |
| T2S.07.110 | Cut-off time for the settlement of<br>other operations | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 7 – Cut-Off Pro-<br>cessing             | Checking the set-<br>tlement attempt in<br>Settlement domain | -             | SETT.SPS.COP.2.1           |
| T2S.07.110 | Cut-off time for the settlement of                     | 3           | SETT                    | Standardisation                                     | Description                                           | 7 – Cut-Off Pro-                        | Suspending set-                                              | -             | SETT.SPS.COP.4.1           |

| UR         | UR TEXT                                                     | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1           | SUB-SECTION 2                                                         | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|-------------------------------------------------------------|----------|-----------------|-----------------------------------------------|--------------------------------------------|----------------------------------|-----------------------------------------------------------------------|---------------|-------------------------|
|            | other operations                                            |          |                 | and Preparation to Settlement                 | of the functions of the module             | cessing                          | tlement transactions "Unsettled" or "Partially settled"               |               |                         |
| 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            | Daytime Validation, Provisioning and Booking  | Description of the module                  | -                                | Management of earmarking                                              | -             | -                       |
| 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        |

| UR         | UR TEXT                                             | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1                | SUB-SECTION 2                   | SUB-SECTION 3      | SPECIFICATION REFERENCE |
|------------|-----------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|---------------------------------------|---------------------------------|--------------------|-------------------------|
| 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        |

| UR         | UR TEXT                      | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1                | SUB-SECTION 2                   | SUB-SECTION 3                           | SPECIFICATION REFERENCE |
|------------|------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|---------------------------------------|---------------------------------|-----------------------------------------|-------------------------|
| 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 | 3 – LCMM Instruction Validation       | Validation Checks               | Settlement Process Indicator Validation | LCMM.IVA.SMIV.3.1       |
| 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 functions of the module | 3 – Optimisation Algorithms functions | Priority management             | -                                       | SETT.NTS.OAF.2.1        |
| T2S.07.160 | Reserved priority            | 3        | LCMM             | Instruction Vali-                             | Description                                | 3 – LCMM Instruc-                     | Validation Checks               | Settlement Process                      | LCMM.IVA.SMIV.3.1       |

| UR         | UR TEXT           | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1                | SUB-SECTION 2                   | SUB-SECTION 3                           | SPECIFICATION REFERENCE |
|------------|-------------------|----------|-----------------|-----------------------------------------------|--------------------------------------------|---------------------------------------|---------------------------------|-----------------------------------------|-------------------------|
|            |                   |          |                 | dation                                        | of the functions of the module             | tion Validation                       |                                 | Indicator Validation                    | 1                       |
| T2S.07.160 | Reserved priority | 3        | LCMM            | Instruction Validation                        | Description of the functions of the module | 3 – LCMM Instruction Validation       | Validation Checks               | Settlement Process Indicator Validation | LCMM.IVA.SMIV.3.1       |
| 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 Vali-                             | Description                                | 3 – LCMM Instruc-                     | Validation Checks               | Settlement Process                      | LCMM.IVA.SMIV.3.1       |

| UR         | UR TEXT       | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                     | FUNCTION/SUB-SECTION 1                 | SUB-SECTION 2                    | SUB-SECTION 3                            | SPECIFICATION REFERENCE |
|------------|---------------|----------|------------------|-----------------------------------------------|---------------------------------------------|----------------------------------------|----------------------------------|------------------------------------------|-------------------------|
|            |               |          |                  | dation                                        | of the func-tions of the module             | tion Validation                        |                                  | Indicator Valida-tion                    | 1                       |
| T2S.07.170 | Top priority  | 3        | SETT             | Standardisation and Preparation to Settlement | Description of the func-tions of the module | 3 – Settlement Transaction Man-ager    | Settlement Trans-action creation | Priority attribute                       | SETT.SPS.STM.3.6        |
| T2S.07.170 | Top priority  | 3        | SETT             | Daytime Recy-cling and Opti-misation          | Description of the func-tions of the module | 3 – Optimisation Algorithms Func-tions | Priority manage-ment             | -                                        | SETT.R&O.OAF.2.1        |
| T2S.07.170 | Top priority  | 3        | SETT             | Night-time Set-tlement                        | Description of the func-tions of the module | 3 – Optimisation Algorithms func-tions | Priority manage-ment             | -                                        | SETT.NTS.OAF.2.1        |
| T2S.07.180 | High priority | 3        | LCMM             | Instruction Vali-dation                       | Description of the func-tions of the module | 3 – LCMM Instruc-tion Validation       | Validation Checks                | Settlement Process Indicator Valida-tion | LCMM.IVA.SMIV.3.1<br>1  |
| T2S.07.180 | High priority | 3        | SETT             | Standardisation                               | Description                                 | 3 – Settlement                         | Settlement Trans-                | Priority attribute                       | SETT.SPS.STM.3.6        |

| UR         | UR TEXT         | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1                | SUB-SECTION 2                   | SUB-SECTION 3                           | SPECIFICATION REFERENCE |
|------------|-----------------|----------|------------------|-----------------------------------------------|--------------------------------------------|---------------------------------------|---------------------------------|-----------------------------------------|-------------------------|
|            |                 |          |                  | and Preparation to Settlement                 | of the functions of the module             | Transaction Manager                   | action creation                 |                                         |                         |
| 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 | 3 – LCMM Instruction Validation       | Validation Checks               | Settlement Process Indicator Validation | LCMM.IVA.SMIV.3.1<br>1  |
| 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 Recy-                                 | Description                                | 3 – Optimisation                      | Priority manage-                | -                                       | SETT.R&O.OAF.2.1        |

| UR         | UR TEXT                                 | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                             | SECTION                                     | FUNCTION/SUB-SECTION 1                 | SUB-SECTION 2                                                       | SUB-SECTION 3      | SPECIFICATION REFERENCE |
|------------|-----------------------------------------|----------|------------------|------------------------------------------------|---------------------------------------------|----------------------------------------|---------------------------------------------------------------------|--------------------|-------------------------|
|            |                                         |          |                  | cling and Opti-misation                        | of the func-tions of the module             | Algorithms Func-tions                  | ment                                                                |                    |                         |
| T2S.07.190 | Normal priority                         | 3        | SETT             | Night-time Set-tlement                         | Description of the func-tions of the module | 3 – Optimisation Algorithms func-tions | Priority manage-ment                                                | -                  | SETT.NTS.OAF.2.1        |
| T2S.07.200 | Applicability of the priority levels    | 3        | SETT             | Standardisation and Preparation to Settlement  | Description of the func-tions of the module | 3 – Settlement Transaction Man-ager    | Settlement Trans-action 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 func-tions of the module | 3 – Settlement Transaction Man-ager    | Settlement Trans-action creation                                    | Priority attribute | SETT.SPS.STM.3.6        |
| T2S.07.210 | Booking steps in the settlement process | 3        | SETT             | Daytime Valida-tion, Provision-ing and Booking | Description of the func-tions of the module | 4 – Booking                            | Updating the set-tlement transac-tions and all asso-ciated statuses | -                  | SETT.VPB.BKG.5.1        |
| T2S.07.210 | Booking steps in the settlement         | 3        | SETT             | Daytime Valida-                                | Description                                 | 4 – Booking                            | Updating the set-                                                   | -                  | SETT.VPB.BKG.5.1        |



| UR         | UR TEXT                                 | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                                                              | SUB-SECTION 3                                                                                                           | SPECIFICATION REFERENCE |
|------------|-----------------------------------------|----------|------------------|----------------------------------------------|--------------------------------------------|-----------------------------------------|----------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------|-------------------------|
|            | process                                 |          |                  | tion, Provisioning and Booking               | of the functions of the module             |                                         | tlement transactions and all associated statuses                           |                                                                                                                         |                         |
| 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        |
| 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          | Lack and insufficient headroom                                             | Partial execution of settlement trans-                                                                                  | SETT.VPB.CLP.7.3        |

| UR         | UR TEXT                                           | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1 | SUB-SECTION 2                                                       | SUB-SECTION 3                                                  | SPECIFICATION REFERENCE |
|------------|---------------------------------------------------|----------|-----------------|----------------------------------------------|--------------------------------------------|------------------------|---------------------------------------------------------------------|----------------------------------------------------------------|-------------------------|
|            |                                                   |          |                 | ing and Booking                              | tions of the module                        | Checking               | management or partial settlement management                         | action related to liquidity transfer or settlement restriction |                         |
| 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.2.1        |
| 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                   | 3        | SETT            | Daytime Validation                           | Description                                | 4 – Booking            | Securities positions                                                | -                                                              | SETT.VPB.BKG.2.1        |

| UR         | UR TEXT    | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                                                              | SUB-SECTION 3                                                                  | SPECIFICATION REFERENCE |
|------------|------------|----------|------------------|----------------------------------------------|--------------------------------------------|-----------------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------|-------------------------|
|            | process    |          |                  | tion, Provisioning and Booking               | of the functions of the module             |                                         | and cash balances update and postings creation                             |                                                                                |                         |
| T2S.07.260 | Validation | 3        | SETT             | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 1 – Intraday Restriction Check          | Intraday 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        |

| UR         | UR TEXT                     | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                                                   | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|-----------------------------|----------|------------------|----------------------------------------------|--------------------------------------------|-----------------------------------------|-----------------------------------------------------------------|---------------|-------------------------|
| 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.07.270 | Sequence of provision check | 3        | SETT             | Daytime Validation, Provisioning and Booking | Description of the functions of the module | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or partial settlement | Introduction  | SETT.VPB.CLP.7.1        |

| UR         | UR TEXT                                                                       | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                       | SECTION                                    | FUNCTION/SUB-<br>SECTION 1                         | SUB-SECTION 2                       | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|-------------------------------------------------------------------------------|-------------|-------------------------|----------------------------------------------|--------------------------------------------|----------------------------------------------------|-------------------------------------|---------------|----------------------------|
|            |                                                                               |             |                         |                                              |                                            |                                                    | management                          |               |                            |
| 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           |

| UR         | UR TEXT                                                                       | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                             | SUB-SECTION 2                                                              | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|-------------------------------------------------------------------------------|----------|------------------|----------------------------------------------|--------------------------------------------|----------------------------------------------------|----------------------------------------------------------------------------|---------------|-------------------------|
|            |                                                                               |          |                  |                                              | module                                     |                                                    |                                                                            |               |                         |
| 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        |
| 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, Provision-               | Description of the func-                   | 2 – Common Limit and Provision                     | Execution of the provision-checking                                        | -             | SETT.VPB.CLP.6.1        |

| UR         | UR TEXT                                                                                                                            | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                             | SUB-SECTION 2                                                              | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|------------------------------------------------------------------------------------------------------------------------------------|----------|-----------------|----------------------------------------------|--------------------------------------------|----------------------------------------------------|----------------------------------------------------------------------------|---------------|-------------------------|
|            |                                                                                                                                    |          |                 | ing and Booking                              | tions of the module                        | Checking                                           |                                                                            |               |                         |
| 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 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        |

| UR         | UR TEXT                                                                                                                            | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                                                   | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|------------------------------------------------------------------------------------------------------------------------------------|----------|------------------|----------------------------------------------|--------------------------------------------|-----------------------------------------|-----------------------------------------------------------------|---------------|-------------------------|
| 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.07.286 | 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 | Introduction  | SETT.VPB.CLP.7.1        |



| UR         | UR TEXT                                  | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                                                              | SUB-SECTION 3                                                                                       | SPECIFICATION REFERENCE |
|------------|------------------------------------------|----------|------------------|----------------------------------------------|--------------------------------------------|-----------------------------------------|----------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|-------------------------|
|            |                                          |          |                  |                                              |                                            |                                         | management                                                                 |                                                                                                     |                         |
| T2S.07.350 | Provision check 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 check for reservation purposes | 3        | SETT             | Daytime Validation, Provisioning and Booking | Description of the module                  | -                                       | Management of a reservation                                                | -                                                                                                   | -                       |
| T2S.07.351 | Provision check 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 check 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.2.1        |

| UR         | UR TEXT                                                                                      | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                                                       | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|----------------------------------------------------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|-----------------------------------------|---------------------------------------------------------------------|---------------|-------------------------|
| T2S.07.351 | Provision check 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 module                  | -                                       | Management of a blocking                                            | -             | -                       |
| T2S.07.360 | Provision check 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 check 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 settle-                                                            | 3        | SETT             | Night-time Set-                               | Description                                | -                                       | -                                                                   | -             | -                       |

| UR         | UR TEXT                                                                        | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1                | SUB-SECTION 2                                       | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|--------------------------------------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|---------------------------------------|-----------------------------------------------------|---------------|-------------------------|
|            | ment, optimisation and recycling procedures                                    |          |                  | tlement                                       | 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.08.030 | Objectives of the 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             | 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 func-                   | 3 – Optimisation Algorithms func-     | Framework                                           | -             | SETT.NTS.OAF.1.1        |

| UR         | UR TEXT                                                            | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                       | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                            | SUB-SECTION 2                             | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|--------------------------------------------------------------------|-------------|-------------------------|----------------------------------------------|-------------------------------------------------------|-------------------------------------------------------|-------------------------------------------|---------------|----------------------------|
|            |                                                                    |             |                         |                                              | tions of the<br>module                                | tions                                                 |                                           |               |                            |
| T2S.08.040 | Optimisation objectives during the<br>night-time settlement window | 3           | SETT                    | Auto-<br>collateralisation                   | Description<br>of the mod-<br>ule                     | -                                                     | -                                         | -             | -                          |
| T2S.08.040 | Optimisation objectives during the<br>night-time settlement window | 3           | SETT                    | Auto-<br>collateralisation                   | Description<br>of the func-<br>tions of the<br>module | 3 – Lack of Cash<br>Manager                           | Selection of the<br>collateral securities | -             | SETT.ACO.LCM.2.1           |
| T2S.08.050 | Optimisation objectives during the<br>daytime settlement window    | 3           | SETT                    | Daytime Recy-<br>cling and Opti-<br>misation | Description<br>of the mod-<br>ule                     | -                                                     | Partial Settlement<br>Attempt             | -             | -                          |
| T2S.08.050 | Optimisation objectives during the<br>daytime settlement window    | 3           | SETT                    | Daytime Recy-<br>cling and Opti-<br>misation | Description<br>of the func-<br>tions of the<br>module | 1 – Daytime Set-<br>tlement Optimisa-<br>tion Manager | -                                         | -             | SETT.R&O.DSO.1.1           |
| T2S.08.050 | Optimisation objectives during the<br>daytime settlement window    | 3           | SETT                    | Daytime Recy-<br>cling and Opti-<br>misation | Description<br>of the func-<br>tions of the<br>module | 3 – Optimisation<br>Algorithms Func-<br>tions         | Framework                                 | -             | SETT.R&O.OAF.1.1           |

| UR         | UR TEXT                                                      | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER             | SECTION                                    | FUNCTION/SUB-<br>SECTION 1            | SUB-SECTION 2         | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|--------------------------------------------------------------|-------------|-------------------------|------------------------------------|--------------------------------------------|---------------------------------------|-----------------------|---------------|----------------------------|
| 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           |
| 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           |

| UR         | UR TEXT                                                                                        | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                 | SECTION                                    | FUNCTION/SUB-SECTION 1                | SUB-SECTION 2       | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|------------------------------------------------------------------------------------------------|----------|------------------|------------------------------------|--------------------------------------------|---------------------------------------|---------------------|---------------|-------------------------|
| 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                                                             | 3        | SETT             | Standardisation                    | Description                                | 4 – Daytime Col-                      | Introduction        | -             | SETT.SPS.DCG.1.1        |

| UR         | UR TEXT                                                                      | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                  | SECTION                                                  | FUNCTION/SUB-<br>SECTION 1        | SUB-SECTION 2                      | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|------------------------------------------------------------------------------|-------------|-------------------------|-----------------------------------------|----------------------------------------------------------|-----------------------------------|------------------------------------|---------------|----------------------------|
|            | night-time and daytime settlement windows                                    |             |                         | and Preparation to Settlement           | of the functions of the module                           | lection Generator                 |                                    |               |                            |
| 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, Provision-          | Description of the func-                                 | 2 – Common Limit and Provision    | Provisioning net flows preparation | -             | SETT.VPB.CLP.4.1           |

| UR         | UR TEXT                                                                                        | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                             | SECTION                                                              | FUNCTION/SUB-<br>SECTION 1                    | SUB-SECTION 2 | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|------------------------------------------------------------------------------------------------|-------------|-------------------------|----------------------------------------------------|----------------------------------------------------------------------|-----------------------------------------------|---------------|---------------|----------------------------|
|            |                                                                                                |             |                         | ing and Booking                                    | tions of the<br>module                                               | Checking                                      |               |               |                            |
| T2S.08.100 | Use of technical netting                                                                       | 3           | SETT                    | Optimisation<br>Algorithms<br>common fea-<br>tures | Dedicated<br>features per<br>family of<br>optimisation<br>algorithms | -                                             | -             | -             | -                          |
| T2S.08.110 | Use of technical netting on the<br>securities and cash sides                                   | 3           | SETT                    | Optimisation<br>Algorithms<br>common fea-<br>tures | Dedicated<br>features per<br>family of<br>optimisation<br>algorithms | -                                             | -             | -             | -                          |
| T2S.08.120 | Optimisation procedures with tech-<br>nical netting during the night-time<br>settlement window | 3           | SETT                    | Night-time Set-<br>tlement                         | Description<br>of the func-<br>tions of the<br>module                | 3 – Optimisation<br>Algorithms func-<br>tions | Framework     | -             | SETT.NTS.OAF.1.1           |
| T2S.08.120 | Optimisation procedures with tech-<br>nical netting during the night-time<br>settlement window | 3           | SETT                    | Night-time Set-<br>tlement                         | Description<br>of the func-<br>tions of the<br>module                | 3 – Optimisation<br>Algorithms func-<br>tions | Framework     | -             | SETT.NTS.OAF.1.1           |



| UR         | UR TEXT                                                                                                         | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                                                              | SUB-SECTION 3                                                                                                           | SPECIFICATION REFERENCE |
|------------|-----------------------------------------------------------------------------------------------------------------|----------|------------------|----------------------------------------------|--------------------------------------------|-----------------------------------------|----------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------|-------------------------|
| 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        |

| UR         | UR TEXT                                                                                             | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER             | SECTION                                    | FUNCTION/SUB-<br>SECTION 1 | SUB-SECTION 2                     | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|-----------------------------------------------------------------------------------------------------|-------------|-------------------------|------------------------------------|--------------------------------------------|----------------------------|-----------------------------------|---------------|----------------------------|
| 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                                                              | 3           | SETT                    | Daytime Recy-                      | Description                                | 3 – Optimisation           | Priority manage-                  | -             | SETT.R&O.OAF.2.1           |

| UR         | UR TEXT                                                                            | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                       | SECTION                                    | FUNCTION/SUB-<br>SECTION 1              | SUB-SECTION 2                                                              | SUB-SECTION 3                                                                                 | SPECIFICATION<br>REFERENCE |
|------------|------------------------------------------------------------------------------------|-------------|-------------------------|----------------------------------------------|--------------------------------------------|-----------------------------------------|----------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------|----------------------------|
|            | the daytime continuous optimisation process                                        |             |                         | cling and Optimisation                       | of the functions of the module             | Algorithms Functions                    | ment                                                                       |                                                                                               |                            |
| 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 | SETT.VPB.CLP.7.2           |

| UR         | UR TEXT                                       | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                                 | SECTION                                               | FUNCTION/SUB-<br>SECTION 1           | SUB-SECTION 2                                                                  | SUB-SECTION 3                  | SPECIFICATION<br>REFERENCE |
|------------|-----------------------------------------------|-------------|-------------------------|--------------------------------------------------------|-------------------------------------------------------|--------------------------------------|--------------------------------------------------------------------------------|--------------------------------|----------------------------|
|            |                                               |             |                         |                                                        |                                                       |                                      |                                                                                | credit memoran-<br>dum balance |                            |
| T2S.08.210 | Availability of partial settlement procedures | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the<br>module | 4 – Booking                          | Securities positions<br>and cash balances<br>update and post-<br>ings creation | -                              | SETT.VPB.BKG.2.1           |
| T2S.08.210 | Availability of partial settlement procedures | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the<br>module | 4 – Booking                          | Securities positions<br>and cash balances<br>update and post-<br>ings creation | -                              | SETT.VPB.BKG.2.1           |
| T2S.08.210 | Availability of partial settlement procedures | 3           | SETT                    | Daytime Recy-<br>cling and Opti-<br>misation           | Description<br>of the func-<br>tions of the<br>module | 2 – Daytime Series<br>Manager        | Parameters of the<br>series                                                    | -                              | SETT.R&O.SMR.2.1           |
| T2S.08.210 | Availability of partial settlement procedures | 3           | SETT                    | Daytime Recy-<br>cling and Opti-<br>misation           | Description<br>of the func-<br>tions of the<br>module | 2 – Daytime Series<br>Manager        | Partial settlement<br>window                                                   | -                              | SETT.R&O.SMR.4.1           |
| T2S.08.210 | Availability of partial settlement procedures | 3           | SETT                    | Daytime Recy-<br>cling and Opti-                       | Description<br>of the func-                           | 3 – Optimisation<br>Algorithms Func- | Framework                                                                      | -                              | SETT.R&O.OAF.1.1           |

| UR         | UR TEXT                                       | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER                 | SECTION                                    | FUNCTION/SUB-SECTION 1                | SUB-SECTION 2 | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|-----------------------------------------------|----------|-----------------|------------------------------------|--------------------------------------------|---------------------------------------|---------------|---------------|-------------------------|
|            |                                               |          |                 | misation                           | tions of the module                        | tions                                 |               |               |                         |
| 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.08.210 | Availability of partial settlement procedures | 3        | SETT            | Daytime Recycling and Optimisation | Description of the functions of the module | 7 – Partial Settlement Attempt        | -             | -             | SETT.R&O.PSA.1.1        |
| T2S.08.220 | 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        |

| UR         | UR TEXT                                  | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1                | SUB-SECTION 2                     | SUB-SECTION 3      | SPECIFICATION REFERENCE |
|------------|------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|---------------------------------------|-----------------------------------|--------------------|-------------------------|
| T2S.08.220 | Timing for partial settlement procedures | 3        | SETT             | Daytime Recycling and Optimisation            | Description of the functions of the module | 7 – Partial Settlement Attempt        | -                                 | -                  | SETT.R&O.PSA.1.1        |
| T2S.08.220 | Timing for partial settlement procedures | 3        | SETT             | Daytime Recycling and Optimisation            | Description of the functions of the module | 7 – Partial Settlement Attempt        | -                                 | -                  | SETT.R&O.PSA.1.1        |
| T2S.08.220 | 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        |

| UR         | UR TEXT                                                                       | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                                   | SUB-SECTION 3      | SPECIFICATION REFERENCE |
|------------|-------------------------------------------------------------------------------|----------|------------------|----------------------------------------------|--------------------------------------------|------------------------------------|-------------------------------------------------|--------------------|-------------------------|
| 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                                            | 3        | SETT             | Standardisation                              | Description                                | 3 – Settlement                     | Settlement Trans-                               | Partial settlement | SETT.SPS.STM.4.2        |

| UR         | UR TEXT                                 | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                                   | SUB-SECTION 3      | SPECIFICATION REFERENCE |
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|            | an instruction level                    |          |                  | and Preparation to Settlement                 | of the functions of the module             | Transaction Manager                | action Completion                               |                    |                         |
| T2S.08.290 | Conditions in terms of thresholds       | 3        | SDMG             | Rules and Parameters Data Management          | Other rules and parameters                 | 41 – Partial Settlement Threshold  | -                                               | -                  | SDMG.RPS.ENT.41.1       |
| 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        | 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        |
| T2S.08.310 | Applicability of thresholds in quantity | 3        | SETT             | Daytime Recycling and Opti-                   | Description of the func-                   | 5 – Partial Settlement Preparation | Determination and application of the            | -                  | SETT.R&O.PSP.2.1        |



| UR         | UR TEXT                                                      | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                        | SECTION                                    | FUNCTION/SUB-<br>SECTION 1         | SUB-SECTION 2                                   | SUB-SECTION 3      | SPECIFICATION<br>REFERENCE |
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|            |                                                              |             |                         | misation                                      | tions of the<br>module                     |                                    | thresholds                                      |                    |                            |
| 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 Opti-                   | Description of the func-                   | 3 – Optimisation Algorithms Func-  | Framework                                       | -                  | SETT.R&O.OAF.1.1           |

| UR         | UR TEXT                                                                 | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1                | SUB-SECTION 2                                   | SUB-SECTION 3      | SPECIFICATION REFERENCE |
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|            |                                                                         |          |                  | misation                                      | tions of the module                        | tions                                 |                                                 |                    |                         |
| 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                         | -                                          | -                                     | -                                               | -                  | -                       |

| UR         | UR TEXT                                                                             | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER             | SECTION                | FUNCTION/SUB-<br>SECTION 1 | SUB-SECTION 2 | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
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| 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                                                  | 3           | SETT                    | Daytime Recycling and Optimisation | Multi-                 | -                          | -             | -             | -                          |

| UR         | UR TEXT                                                                                      | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                                                              | SUB-SECTION 3                                                                                                           | SPECIFICATION REFERENCE |
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|            | to sets of transactions denominated in several currencies                                    |          |                 | clinging and Optimisation                    | 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 management | Intraday Credit Provider request for lacks or for insufficient external guarantee headroom on credit memorandum balance | SETT.VPB.CLP.7.2        |
| 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                                                          | 3        | SETT            | Auto-                                        | Description                                | 1 – Auto-                               | Introduction                                                               | -                                                                                                                       | SETT.ACO.ACM.1.1        |

| UR         | UR TEXT                                                                                     | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER     | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                                        | SUB-SECTION 3                                       | SPECIFICATION REFERENCE |
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|            | functionality                                                                               |          |                  | collateralisation      | of the functions of the module             | Collateralisation Manager          |                                                      |                                                     |                         |
| T2S.08.480 | Provision of auto-collateralisation functionality                                           | 3        | SETT             | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager           | Respect of Minimum amount for auto-collateralisation |                                                     | SETT.ACO.LCM.2.2        |
| 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 | Finalisation of the prepared Settlement Transactions | -                                                   | SETT.ACO.ACM.3.2        |
| T2S.08.505 | Payment/settlement banks' ability to provide intraday credit through auto-collateralisation | 3        | SETT             | Auto-collateralisation | Description of the functions of the        | 3 – Lack of Cash Manager           | Principle of the intraday credit capacity calcula-   | Calculation of the intraday credit capacity through | SETT.ACO.LCM.1.2        |

| UR         | UR TEXT                                                                                                 | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER     | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                                        | SUB-SECTION 3                  | SPECIFICATION REFERENCE |
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|            |                                                                                                         |          |                  |                        | module                                     |                                    | tion                                                 | auto-collateralisation on flow |                         |
| T2S.08.507 | Payment/settlement banks accounts structure for auto-collateralisation                                  | 3        | SETT             | Auto-collateralisation | Description of the functions of the module | 1 – Auto-Collateralisation Manager | Finalisation of the prepared Settlement Transactions | -                              | SETT.ACO.ACM.3.2        |
| 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               | -                              | 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               | -                              | 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 functions of the module | 1 – Auto-Collateralisation Manager | Finalisation of the prepared Settlement Transactions | -                              | SETT.ACO.ACM.3.3        |
| T2S.08.572 | Settlement of securities leg of                                                                         | 3        | SETT             | Auto-                  | Description                                | 1 – Auto-                          | Finalisation of the                                  | -                              | SETT.ACO.ACM.3.2        |

| UR         | UR TEXT                                                                                                         | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER     | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                                        | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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|            | auto-collateralisation with central bank in the case of a Repo country                                          |          |                 | collateralisation      | of the functions of the module             | Collateralisation Manager          | prepared Settlement Transactions                     |               |                         |
| 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 | Finalisation of the prepared Settlement Transactions | -             | SETT.ACO.ACM.3.2        |
| 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 | 1 – Auto-Collateralisation Manager | Finalisation of the prepared Settlement Transactions | -             | SETT.ACO.ACM.3.2        |
| 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 | 1 – Auto-Collateralisation Manager | Finalisation of the prepared Settlement Transactions | -             | SETT.ACO.ACM.3.2        |
| 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 | Finalisation of the prepared Settlement Transactions | -             | SETT.ACO.ACM.3.2        |
| T2S.08.600 | Use of collateral on stock and on                                                                               | 3        | SETT            | Auto-                  | Description                                | 3 – Lack of Cash                   | Selection of the                                     | -             | SETT.ACO.LCM.2.1        |

| UR         | UR TEXT                                                                                                                | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                    | SECTION                                     | FUNCTION/SUB-SECTION 1   | SUB-SECTION 2                                          | SUB-SECTION 3                                                                       | SPECIFICATION REFERENCE |
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|            | flow                                                                                                                   |          |                  | collateralisation                     | of the func-tions of the module             | Manager                  | collateral securities                                  |                                                                                     |                         |
| T2S.08.610 | Earmarking at the level of securi-ties position                                                                        | 3        | SETT             | Auto-collateralisation                | Description of the func-tions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calcula-tion | Calculation of the Intraday Credit Capacity through auto-collateralisation on stock | SETT.ACO.LCM.1.3        |
| T2S.08.630 | Link between securities account and T2S dedicated cash account or credit memorandum balance for auto-collateralisation | 3        | SDMG             | Securities Ac-count Data Management   | Description of the enti-ties                | 1 – Securities Account   | -                                                      | -                                                                                   | SDMG.SAC.ENT.1.1        |
| T2S.08.630 | Link between securities account and T2S dedicated cash account or credit memorandum balance for auto-collateralisation | 3        | SDMG             | Rules and Pa-rameters Data Management | Other rules and parame-ters                 | 40 – Limit               | -                                                      | -                                                                                   | SDMG.RPS.ENT.40.1       |
| T2S.08.630 | Link between securities account and T2S dedicated cash account or credit memorandum balance for auto-collateralisation | 3        | SETT             | Auto-collateralisation                | Description of the func-tions of the module | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calcula-tion | Calculation of the Intraday Credit Capacity through auto-                           | SETT.ACO.LCM.1.3        |



| UR         | UR TEXT                                       | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                                         | SUB-SECTION 3                                                                      | SPECIFICATION REFERENCE |
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|            |                                               |          |                 |                                               |                                            |                                    |                                                       | collateralisation on stock                                                         |                         |
| 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        | 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        | 3 – Lack of Cash Manager           | Principle of the intraday credit capacity calculation | Calculation of the Intraday Credit Capacity through                                | SETT.ACO.LCM.1.3        |

| UR         | UR TEXT                                                           | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1   | SUB-SECTION 2                                         | SUB-SECTION 3                                                                       | SPECIFICATION REFERENCE |
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|            |                                                                   |          |                  |                                              | module                                     |                          | tion                                                  | auto-collateralisation on stock                                                     |                         |
| 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                              | -                                                                                   | -                       |
| 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        | 3 – Lack of Cash Manager | Principle of the intraday credit capacity calculation | Calculation of the intraday credit capacity through                                 | SETT.ACO.LCM.1.2        |

| UR         | UR TEXT                                                                                   | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER     | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                                         | SUB-SECTION 3                                                                       | SPECIFICATION REFERENCE |
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|            |                                                                                           |          |                 |                        | module                                     |                                    | tion                                                  | auto-collateralisation on flow                                                      |                         |
| 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.08.700 | 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 | Finalisation of the prepared Settlement Transactions  | -                                                                                   | SETT.ACO.ACM.3.2        |
| 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 | 1 – Auto-Collateralisation Manager | Finalisation of the prepared Settlement Transactions  | -                                                                                   | SETT.ACO.ACM.3.2        |
| 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 | 1 – Auto-Collateralisation Manager | Finalisation of the prepared Settlement Transactions  | -                                                                                   | SETT.ACO.ACM.3.2        |

| UR         | UR TEXT                                                                                                                                                             | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER     | SECTION                                    | FUNCTION/SUB-SECTION 1   | SUB-SECTION 2                                         | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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| 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                | -             | SETT.ACO.LCM.2.1        |
| T2S.08.750 | Payment/settlement banks' use of auto-collateralisation with central banks 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                | -             | SETT.ACO.LCM.2.1        |
| T2S.08.755 | T2S party use of auto-collateralisation with payment/settlement banks (client-collateralisation) for the settlement                                                 | 3        | SETT             | Auto-collateralisation | Description of the functions of the module | 3 – Lack of Cash Manager | Selection of the collateral securities                | -             | SETT.ACO.LCM.2.1        |

| UR         | UR TEXT                                                                                                       | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                              | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                 | SUB-SECTION 2                   | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
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|            | of proprietary, clients and settle-<br>ment users' underlying transactions                                    |             |                         |                                                     |                                                       |                                            |                                 |               |                            |
| T2S.08.800 | Modification of the auto-<br>collateralisation limit with central<br>banks during the settlement pro-<br>cess | 3           | SDMG                    | Functions                                           | -                                                     | 4 – Static Data<br>Notify Mainte-<br>nance | -                               | -             | SDMG.ALL.SDN.1.1           |
| T2S.08.800 | Modification of the auto-<br>collateralisation limit with central<br>banks during the settlement pro-<br>cess | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 5 – Actions on<br>Limits                   | Request from<br>Static Data     | -             | SETT.SPS.AOL.2.1           |
| T2S.08.800 | Modification of the auto-<br>collateralisation limit with central<br>banks during the settlement pro-<br>cess | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 5 – Actions on<br>Limits                   | Request from<br>Static Data     | -             | SETT.SPS.AOL.2.1           |
| T2S.08.800 | Modification of the auto-<br>collateralisation limit with central<br>banks during the settlement pro-<br>cess | 3           | SETT                    | Auto-<br>collateralisation                          | Description<br>of the mod-<br>ule                     | -                                          | -                               | -             | -                          |
| T2S.08.800 | Modification of the auto-<br>collateralisation limit with central                                             | 3           | SETT                    | Auto-<br>collateralisation                          | Description<br>of the func-                           | 4 – Forced Reim-<br>bursement Manag-       | Forced reim-<br>bursement: pro- | -             | SETT.ACO.FRM.2.1           |

| UR         | UR TEXT                                                                                                                                                            | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1 | SUB-SECTION 2                                              | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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|            | banks during the settlement process                                                                                                                                |          |                 |                                               | tions of the module                        | er                     | cess                                                       |               |                         |
| 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.08.820 | 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                              | -             | -                       |

| UR         | UR TEXT                                                                                                                                  | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                           | SUB-SECTION 2                                                              | SUB-SECTION 3                                                                     | SPECIFICATION REFERENCE |
|------------|------------------------------------------------------------------------------------------------------------------------------------------|----------|------------------|----------------------------------------------|--------------------------------------------|--------------------------------------------------|----------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------|
| 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 CB 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 CB 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 CB 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 banks 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 | SETT.VPB.CLP.7.2        |

| UR         | UR TEXT                                                                                                                                  | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                     | SUB-SECTION 3                         | SPECIFICATION REFERENCE |
|------------|------------------------------------------------------------------------------------------------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|------------------------------------|-----------------------------------|---------------------------------------|-------------------------|
|            |                                                                                                                                          |          |                  |                                               |                                            |                                    |                                   | headroom on credit memorandum balance |                         |
| T2S.08.910 | Dynamic reimbursements of auto-collateralisation and automated substitution of collateral with central banks 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 banks or payment/settlement banks | 3        | SETT             | Auto-collateralisation                        | Description of the functions of the module | 1 – Auto-Collateralisation Manager | Outcome of auto-collateralisation | Resolution processes                  | SETT.ACO.ACM.2.1        |
| T2S.08.910 | Dynamic reimbursements of auto-collateralisation and automated substitution of collateral with central banks 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        | 3 – Settlement Transaction Manager | Introduction                      | -                                     | SETT.SPS.STM.1.1        |



| UR         | UR TEXT                                              | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                              | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                 | SUB-SECTION 2                          | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|------------------------------------------------------|-------------|-------------------------|-----------------------------------------------------|-------------------------------------------------------|--------------------------------------------|----------------------------------------|---------------|----------------------------|
|            |                                                      |             |                         |                                                     | module                                                |                                            |                                        |               |                            |
| T2S.09.020 | Decimals in funds shares                             | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 3 – Settlement<br>Transaction Man-<br>ager | Introduction                           | -             | SETT.SPS.STM.1.1           |
| T2S.09.030 | Coupon stripping/reattachment<br>functionality       | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 3 – Settlement<br>Transaction Man-<br>ager | Introduction                           | -             | SETT.SPS.STM.1.1           |
| T2S.09.040 | Coupon stripping process                             | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 3 – Settlement<br>Transaction Man-<br>ager | Introduction                           | -             | SETT.SPS.STM.1.1           |
| T2S.09.050 | Coupon reattachment process                          | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 3 – Settlement<br>Transaction Man-<br>ager | Introduction                           | -             | SETT.SPS.STM.1.1           |
| T2S.09.060 | Types of specific settlements ex-<br>pected from T2S | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the           | 3 – Settlement<br>Transaction Man-<br>ager | Settlement Trans-<br>action Completion | Introduction  | SETT.SPS.STM.4.1           |

| UR         | UR TEXT                                                  | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                        | SECTION                                    | FUNCTION/SUB-<br>SECTION 1         | SUB-SECTION 2                     | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|----------------------------------------------------------|-------------|-------------------------|-----------------------------------------------|--------------------------------------------|------------------------------------|-----------------------------------|---------------|----------------------------|
|            |                                                          |             |                         |                                               | module                                     |                                    |                                   |               |                            |
| 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 | 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 | Settlement Transaction Completion | 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           |
| 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 | Settlement Transaction Completion | 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                  | -                                  | -                                 | -             | -                          |

| UR         | UR TEXT                                          | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                        | SECTION                                    | FUNCTION/SUB-<br>SECTION 1                  | SUB-SECTION 2                                        | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|--------------------------------------------------|-------------|-------------------------|-----------------------------------------------|--------------------------------------------|---------------------------------------------|------------------------------------------------------|---------------|----------------------------|
| T2S.09.090 | T2S automatic linking of settlement instructions | 3           | SETT                    | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager          | Settlement Transaction Completion                    | Links         | SETT.SPS.STM.4.3           |
| T2S.09.090 | T2S automatic linking of settlement instructions | 3           | SETT                    | Auto-collateralisation                        | Description of the functions of the module | 1 – Auto-Collateralisation Manager          | Finalisation of the prepared Settlement Transactions | -             | SETT.ACO.ACM.3.3           |
| T2S.09.100 | Linked securities redeliveries                   | 3           | SETT                    | Standardisation and Preparation to Settlement | Description of the functions of the module | 3 – Settlement Transaction Manager          | Settlement Transaction Completion                    | 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          | Reference 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           |

| UR         | UR TEXT                   | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                              | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                            | SUB-SECTION 2                          | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|---------------------------|-------------|-------------------------|-----------------------------------------------------|-------------------------------------------------------|-------------------------------------------------------|----------------------------------------|---------------|----------------------------|
| T2S.09.110 | Linked securities receipt | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 3 – Settlement<br>Transaction Man-<br>ager            | Settlement Trans-<br>action Completion | Links         | SETT.SPS.STM.4.3           |
| T2S.09.110 | Linked securities receipt | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 3 – Settlement<br>Transaction Man-<br>ager            | Reference Id                           | -             | SETT.SPS.STM.5.1           |
| T2S.09.110 | Linked securities receipt | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 4 – Daytime Col-<br>lection Generator                 | Collection defini-<br>tion/rules       | -             | SETT.SPS.DCG.2.1           |
| T2S.09.110 | Linked securities receipt | 3           | SETT                    | Daytime Recy-<br>cling and Opti-<br>misation        | Description<br>of the mod-<br>ule                     | -                                                     | Partial Settlement<br>Attempt          | -             | -                          |
| T2S.09.110 | Linked securities receipt | 3           | SETT                    | Daytime Recy-<br>cling and Opti-<br>misation        | Description<br>of the func-<br>tions of the<br>module | 1 – Daytime Set-<br>tlement Optimisa-<br>tion Manager | -                                      | -             | SETT.R&O.DSO.1.1           |
| T2S.09.110 | Linked securities receipt | 3           | SETT                    | Night-time Set-                                     | Description                                           | -                                                     | -                                      | -             | -                          |

| UR         | UR TEXT                                                     | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                        | SECTION                                    | FUNCTION/SUB-<br>SECTION 1            | SUB-SECTION 2                     | SUB-SECTION 3      | SPECIFICATION<br>REFERENCE |
|------------|-------------------------------------------------------------|-------------|-------------------------|-----------------------------------------------|--------------------------------------------|---------------------------------------|-----------------------------------|--------------------|----------------------------|
|            |                                                             |             |                         | tlement                                       | of the mod-<br>ule                         |                                       |                                   |                    |                            |
| 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 func-                   | 3 – Optimisation Algorithms func-     | Priority manage-                  | -                  | SETT.NTS.OAF.2.1           |

| UR         | UR TEXT                                                                                 | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                        | SECTION                                    | FUNCTION/SUB-<br>SECTION 1         | SUB-SECTION 2                     | SUB-SECTION 3      | SPECIFICATION<br>REFERENCE |
|------------|-----------------------------------------------------------------------------------------|-------------|-------------------------|-----------------------------------------------|--------------------------------------------|------------------------------------|-----------------------------------|--------------------|----------------------------|
|            |                                                                                         |             |                         |                                               | tions of the<br>module                     | tions                              |                                   |                    |                            |
| 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 | Settlement Transaction Completion | Links              | SETT.SPS.STM.4.3           |
| 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 | Settlement Transaction Completion | Links              | SETT.SPS.STM.4.3           |
| 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 | Settlement Transaction Completion | Links              | SETT.SPS.STM.4.3           |
| 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 func-                   | 8 – Information Router             | -                                 | -                  | INTF.INP.INR.1.1           |

| UR         | UR TEXT                                         | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                          | SUB-SECTION 3          | SPECIFICATION REFERENCE |
|------------|-------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|-----------------------------------------|----------------------------------------|------------------------|-------------------------|
|            |                                                 |          |                  |                                               | tions of the module                        |                                         |                                        |                        |                         |
| 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        |
| 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        | 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, Provision-                | Description of the func-                   | 4 – Booking                             | Securities positions and cash balances | -                      | SETT.VPB.BKG.2.1        |

| UR         | UR TEXT                 | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1           | SUB-SECTION 2                    | SUB-SECTION 3           | SPECIFICATION REFERENCE |
|------------|-------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|----------------------------------|----------------------------------|-------------------------|-------------------------|
|            |                         |          |                  | ing and Booking                               | tions of the module                        |                                  | update and post-ings creation    |                         |                         |
| 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 Ana-lyser             | -                       | 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 Pro-cessing Module                   | Description of the functions of the module | 4 – Create Busi-ness 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               | Description of the func-                   | 3 – Settlement Transaction Man-  | Settlement Trans-action creation | Settlement Re-striction | SETT.SPS.STM.3.3        |



| UR         | UR TEXT                   | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                                   | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|---------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|-----------------------------------------|-------------------------------------------------|---------------|-------------------------|
|            |                           |          |                  | to Settlement                                 | tions of the module                        | ager                                    |                                                 |               |                         |
| 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 | 4 – Create Business Payload A2A         | -                                               | -             | INTF.OUP-A2A.CBP.1.1    |
| T2S.09.230 | CoSD messages             | 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.09.240 | CoSD recycling            | 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.09.250 | CoSD cancellation process | 3        | INTF             | Outbound Processing Module                    | Description of the func-                   | 4 – Create Business Payload A2A         | -                                               | -             | INTF.OUP-A2A.CBP.1.1    |

| UR         | UR TEXT                                | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2       | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|----------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|------------------------------------|---------------------|---------------|-------------------------|
|            |                                        |          |                  |                                               | tions of the module                        |                                    |                     |               |                         |
| T2S.09.250 | CoSD cancellation process              | 3        | LCMM             | Instruction Maintenance                       | Description of the functions of the module | 3 – Instruction Cancellation       | Introduction        | -             | LCMM.IMA.INC.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        |

| UR         | UR TEXT                                                                     | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                     | SUB-SECTION 3          | SPECIFICATION REFERENCE |
|------------|-----------------------------------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|------------------------------------|-----------------------------------|------------------------|-------------------------|
| 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        |
| 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 Completion | Links                  | SETT.SPS.STM.4.3        |

| UR         | UR TEXT                                                                                                                 | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2   | SUB-SECTION 3                                                     | SPECIFICATION REFERENCE |
|------------|-------------------------------------------------------------------------------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|------------------------------------|-----------------|-------------------------------------------------------------------|-------------------------|
| 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     | Scenarios Cross | Scenario Cross 1: Two Investor CSDs and one Issuer CSD all in T2S | SETT.SPS.RCA.4.1        |
| 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     | Scenarios Cross | Scenario Cross 1: Two Investor CSDs and one Issuer CSD all in T2S | SETT.SPS.RCA.4.1        |
| 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     | Scenarios Cross | Scenario Cross 1: Two Investor CSDs and one Issuer CSD all in T2S | SETT.SPS.RCA.4.1        |

| UR         | UR TEXT                                                                                                                             | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1         | SUB-SECTION 2                      | SUB-SECTION 3                                                     | SPECIFICATION REFERENCE |
|------------|-------------------------------------------------------------------------------------------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|--------------------------------|------------------------------------|-------------------------------------------------------------------|-------------------------|
| 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 | 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        |

| UR         | UR TEXT                                                                                                                                        | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1         | SUB-SECTION 2                      | SUB-SECTION 3                                                     | SPECIFICATION REFERENCE |
|------------|------------------------------------------------------------------------------------------------------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|--------------------------------|------------------------------------|-------------------------------------------------------------------|-------------------------|
|            | CSD in T2S                                                                                                                                     |          |                  |                                               |                                            |                                |                                    |                                                                   |                         |
| 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        |

| UR         | UR TEXT                                                                                                                                                                 | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1         | SUB-SECTION 2                      | SUB-SECTION 3                                                                            | SPECIFICATION REFERENCE |
|------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|--------------------------------|------------------------------------|------------------------------------------------------------------------------------------|-------------------------|
| 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        |

| UR         | UR TEXT                                                                                                                                              | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1         | SUB-SECTION 2                      | SUB-SECTION 3                                                                                             | SPECIFICATION REFERENCE |
|------------|------------------------------------------------------------------------------------------------------------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|--------------------------------|------------------------------------|-----------------------------------------------------------------------------------------------------------|-------------------------|
| 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                                                                                    | 3        | SETT             | Standardisation and Preparation               | Description of the func-                   | 2 – CoSD Analyser              | CoSD rules Analyser                | -                                                                                                         | SETT.SPS.COA.2.1        |



| UR         | UR TEXT                                                                                                                                        | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                            | SECTION                                    | FUNCTION/SUB-SECTION 1             | SUB-SECTION 2                      | SUB-SECTION 3                                                            | SPECIFICATION REFERENCE |
|------------|------------------------------------------------------------------------------------------------------------------------------------------------|----------|------------------|-----------------------------------------------|--------------------------------------------|------------------------------------|------------------------------------|--------------------------------------------------------------------------|-------------------------|
|            | T2S and an External Investor CSD when the Issuer CSD is also External to T2S                                                                   |          |                  | to Settlement                                 | tions of the module                        |                                    |                                    |                                                                          |                         |
| 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        |
| 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 | SETT.SPS.RCA.5.4        |

| UR         | UR TEXT                                         | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                       | SECTION                                    | FUNCTION/SUB-<br>SECTION 1                           | SUB-SECTION 2                                                       | SUB-SECTION 3   | SPECIFICATION<br>REFERENCE |
|------------|-------------------------------------------------|-------------|-------------------------|----------------------------------------------|--------------------------------------------|------------------------------------------------------|---------------------------------------------------------------------|-----------------|----------------------------|
|            |                                                 |             |                         |                                              |                                            |                                                      |                                                                     | CSDs are in T2S |                            |
| 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 and Earmarked Positions       | 3           | SDMG                    | Rules and Parameters Data Management         | Restriction types                          | -                                                    | -                                                                   | -               | SDMG.RPS.DMD.8.1           |
| T2S.10.030 | Blocked, Reserved 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           |

| UR         | UR TEXT                                                               | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                                                              | SUB-SECTION 3                                                                                       | SPECIFICATION REFERENCE |
|------------|-----------------------------------------------------------------------|----------|------------------|----------------------------------------------|--------------------------------------------|-----------------------------------------|----------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|-------------------------|
| T2S.10.030 | Blocked, Reserved 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 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.10.040 | 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 | Management of restricted resources                                         | -                                                                                                   | SETT.VPB.CLP.5.1        |
| T2S.10.050 | 10.1.3.1.2 Scenario 2 – Blocking Positions for Collateral in the Same | 3        | SETT             | Daytime Validation, Provision-               | Description of the func-                   | 2 – Common Limit and Provision          | Management of restricted re-                                               | -                                                                                                   | SETT.VPB.CLP.5.1        |

| UR         | UR TEXT                                                              | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                                                              | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|----------------------------------------------------------------------|----------|-----------------|----------------------------------------------|--------------------------------------------|-----------------------------------------|----------------------------------------------------------------------------|---------------|-------------------------|
|            | Securities Account                                                   |          |                 | ing and Booking                              | tions of the module                        | Checking                                | sources                                                                    |               |                         |
| T2S.10.060 | Limit management                                                     | 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        | SDMG            | Rules and Parameters Data Management         | Other rules and parameters                 | 40 – Limit                              | -                                                                          | -             | SDMG.RPS.ENT.40.1       |
| 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                                 | 3        | SETT            | Night-time Set-                              | Description                                | 3 – Optimisation                        | Conditional resort                                                         | -             | SETT.NTS.OAF.4.1        |

| UR         | UR TEXT                                                                                                   | GFS PART | DO-MAIN/CHAPTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                                | SUB-SECTION 3 | SPECIFICATION REFERENCE |
|------------|-----------------------------------------------------------------------------------------------------------|----------|-----------------|----------------------------------------------|--------------------------------------------|-----------------------------------------|----------------------------------------------|---------------|-------------------------|
|            | NCB and payment/settlement bank                                                                           |          |                 | tlement                                      | of the functions of the module             | Algorithms functions                    | to Auto-Collateralisation                    |               |                         |
| 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       | -             | SETT.ACO.LCM.2.1        |
| T2S.10.062 | Auto-collateralisation limit between payment bank and T2S Actor for which it acts as a liquidity provider | 3        | SDMG            | Rules and Parameters Data Management         | Other rules and parameters                 | 40 – Limit                              | -                                            | -             | SDMG.RPS.ENT.40.1       |
| T2S.10.062 | Auto-collateralisation limit between payment bank and T2S Actor for which it acts 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       | -             | SETT.ACO.LCM.2.1        |
| T2S.10.063 | External guarantee limit                                                                                  | 3        | SDMG            | Rules and Parameters Data Management         | Other rules and parameters                 | 40 – Limit                              | -                                            | -             | SDMG.RPS.ENT.40.1       |
| T2S.10.063 | External guarantee limit                                                                                  | 3        | SETT            | Daytime Validation, Provisioning and Booking | Description of the functions of the        | 2 – Common Limit and Provision Checking | Lack and insufficient headroom management or | Introduction  | SETT.VPB.CLP.7.1        |

| UR         | UR TEXT                  | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                                 | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                    | SUB-SECTION 2                                                                            | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|--------------------------|-------------|-------------------------|--------------------------------------------------------|-------------------------------------------------------|-----------------------------------------------|------------------------------------------------------------------------------------------|---------------|----------------------------|
|            |                          |             |                         |                                                        | module                                                |                                               | partial settlement<br>management                                                         |               |                            |
| T2S.10.063 | External guarantee limit | 3           | SETT                    | Daytime Recy-<br>cling and Opti-<br>misation           | Description<br>of the func-<br>tions of the<br>module | 3 – Optimisation<br>Algorithms Func-<br>tions | Conditional resort<br>to Auto-<br>collateralisation                                      | -             | SETT.R&O.OAF.3.1           |
| T2S.10.063 | External guarantee limit | 3           | SETT                    | Night-time Set-<br>tlement                             | Description<br>of the func-<br>tions of the<br>module | 3 – Optimisation<br>Algorithms func-<br>tions | Conditional resort<br>to Auto-<br>Collateralisation                                      | -             | SETT.NTS.OAF.4.1           |
| T2S.10.064 | Unsecured credit limit   | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management           | Other rules<br>and parame-<br>ters                    | 40 – Limit                                    | -                                                                                        | -             | SDMG.RPS.ENT.40.1          |
| T2S.10.064 | Unsecured credit limit   | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the<br>module | 2 – Common Limit<br>and Provision<br>Checking | Lack and insuffi-<br>cient headroom<br>management or<br>partial settlement<br>management | Introduction  | SETT.VPB.CLP.7.1           |
| T2S.10.064 | Unsecured credit limit   | 3           | SETT                    | Daytime Recy-<br>cling and Opti-                       | Description<br>of the func-                           | 3 – Optimisation<br>Algorithms Func-          | Conditional resort<br>to Auto-                                                           | -             | SETT.R&O.OAF.3.1           |

| UR         | UR TEXT                                       | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                                 | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                    | SUB-SECTION 2                                                    | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|-----------------------------------------------|-------------|-------------------------|--------------------------------------------------------|-------------------------------------------------------|-----------------------------------------------|------------------------------------------------------------------|---------------|----------------------------|
|            |                                               |             |                         | misation                                               | tions of the<br>module                                | tions                                         | collateralisation                                                |               |                            |
| T2S.10.064 | Unsecured credit limit                        | 3           | SETT                    | Night-time Set-<br>tlement                             | Description<br>of the func-<br>tions of the<br>module | 3 – Optimisation<br>Algorithms func-<br>tions | Conditional resort<br>to Auto-<br>Collateralisation              | -             | SETT.NTS.OAF.4.1           |
| T2S.10.065 | Minimum amount for auto-<br>collateralisation | 3           | SERR                    | Auto-<br>collateralisation                             | Description<br>of the func-<br>tions of the<br>module | 3 – Lack of Cash<br>Manager                   | Respect of Mini-<br>mum amount for<br>auto-<br>collateralisation |               | SETT.ACO.LCM.2.2           |
| T2S.10.086 | Attribute requirements for limits             | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management           | Other rules<br>and parame-<br>ters                    | 40 – Limit                                    | -                                                                | -             | SDMG.RPS.ENT.40.1          |
| T2S.10.087 | Resetting limit utilisation at end-of-<br>day | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the<br>module | 4 – Booking                                   | Journaling of Limit<br>Utilisations                              | -             | SETT.VPB.BKG.3.1           |
| T2S.10.090 | Limit Utilisation                             | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the           | 4 – Booking                                   | Journaling of Limit<br>Utilisations                              | -             | SETT.VPB.BKG.3.1           |

| UR         | UR TEXT                                           | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                               | SUB-SECTION 2                                                       | SUB-SECTION 3                                          | SPECIFICATION REFERENCE |
|------------|---------------------------------------------------|----------|------------------|----------------------------------------------|--------------------------------------------|------------------------------------------------------|---------------------------------------------------------------------|--------------------------------------------------------|-------------------------|
|            |                                                   |          |                  |                                              | module                                     |                                                      |                                                                     |                                                        |                         |
| 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 execution of settlement transaction related to | SETT.VPB.CLP.7.3        |



| UR         | UR TEXT                                           | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER         | SECTION                                 | FUNCTION/SUB-<br>SECTION 1   | SUB-SECTION 2                       | SUB-SECTION 3                                        | SPECIFICATION<br>REFERENCE |
|------------|---------------------------------------------------|-------------|-------------------------|--------------------------------|-----------------------------------------|------------------------------|-------------------------------------|------------------------------------------------------|----------------------------|
|            |                                                   |             |                         |                                | module                                  |                              | partial settlement<br>management    | liquidity transfer or<br>settlement re-<br>striction |                            |
| T2S.11.005 | Business date                                     | 3           | OPSR                    | Scheduling                     | Static Func-<br>tional de-<br>scription | 1 – Operating Day<br>Planner | -                                   | -                                                    | OPSR.SCH.BDP.1.1           |
| T2S.11.010 | Manual Update of Business Date                    | 3           | OPSR                    | Scheduling                     | Static Func-<br>tional de-<br>scription | -                            | -                                   | -                                                    | -                          |
| T2S.11.010 | Manual Update of Business Date                    | 3           | OPSR                    | Scheduling                     | Static Func-<br>tional de-<br>scription | 1 – Operating Day<br>Planner | -                                   | -                                                    | OPSR.SCH.BDP.1.1           |
| T2S.11.020 | Automated Update of Business<br>Date              | 3           | OPSR                    | Scheduling                     | Static Func-<br>tional de-<br>scription | 1 – Operating Day<br>Planner | -                                   | -                                                    | OPSR.SCH.BDP.1.1           |
| T2S.11.030 | Resetting Processes after Business<br>Date Update | 3           | OPSR                    | Scheduling                     | Static Func-<br>tional de-<br>scription | 2 – Daily Sched-<br>uler     | Start Next Sched-<br>uled Processes | -                                                    | OPSR.SCH.DSP.1.1           |
| T2S.11.040 | Daily processing schedule                         | 3           | INTF                    | Inbound Pro-<br>cessing Module | Description<br>of the func-             | 8 – Information<br>Router    | -                                   | -                                                    | INTF.INP.INR.1.1           |

| UR         | UR TEXT                   | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                       | SECTION                                               | FUNCTION/SUB-<br>SECTION 1           | SUB-SECTION 2                       | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
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|            |                           |             |                         |                                              | tions of the<br>module                                |                                      |                                     |               |                            |
| T2S.11.040 | Daily processing schedule | 3           | INTF                    | Outbound Pro-<br>cessing Module              | Description<br>of the func-<br>tions of the<br>module | 4 – Create Busi-<br>ness Payload A2A | -                                   | -             | INTF.OUP-<br>A2A.CBP.1.1   |
| T2S.11.040 | Daily processing schedule | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Scheduling                                            | -                                    | -                                   | -             | SDMG.RPS.DMD.6.1           |
| T2S.11.040 | Daily processing schedule | 3           | OPSR                    | Scheduling                                   | Static Func-<br>tional de-<br>scription               | 2 – Daily Sched-<br>uler             | Start Next Sched-<br>uled Processes | -             | OPSR.SCH.DSP.1.1           |
| T2S.11.040 | Daily processing schedule | 3           | OPSR                    | Scheduling                                   | Static Func-<br>tional de-<br>scription               | 3 – Event Man-<br>agement            | -                                   | -             | OPSR.SCH.ODM.1.1           |
| T2S.11.050 | System entity management  | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Other rules<br>and parame-<br>ters                    | 42 – System Entity                   | -                                   | -             | SDMG.RPS.ENT.42.1          |
| T2S.11.060 | Defining System Entities  | 3           | SDMG                    | Rules and Pa-<br>rameters Data               | Other rules<br>and parame-                            | 42 – System Entity                   | -                                   | -             | SDMG.RPS.ENT.42.1          |

| UR         | UR TEXT                                                    | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                       | SECTION                                 | FUNCTION/SUB-<br>SECTION 1 | SUB-SECTION 2 | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|------------------------------------------------------------|-------------|-------------------------|----------------------------------------------|-----------------------------------------|----------------------------|---------------|---------------|----------------------------|
|            |                                                            |             |                         | Management                                   | ters                                    |                            |               |               |                            |
| T2S.11.070 | Entity Attribute Requirements for System Entity Definition | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Other rules<br>and parame-<br>ters      | 42 – System Entity         | -             | -             | SDMG.RPS.ENT.42.1          |
| T2S.11.080 | Segregation of Data                                        | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Other rules<br>and parame-<br>ters      | 42 – System Entity         | -             | -             | SDMG.RPS.ENT.42.1          |
| T2S.11.090 | Querying and Selecting System Entities                     | 3           | SQRA                    | Query Manage-<br>ment                        | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.11.100 | Parameter Window for Update and Display                    | 3           | SQRA                    | Query Manage-<br>ment                        | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.11.110 | List of System Entities for Input                          | 3           | SDMG                    | Common Infor-<br>mation                      | -                                       | -                          | -             | -             | SDMG.ALL.CIN.1.1           |
| T2S.11.110 | List of System Entities for Input                          | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Other rules<br>and parame-<br>ters      | 42 – System Entity         | -             | -             | SDMG.RPS.ENT.42.1          |
| T2S.11.120 | Maintaining System Entities                                | 3           | SDMG                    | Rules and Pa-                                | Other rules                             | 42 – System Entity         | -             | -             | SDMG.RPS.ENT.42.1          |

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|            |                                                   |             |                         | rameters Data<br>Management                  | and parame-<br>ters                |                            |               |               |                            |
| T2S.11.130 | Adding a System Entity                            | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Other rules<br>and parame-<br>ters | 42 – System Entity         | -             | -             | SDMG.RPS.ENT.42.1          |
| T2S.11.140 | Updating a System Entity                          | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Other rules<br>and parame-<br>ters | 42 – System Entity         | -             | -             | SDMG.RPS.ENT.42.1          |
| T2S.11.150 | Deleting a System Entity                          | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Other rules<br>and parame-<br>ters | 42 – System Entity         | -             | -             | SDMG.RPS.ENT.42.1          |
| T2S.11.160 | Closing day calendar                              | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Scheduling                         | 23 – Closing Day           | -             | -             | SDMG.RPS.ENT.23.1          |
| T2S.11.170 | Entity Attribute Requirements for<br>the Calendar | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Scheduling                         | 23 – Closing Day           | -             | -             | SDMG.RPS.ENT.23.1          |
| T2S.11.180 | Calendar Updates                                  | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Scheduling                         | 23 – Closing Day           | -             | -             | SDMG.RPS.ENT.23.1          |

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| T2S.11.190 | Tolerance amount            | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Other rules<br>and parame-<br>ters | 43 – Tolerance<br>Amount    | -             | -             | SDMG.RPS.ENT.43.1          |
| T2S.11.200 | Attribute domain management | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Attribute<br>domain                | -                           | -             | -             | SDMG.RPS.DMD.5.1           |
| T2S.11.210 | Attribute Domain Model      | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Attribute<br>domain                | -                           | -             | -             | SDMG.RPS.DMD.5.1           |
| T2S.11.220 | Attribute Value             | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Attribute<br>domain                | 18 – Attribute<br>Value     | -             | -             | SDMG.RPS.ENT.18.1          |
| T2S.11.230 | Reference Value             | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Attribute<br>domain                | 17 – Attribute<br>Reference | -             | -             | SDMG.RPS.ENT.17.1          |
| T2S.11.240 | Attribute Domain Definition | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Attribute<br>domain                | 16 – Attribute<br>Domain    | -             | -             | SDMG.RPS.ENT.16.1          |
| T2S.11.240 | Attribute Domain Definition | 3           | SDMG                    | Rules and Pa-                                | Attribute                          | 17 – Attribute              | -             | -             | SDMG.RPS.ENT.17.1          |

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|            |                                                   |             |                         | rameters Data<br>Management                  | domain                                  | Reference                   |               |               |                            |
| T2S.11.250 | Attribute Reference Definition                    | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Attribute<br>domain                     | 17 – Attribute<br>Reference | -             | -             | SDMG.RPS.ENT.17.1          |
| T2S.11.270 | Attribute Domain User Interface                   | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Attribute<br>domain                     | -                           | -             | -             | SDMG.RPS.DMD.5.1           |
| T2S.11.280 | Querying and Selecting an Attrib-<br>ute Domain   | 3           | SQRA                    | Query Manage-<br>ment                        | Static Func-<br>tional De-<br>scription | -                           | -             | -             | -                          |
| T2S.11.290 | Displaying and Maintaining Attrib-<br>ute Domains | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Attribute<br>domain                     | -                           | -             | -             | SDMG.RPS.DMD.5.1           |
| T2S.11.300 | Creating Attribute Domains                        | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Attribute<br>domain                     | -                           | -             | -             | SDMG.RPS.DMD.5.1           |
| T2S.11.310 | Changing an Attribute Domain                      | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Attribute<br>domain                     | -                           | -             | -             | SDMG.RPS.DMD.5.1           |

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| T2S.11.320 | Deleting an Attribute Domain | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management        | Attribute<br>domain                                   | -                                          | -                                    | -                  | SDMG.RPS.DMD.5.1           |
| T2S.11.330 | List of Valid Codes          | 3           | INTF                    | T2S Graphical<br>User Interface                     | General<br>aspects                                    | -                                          | -                                    | -                  | -                          |
| T2S.11.330 | List of Valid Codes          | 3           | SQRA                    | Query Manage-<br>ment                               | Static Func-<br>tional De-<br>scription               | -                                          | -                                    | -                  | -                          |
| T2S.11.340 | Settlement priority defaults | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management        | Attribute<br>domain                                   | -                                          | -                                    | -                  | SDMG.RPS.DMD.5.1           |
| T2S.11.340 | Settlement priority defaults | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 3 – Settlement<br>Transaction Man-<br>ager | Settlement Trans-<br>action creation | Priority attribute | SETT.SPS.STM.3.6           |
| T2S.11.340 | Settlement priority defaults | 3           | SETT                    | Standardisation<br>and Preparation<br>to Settlement | Description<br>of the func-<br>tions of the<br>module | 3 – Settlement<br>Transaction Man-<br>ager | Settlement Trans-<br>action creation | Priority attribute | SETT.SPS.STM.3.6           |

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| T2S.11.350 | Sequencing rules                           | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Attribute<br>domain                                   | -                          | -             | -             | SDMG.RPS.DMD.5.1           |
| T2S.11.355 | Roles and privileges for autorisa-<br>tion | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es                   | -                          | -             | -             | SDMG.RPS.DMD.1.1           |
| T2S.11.360 | Privileges                                 | 3           | INTF                    | Inbound Pro-<br>cessing Module               | Description<br>of the func-<br>tions of the<br>module | 4 – Check Privilege        | -             | -             | INTF.INP.CHP.1.1           |
| T2S.11.360 | Privileges                                 | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es                   | -                          | -             | -             | SDMG.RPS.DMD.1.1           |
| T2S.11.360 | Privileges                                 | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es                   | 3 – Privilege              | -             | -             | SDMG.RPS.ENT.3.1           |
| T2S.11.361 | Classification of privileges               | 3           | INTF                    | Inbound Pro-<br>cessing Module               | Description<br>of the func-<br>tions of the<br>module | 4 – Check Privilege        | -             | -             | INTF.INP.CHP.1.1           |



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| T2S.11.361 | Classification of privileges                                                       | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | 3 – Privilege              | -             | -             | SDMG.RPS.ENT.3.1           |
| T2S.11.362 | Grants                                                                             | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | 3 – Privilege              | -             | -             | SDMG.RPS.ENT.3.1           |
| T2S.11.370 | Displaying and Maintaining Privi-<br>leges                                         | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | -                          | -             | -             | SDMG.RPS.DMD.1.1           |
| T2S.11.375 | Secured static data object and<br>Grouping static data objects as<br>secured group | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | 5 – Secured Object         | Description   | -             | SDMG.RPS.ENT.5.1           |
| T2S.11.375 | Secured static data object and<br>Grouping static data objects as<br>secured group | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | 6 – Secured Group          | Description   | -             | SDMG.RPS.ENT.6.1           |
| T2S.11.400 | Roles and privileges for autorisa-<br>tion                                         | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | -                          | -             | -             | SDMG.RPS.DMD.1.1           |
| T2S.11.400 | Roles and privileges for autorisa-                                                 | 3           | SDMG                    | Rules and Pa-                                | Users, roles                        | 4 – Role                   | Description   | -             | SDMG.RPS.ENT.4.1           |

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|            | tion                             |             |                         | rameters Data<br>Management                  | and privileg-<br>es                                   |                                                          |               |               |                            |
| T2S.11.410 | CSD-Specific Roles               | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es                   | -                                                        | -             | -             | SDMG.RPS.DMD.1.1           |
| T2S.11.420 | CSD T2S-Party-Specific Roles     | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es                   | -                                                        | -             | -             | SDMG.RPS.DMD.1.1           |
| T2S.11.420 | CSD T2S-Party-Specific Roles     | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Market-<br>specific at-<br>tributes                   | 24 – Market-<br>Specific Attribute                       | -             | -             | SDMG.RPS.ENT.24.1          |
| T2S.11.430 | Maintaining and Displaying Roles | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es                   | -                                                        | -             | -             | SDMG.RPS.DMD.1.1           |
| T2S.11.440 | T2S system users                 | 3           | INTF                    | Communication<br>Module                      | Description<br>of the func-<br>tions of the<br>module | 2 – Check Sender<br>Authentication and<br>Decryption A2A | -             | -             | INTF.COM-<br>A2A.CSA.1.1   |
| T2S.11.440 | T2S system users                 | 3           | INTF                    | Communication<br>Module                      | Description<br>of the func-                           | 3 - Check Sender<br>Authentication and                   | -             | -             | INTF.COM-<br>U2A.CSA.1.1   |

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|            |                                                              |             |                         |                                              | tions of the<br>module              | Decryption U2A             |               |               |                            |
| T2S.11.440 | T2S system users                                             | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | 1 – User                   | -             | -             | SDMG.RPS.ENT.1.1           |
| T2S.11.440 | T2S system users                                             | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | 2 – Certificate DN         | -             | -             | SDMG.RPS.ENT.2.1           |
| T2S.11.450 | T2S System User Assignment to<br>T2S Party and System Entity | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | 1 – User                   | -             | -             | SDMG.RPS.ENT.1.1           |
| T2S.11.460 | Displaying and Maintaining T2S<br>System Users               | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | -                          | -             | -             | SDMG.RPS.DMD.1.1           |
| T2S.11.470 | Adding a T2S System User                                     | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | -                          | -             | -             | SDMG.RPS.DMD.1.1           |
| T2S.11.480 | Updating a T2S System User                                   | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | -                          | -             | -             | SDMG.RPS.DMD.1.1           |

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| T2S.11.490 | Deleting a T2S System User  | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | -                          | -             | -             | SDMG.RPS.DMD.1.1           |
| T2S.11.500 | Locking a T2S System User   | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | 1 – User                   | -             | -             | SDMG.RPS.ENT.1.1           |
| T2S.11.510 | Unlocking a T2S System User | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | 1 – User                   | -             | -             | SDMG.RPS.ENT.1.1           |
| T2S.11.520 | Password Reset              | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | -                          | -             | -             | SDMG.RPS.DMD.1.1           |
| T2S.11.530 | Role Assignment             | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Users, roles<br>and privileg-<br>es | 4 – Role                   | Description   | -             | SDMG.RPS.ENT.4.1           |
| T2S.11.545 | Allegement Period           | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Attribute<br>domain                 | -                          | -             | -             | SDMG.RPS.DMD.5.1           |
| T2S.11.545 | Allegement Period           | 3           | SDMG                    | Rules and Pa-                                | Attribute                           | -                          | -             | -             | SDMG.RPS.DMD.5.1           |

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|            |                              |             |                         | rameters Data<br>Management                  | domain                                                |                                            |                              |               |                            |
| T2S.11.545 | Allegement Period            | 3           | LCMM                    | Status Manage-<br>ment                       | Description<br>of the func-<br>tions of the<br>module | 5 – Allegements                            | Creation of Al-<br>legements | -             | LCMM. STM.MTA.2.1          |
| T2S.11.640 | Message subscription service | 3           | INTF                    | Outbound Pro-<br>cessing Module              | Description<br>of the func-<br>tions of the<br>module | 3 – Check A2A<br>Message Subscrip-<br>tion | -                            | -             | INTF.OUP-<br>A2A.CMS.1.1   |
| T2S.11.640 | Message subscription service | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Message<br>subscription                               | -                                          | -                            | -             | SDMG.RPS.DMD.2.1           |
| T2S.11.640 | Message subscription service | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Message<br>subscription                               | 7 – Message Sub-<br>scription Rule Set     | -                            | -             | SDMG.RPS.ENT.6.1           |
| T2S.11.640 | Message subscription service | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Message<br>subscription                               | 8 – Message Sub-<br>scription Rule         | -                            | -             | SDMG.RPS.ENT.8.1           |
| T2S.11.640 | Message subscription service | 3           | SDMG                    | Rules and Pa-                                | Message                                               | 9 – Message Sub-                           | -                            | -             | SDMG.RPS.ENT.9.1           |

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|            |                                                            |             |                         | Parameters Data<br>Management                | subscription            | scription Rule<br>Parameter                         |               |               |                            |
| T2S.11.640 | Message subscription service                               | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Message<br>subscription | 10 – Message<br>Subscription Rule<br>Parameter Type | -             | -             | SDMG.RPS.ENT.10.1          |
| T2S.11.651 | Restriction Type Entity                                    | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types    | 25 – Restriction<br>Type                            | -             | -             | SDMG.RPS.ENT.25.1          |
| T2S.11.652 | Adding market-specific attributes<br>to a restriction type | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types    | 27 – Restriction<br>Type Parameter                  | -             | -             | SDMG.RPS.ENT.<br>27.1      |
| T2S.11.653 | Restriction Type Rule Entity                               | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types    | 25 – Restriction<br>Type                            | -             | -             | SDMG.RPS.ENT.25.1          |
| T2S.11.653 | Restriction Type Rule Entity                               | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types    | 26 – Restriction<br>Type Rule                       | -             | -             | SDMG.RPS.ENT.26.1          |
| T2S.11.654 | Restriction Type Matrix Entity                             | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types    | 27 – Restriction<br>Type Parameter                  | -             | -             | SDMG.RPS.ENT.<br>27.1      |

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| T2S.11.654 | Restriction Type Matrix Entity                               | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types | 28 – Restriction<br>Type Parameter<br>Type | -             | -             | SDMG.RPS.ENT.28.1          |
| T2S.11.661 | Configuration of restriction types                           | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types | -                                          | -             | -             | SDMG.RPS.DMD.8.1           |
| T2S.11.662 | Restriction processing types                                 | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types | 25 – Restriction<br>Type                   | -             | -             | SDMG.RPS.ENT.25.1          |
| T2S.11.663 | Configuration of type of restriction<br>profile              | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types | 25 – Restriction<br>Type                   | -             | -             | SDMG.RPS.ENT.25.1          |
| T2S.11.664 | Configuration of rules and matrices<br>for restriction types | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types | -                                          | -             | -             | SDMG.RPS.DMD.8.1           |
| T2S.11.664 | Configuration of rules and matrices<br>for restriction types | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types | 26 – Restriction<br>Type Rule              | -             | -             | SDMG.RPS.ENT.26.1          |
| T2S.11.664 | Configuration of rules and matrices                          | 3           | SDMG                    | Rules and Pa-                                | Restriction          | 27 – Restriction                           | -             | -             | SDMG.RPS.ENT.              |

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|            | for restriction types                                                    |             |                         | rameters Data<br>Management                  | types                | Type Parameter                     |               |               | 27.1                       |
| T2S.11.666 | Configuration of restriction types, applying to all CSDs and NCBs in T2S | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types | 25 – Restriction<br>Type           | -             | -             | SDMG.RPS.ENT.25.1          |
| T2S.11.670 | Adding a restriction type                                                | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types | -                                  | -             | -             | SDMG.RPS.DMD.8.1           |
| T2S.11.680 | Updating a restriction type                                              | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types | -                                  | -             | -             | SDMG.RPS.DMD.8.1           |
| T2S.11.690 | Deleting a restriction type                                              | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types | -                                  | -             | -             | SDMG.RPS.DMD.8.1           |
| T2S.11.693 | Adding a market-specific securities attribute to a restriction type      | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types | -                                  | -             | -             | SDMG.RPS.DMD.8.1           |
| T2S.11.693 | Adding a market-specific securities attribute to a restriction type      | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Restriction<br>types | 27 – Restriction<br>Type Parameter | -             | -             | SDMG.RPS.ENT.<br>27.1      |



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| T2S.11.694 | Adding a market-specific securities account 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 attribute to a restriction type | 3        | SDMG             | Rules and Parameters Data Management | Restriction types          | 27 – Restriction Type Parameter   | -                 | -             | SDMG.RPS.ENT.27.1       |
| T2S.11.700 | SWIFT BIC directory                                                         | 3        | SDMG             | Rules and Parameters Data Management | Other rules and parameters | 44 – T2S BIC Directory            | -                 | -             | SDMG.RPS.ENT.44.1       |
| T2S.11.710 | SWIFT BIC Directory Attribute Requirements                                  | 3        | SDMG             | Rules and Parameters Data Management | Other rules and parameters | 44 – T2S BIC Directory            | -                 | -             | SDMG.RPS.ENT.44.1       |
| T2S.11.720 | Automated BIC Directory Update                                              | 3        | SDMG             | Rules and Parameters Data Management | Other rules and parameters | 44 – T2S BIC Directory            | -                 | -             | SDMG.RPS.ENT.44.1       |
| T2S.11.730 | Partial settlement threshold                                                | 3        | SDMG             | Rules and Parameters Data Management | Other rules and parameters | 41 – Partial Settlement Threshold | -                 | -             | SDMG.RPS.ENT.41.1       |
| T2S.11.730 | Partial settlement threshold                                                | 3        | SETT             | Daytime Recy-                        | Description                | 5 – Partial Settle-               | Determination and | -             | SETT.R&O.PSP.2.1        |

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|            |                                            |          |                  | cling and Opti-misation                       | of the func-tions of the module             | ment Preparation                | application of the thresholds |               |                         |
| T2S.11.735 | T2S partial settlement parameter           | 3        | SETT             | Daytime Recy-cling and Opti-misation          | Description of the func-tions of the module | 7 – Partial Settle-ment Attempt | -                             | -             | SETT.R&O.PSA.1.1        |
| T2S.11.740 | Conditional securities delivery parameters | 3        | SDMG             | Rules and Pa-rameters 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 func-tions of the module | 2 – CoSD Analyser               | CoSD rules Ana-lyser          | -             | SETT.SPS.COA.2.1        |
| T2S.11.740 | Conditional securities delivery parameters | 3        | SETT             | Standardisation and Preparation to Settlement | Description of the func-tions of the module | 2 – CoSD Analyser               | CoSD rules Ana-lyser          | -             | SETT.SPS.COA.2.1        |
| T2S.11.740 | Conditional securities delivery parameters | 3        | SETT             | Standardisation and Preparation               | Description of the func-                    | 2 – CoSD Analyser               | CoSD rules Ana-lyser          | -             | SETT.SPS.COA.2.1        |

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|            |                                                                                                                                       |             |                         | to Settlement                        | tions of the<br>module                     |                                            |               |               |                            |
| 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 date of a settlement instruction as T2S configuration parameter | 3           | SDMG                    | Rules and Parameters Data Management | Attribute domain                           | -                                          | -             | -             | SDMG.RPS.DMD.5.1           |
| T2S.11.930 | Acceptable time deviation period                                                                                                      | 3           | SDMG                    | Rules and Parameters Data Management | Attribute domain                           | -                                          | -             | -             | SDMG.RPS.DMD.5.1           |

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| 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 | 4 – 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 | 4 – Create Business Payload A2A   | -             | -             | INTF.OUP-A2A.CBP.1.1    |
| T2S.12.050 | Compliance with the Giovannini protocol | 3        | INTF             | General Introduction               | -                                          | -                                 | -             | -             | -                       |

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| T2S.12.060 | Interface access     | 3           | INTF                    | Communication<br>Module        | Description<br>of the func-<br>tions of the<br>module | 1 - Receive/Log<br>Communication<br>A2A         | -             | -             | INTF.COM-<br>A2A.RLC.1.1   |
| T2S.12.060 | Interface access     | 3           | INTF                    | Communication<br>Module        | Description<br>of the func-<br>tions of the<br>module | 1 – Availability<br>Check U2A                   | -             | -             | INTF.COM-<br>U2A.ACU.1.1   |
| T2S.12.060 | Interface access     | 3           | INTF                    | Inbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 4 – Check Privilege                             | -             | -             | INTF.INP.CHP.1.1           |
| T2S.12.070 | Technical validation | 3           | INTF                    | Inbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 1 – A2A File Vali-<br>dation and Split-<br>ting | -             | -             | INTF.INP-<br>A2A.FVS.1.1   |
| T2S.12.070 | Technical validation | 3           | INTF                    | Inbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 2 – A2A Message<br>Schema Validation            | -             | -             | INTF.INP-<br>A2A.MSV.1.1   |

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| T2S.12.080 | File validation 1    | 3           | INTF                    | Inbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 1 – A2A File Vali-<br>dation and Split-<br>ting | -             | -             | INTF.INP-<br>A2A.FVS.1.1   |
| T2S.12.090 | File validation 2    | 3           | INTF                    | Inbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 1 – A2A File Vali-<br>dation and Split-<br>ting | -             | -             | INTF.INP-<br>A2A.FVS.1.1   |
| T2S.12.090 | File validation 2    | 3           | INTF                    | Inbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 1 – A2A File Vali-<br>dation and Split-<br>ting | -             | -             | INTF.INP-<br>A2A.FVS.1.1   |
| T2S.12.090 | File validation 2    | 3           | INTF                    | Inbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 1 – A2A File Vali-<br>dation and Split-<br>ting | -             | -             | INTF.INP-<br>A2A.FVS.1.1   |
| T2S.12.100 | File processing rule | 3           | INTF                    | Inbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 1 – A2A File Vali-<br>dation and Split-<br>ting | -             | -             | INTF.INP-<br>A2A.FVS.1.1   |

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| 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    |

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| 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 | 2 – 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 | 3 – Check A2A Message Subscription      | -             | -             | INTF.OUP-A2A.CMS.1.1    |
| 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                                | 3        | INTF             | Inbound Pro-               | Description                                | 9 – Check Permis-                       | -             | -             | INTF.INP.CPR.1.1        |



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|            | delivery                                |          |                 | cessing Module             | of the functions of the module             | sion – Resend           |               |               |                         |
| T2S.12.160 | Ensure delivery: communication delivery | 3        | INTF            | Outbound Processing Module | Description of the module                  | -                       | -             | -             | -                       |
| T2S.12.170 | Routing                                 | 3        | INTF            | Inbound Processing Module  | Description of the functions of the module | 8 – Information Router  | -             | -             | INTF.INP.INR.1.1        |
| T2S.12.170 | Routing                                 | 3        | INTF            | Inbound Processing Module  | Description of the functions of the module | 8 – Information Router  | -             | -             | INTF.INP.INR.1.1        |
| T2S.12.180 | 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 | Interface information                   | 3        | INTF            | Inbound Processing Module  | Description of the functions of the module | 1 – U2A Request Parsing | -             | -             | INTF.INP-U2A.MSP.1.1    |

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|            |                         |          |                  |                            | tions of the module                        |                                 |               |               |                         |
| T2S.12.190 | Static Data information | 3        | INTF             | Outbound Processing Module | Description of the functions of the module | 4 – 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 | 4 – Create Business Payload A2A | -             | -             | INTF.OUP-A2A.CBP.1.1    |
| T2S.12.200 | Routing                 | 3        | INTF             | Inbound Processing Module  | Description of the functions of the module | 8 – Information Router          | -             | -             | INTF.INP.INR.1.1        |
| T2S.12.210 | 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 | Interface information   | 3        | INTF             | Inbound Processing Module  | Description of the functions of the module | 1 – U2A Request Parsing         | -             | -             | INTF.INP-U2A.MSP.1.1    |

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|            |                                                    |             |                         |                              | tions of the<br>module                      |                                 |               |               |                            |
| T2S.12.220 | Lifecycle management and matching information      | 3           | INTF                    | Outbound Processing Module   | Description of the functions of the module  | 4 – Create Business Payload A2A | -             | -             | INTF.OUP-A2A.CBP.1.1       |
| T2S.12.220 | Lifecycle management and matching information      | 3           | INTF                    | Outbound Processing Module   | Description of the functions of the module  | 4 – 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 Eurosystem Single Interface          | 3           | INTF                    | General Introduction         | -                                           | -                               | -             | -             | -                          |
| T2S.12.250 | Access to the information and control tool         | 3           | INTF                    | Inbound Processing Module    | Description of the functions of the         | 4 – Check Privilege             | -             | -             | INTF.INP.CHP.1.1           |

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|            |                                                                |             |                         |                              | module                    |                            |               |               |                            |
| 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.12.340 | 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 subscrip-                            | 3           | INTF                    | Outbound Pro-                | Description               | 3 – Check A2A              | -             | -             | INTF.OUP-                  |

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|            | tion                                     |          |                  | cessing Module                        | of the func-tions of the module             | Message Subscrip-tion               |               |               | A2A.CMS.1.1             |
| T2S.13.020 | Scope of the message subscription        | 3        | INTF             | Outbound Pro-cessing Module           | Description of the func-tions of the module | 3 – Check A2A Message Subscrip-tion | -             | -             | INTF.OUP-A2A.CMS.1.1    |
| T2S.13.030 | Maintenance of the message sub-scription | 3        | INTF             | Outbound Pro-cessing Module           | Description of the func-tions of the module | 3 – Check A2A Message Subscrip-tion | -             | -             | INTF.OUP-A2A.CMS.1.1    |
| T2S.13.030 | Maintenance of the message sub-scription | 3        | SDMG             | Rules and Pa-rameters Data Management | Message subscription                        | -                                   | -             | -             | SDMG.RPS.DMD.2.1        |
| T2S.13.040 | Criteria for message subscription        | 3        | INTF             | Outbound Pro-cessing Module           | Description of the func-tions of the module | 3 – Check A2A Message Subscrip-tion | -             | -             | INTF.OUP-A2A.CMS.1.1    |
| T2S.13.040 | Criteria for message subscription        | 3        | SDMG             | Rules and Pa-rameters Data            | Message subscription                        | 10 – Message Subscription Rule      | -             | -             | SDMG.RPS.ENT.10.1       |

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|            |                                               |             |                         | Management                                   |                                                       | Parameter Type                              |                                 |               |                            |
| T2S.13.040 | Criteria for message subscription             | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Conditional<br>securities<br>delivery                 | 32 – CoSD Rule<br>Parameter Type            | -                               | -             | SDMG.RPS.ENT.32.1          |
| T2S.13.040 | Criteria for message subscription             | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Conditional<br>securities<br>delivery                 | 34 – CoSD Pro-<br>cessing Condition<br>Type | -                               | -             | SDMG.RPS.ENT.34.1          |
| T2S.13.050 | Use of criteria for message sub-<br>scription | 3           | INTF                    | Outbound Pro-<br>cessing Module              | Description<br>of the func-<br>tions of the<br>module | 3 – Check A2A<br>Message Subscrip-<br>tion  | -                               | -             | INTF.OUP-<br>A2A.CMS.1.1   |
| T2S.13.060 | Generation criteria for messages              | 3           | INTF                    | Outbound Pro-<br>cessing Module              | Description<br>of the func-<br>tions of the<br>module | 1 – Logging Out-<br>bound Business<br>Data  | -                               | -             | INTF.OUP.LOB.1.1           |
| T2S.13.060 | Generation criteria for messages              | 3           | LCMM                    | Status Manage-<br>ment                       | Description<br>of the func-<br>tions of the<br>module | 4 – Data Collection<br>for Messages         | Data Collection for<br>Messages | -             | LCMM.STM.DCM.1.1           |
| T2S.13.070 | Night-time settlement communica-              | 3           | INTF                    | Outbound Pro-                                | Description                                           | 4 – Create Busi-                            | -                               | -             | INTF.OUP-                  |

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|            | tion                                                 |          |                 | cessing Module             | of the functions of the module             | ness Payload A2A                 |               |               | 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 | 2        | INTRO           | Objective and scope of T2S | Schedule and calendar                      | -                                | Reporting     | -             | -                       |
| T2S.13.080 | Ability to receive files after night-time settlement | 3        | INTF            | Outbound Processing Module | Description of the functions of the module | 4 – 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        | 8 – Information Router           | -             | -             | INTF.INP.INR.1.1        |

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|            |                                        |             |                         |                                 | module                                                |                                         |               |               |                            |
| T2S.13.086 | Cash management outbound mes-<br>sages | 3           | INTF                    | Outbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 4 – Create Busi-<br>ness Payload A2A    | -             | -             | INTF.OUP-<br>A2A.CBP.1.1   |
| T2S.13.086 | Cash management outbound mes-<br>sages | 3           | INTF                    | Outbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 4 – Create Busi-<br>ness Payload A2A    | -             | -             | INTF.OUP-<br>A2A.CBP.1.1   |
| T2S.13.086 | Cash management outbound mes-<br>sages | 3           | INTF                    | Outbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 4 – Create Busi-<br>ness Payload A2A    | -             | -             | INTF.OUP-<br>A2A.CBP.1.1   |
| T2S.13.087 | Acceptance of a message                | 3           | INTF                    | Communication<br>Module         | Description<br>of the func-<br>tions of the<br>module | 1 - Receive/Log<br>Communication<br>A2A | -             | -             | INTF.COM-<br>A2A.RLC.1.1   |
| T2S.13.088 | Transmission of a message              | 3           | INTF                    | Communication<br>Module         | Description<br>of the func-<br>tions of the           | 8 – Transmit<br>Communication<br>A2A    | -             | -             | INTF.COM-<br>A2A.TRC.1.1   |



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|            |                                                    |          |                  |                                              | module                                     |                                               |                       |               |                         |
| T2S.13.090 | Settlement confirmation                            | 3        | INTF             | Outbound Processing Module                   | Description of the functions of the module | 4 – 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 | 4 – 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 | 4 – 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 | 4 – Create Business Payload A2A               | -                     | -             | INTF.OUP-A2A.CBP.1.1    |

| UR         | UR TEXT                                     | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                                 | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                                 | SUB-SECTION 2            | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
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|            |                                             |             |                         |                                                        | module                                                |                                                            |                          |               |                            |
| T2S.13.130 | Settlement status                           | 3           | INTF                    | Outbound Pro-<br>cessing Module                        | Description<br>of the func-<br>tions of the<br>module | 4 – Create Busi-<br>ness Payload A2A                       | -                        | -             | INTF.OUP-<br>A2A.CBP.1.1   |
| T2S.13.130 | Settlement status                           | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the<br>module | 5 – Failure Man-<br>agement and<br>Settlement Out-<br>come | Informing the<br>domains | -             | SETT.VPB.FMS.3.1           |
| T2S.13.133 | Source in status messages                   | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the<br>module | 5 – Failure Man-<br>agement and<br>Settlement Out-<br>come | Informing the<br>domains | -             | SETT.VPB.FMS.3.1           |
| T2S.13.136 | Management of the schedule in-<br>formation | 3           | OPSR                    | Scheduling                                             | Static Func-<br>tional de-<br>scription               | -                                                          | -                        | -             | -                          |
| T2S.13.140 | Static data maintenance messages            | 3           | INTF                    | Inbound Pro-<br>cessing Module                         | Description<br>of the func-<br>tions of the<br>module | 8 – Information<br>Router                                  | -                        | -             | INTF.INP.INR.1.1           |

| UR         | UR TEXT                                                          | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER          | SECTION                                     | FUNCTION/SUB-SECTION 1                 | SUB-SECTION 2                             | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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| T2S.13.140 | Static data maintenance messages                                 | 3        | INTF             | Outbound Pro-cessing Module | Description of the func-tions of the module | 4 – Create Busi-ness Payload A2A       | -                                         | -             | INTF.OUP-A2A.CBP.1.1    |
| T2S.13.140 | Static data maintenance messages                                 | 3        | SDMG             | Functions                   | -                                           | -                                      | -                                         | -             | SDMG.ALL.FUN.1.1        |
| T2S.13.150 | Checking pending instructions because of static data maintenance | 3        | SDMG             | Functions                   | -                                           | 3 – Static Data Maintenance Exe-cution | Maintenance ap-proval requests processing | -             | SDMG.ALL.SDM.3.1        |
| T2S.13.160 | All reports shall be set up as XML messages                      | 3        | INTF             | Outbound Pro-cessing Module | Description of the func-tions of the module | 4 – Create Busi-ness Payload A2A       | -                                         | -             | INTF.OUP-A2A.CBP.1.1    |
| T2S.13.160 | All reports shall be set up as XML messages                      | 3        | SQRA             | Report Man-agement          | Static Func-tional De-scription             | -                                      | General infor-mation                      | -             | -                       |
| T2S.13.160 | All reports shall be set up as XML messages                      | 3        | SQRA             | Legal Archiving             | Static func-tional de-scription             | 2 – Data Archiving                     | Data archiving process                    | -             | SQRA.LEA.DAR.1.1        |
| T2S.13.170 | General Rule                                                     | 3        | SQRA             | Report Man-                 | Static Func-                                | -                                      | Availability of                           | -             | -                       |

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|            |                                                                     |             |                         | agement                | tional De-<br>scription                 |                            | reports                    |               |                            |
| T2S.13.180 | Securities Instructions, Balance and Static Data Reports Rule       | 3           | SQRA                    | Report Man-<br>agement | Static Func-<br>tional De-<br>scription | -                          | Availability of<br>reports | -             | -                          |
| T2S.13.190 | T2S reports can be either based on an event or sent at a fixed time | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -                          | -             | -                          |
| T2S.13.190 | T2S reports can be either based on an event or sent at a fixed time | 3           | SQRA                    | Report Man-<br>agement | Static Func-<br>tional De-<br>scription | -                          | List of Report<br>Types    | -             | -                          |
| T2S.13.190 | T2S reports can be either based on an event or sent at a fixed time | 3           | SQRA                    | Report Man-<br>agement | Static Func-<br>tional De-<br>scription | -                          | List of Report<br>Types    | -             | -                          |
| T2S.13.190 | T2S reports can be either based on an event or sent at a fixed time | 3           | SQRA                    | Report Man-<br>agement | Static Func-<br>tional De-<br>scription | -                          | List of Report<br>Types    | -             | -                          |
| T2S.13.190 | T2S reports can be either based on an event or sent at a fixed time | 3           | SQRA                    | Report Man-<br>agement | Static Func-<br>tional De-<br>scription | -                          | List of Report<br>Types    | -             | -                          |

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| 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.13.200 | Timeliness of reports                                               | 3        | SQRA             | Report Management  | Static Functional Description | -                      | General information     | -             | -                       |
| T2S.13.200 | Timeliness of reports                                               | 3        | SQRA             | Legal Archiving    | Static functional description | 2 – Data Archiving     | Data archiving process  | -             | SQRA.LEA.DAR.1.1        |
| T2S.13.210 | Report recipients                                                   | 3        | SQRA             | Report Management  | Static Functional Description | -                      | Availability of reports | -             | -                       |
| T2S.13.220 | Report recipients                                                   | 3        | SQRA             | Report Man-        | Static Func-                  | 1 – Extracting         | -                       | -             | SQRA.REM.EDR.1.1        |

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|            |                                          |             |                         | agement                | tional De-<br>scription                 | Data For Report-<br>Information on the<br>permission to<br>receive a report |                         |               |                            |
| T2S.13.230 | Statement of Holdings                    | 3           | SQRA                    | Report Man-<br>agement | Static Func-<br>tional De-<br>scription | -                                                                           | List of Report<br>Types | -             | -                          |
| T2S.13.240 | Statement of Transactions                | 3           | SQRA                    | Report Man-<br>agement | Static Func-<br>tional De-<br>scription | -                                                                           | List of Report<br>Types | -             | -                          |
| T2S.13.250 | Statement of Pending Instructions        | 3           | SQRA                    | Report Man-<br>agement | Static Func-<br>tional De-<br>scription | -                                                                           | List of Report<br>Types | -             | -                          |
| T2S.13.260 | Statement of Settlement Al-<br>legements | 3           | SQRA                    | Report Man-<br>agement | Static Func-<br>tional De-<br>scription | -                                                                           | List of Report<br>Types | -             | -                          |
| T2S.13.270 | Statement of accounts at End-of-<br>Day  | 3           | SQRA                    | Report Man-<br>agement | Static Func-<br>tional De-<br>scription | -                                                                           | List of Report<br>Types | -             | -                          |
| T2S.13.280 | Statement of Static Data                 | 3           | SQRA                    | Report Man-            | Static Func-                            | -                                                                           | List of Report          | -             | -                          |

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|            |                                                               |             |                         | agement                        | tional De-<br>scription                               |                                      | Types                   |               |                            |
| T2S.13.290 | Billing Data Report                                           | 3           | SQRA                    | Report Man-<br>agement         | Static Func-<br>tional De-<br>scription               | -                                    | List of Report<br>Types | -             | -                          |
| T2S.13.290 | Billing Data Report                                           | 3           | OPSR                    | Billing                        | Description<br>of the mod-<br>ule                     | -                                    | -                       | -             | -                          |
| T2S.13.300 | Current Settlement Day Cash In-<br>formation Report           | 3           | SQRA                    | Report Man-<br>agement         | Static Func-<br>tional De-<br>scription               | -                                    | List of Report<br>Types | -             | -                          |
| T2S.13.310 | Following Settlement Day Cash<br>Forecast Report              | 3           | SQRA                    | Report Man-<br>agement         | Static Func-<br>tional De-<br>scription               | -                                    | List of Report<br>Types | -             | -                          |
| T2S.14.010 | All queries and responses shall be<br>set up as XML messages. | 3           | INTF                    | Inbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 2 – A2A Message<br>Schema Validation | -                       | -             | INTF.INP-<br>A2A.MSV.1.1   |
| T2S.14.010 | All queries and responses shall be<br>set up as XML messages. | 3           | INTF                    | Inbound Pro-<br>cessing Module | Description<br>of the func-                           | 8 – Information<br>Router            | -                       | -             | INTF.INP.INR.1.1           |

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|            |                                                              |             |                         |                                 | tions of the<br>module                                |                                      |                                              |               |                            |
| T2S.14.010 | All queries and responses shall be set up as XML messages.   | 3           | INTF                    | Outbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 4 – Create Busi-<br>ness Payload A2A | -                                            | -             | INTF.OUP-<br>A2A.CBP.1.1   |
| T2S.14.010 | All queries and responses shall be set up as XML messages.   | 3           | INTF                    | Outbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 4 – Create Busi-<br>ness Payload A2A | -                                            | -             | INTF.OUP-<br>A2A.CBP.1.1   |
| T2S.14.010 | All queries and responses shall be set up as XML messages.   | 3           | SQRA                    | Query Manage-<br>ment           | Static Func-<br>tional De-<br>scription               | -                                    | Communication<br>mode and re-<br>sponse time | -             | -                          |
| T2S.14.020 | User-to-application mode and application-to-application mode | 3           | INTF                    | Inbound Pro-<br>cessing Module  | Description<br>of the func-<br>tions of the<br>module | 8 – Information<br>Router            | -                                            | -             | INTF.INP.INR.1.1           |
| T2S.14.020 | User-to-application mode and application-to-application mode | 3           | INTF                    | Outbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the           | 4 – Create Busi-<br>ness Payload A2A | -                                            | -             | INTF.OUP-<br>A2A.CBP.1.1   |



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|            |                                                              |             |                         |                              | module                        |                            |               |               |                            |
| 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 | -                          | -             | -             | -                          |
| T2S.14.020 | User-to-application mode and application-to-application mode | 3           | SQRA                    | Query Management             | Static Functional Description | -                          | -             | -             | -                          |
| T2S.14.020 | User-to-application mode and application-to-application mode | 3           | SQRA                    | Query Management             | Static Functional Description | -                          | -             | -             | -                          |
| T2S.14.020 | User-to-application mode and application-to-application mode | 3           | SQRA                    | Query Management             | Static Functional Description | -                          | -             | -             | -                          |
| T2S.14.020 | User-to-application mode and application-to-application mode | 3           | SQRA                    | Query Management             | Static Functional Description | -                          | -             | -             | -                          |
| T2S.14.020 | User-to-application mode and application-to-application mode | 3           | SQRA                    | Query Management             | Static Functional Description | -                          | -             | -             | -                          |
| T2S.14.020 | User-to-application mode and application-to-application mode | 3           | SQRA                    | Query Management             | Static Functional Description | -                          | Communication | -             | -                          |

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|            | application-to-application mode                                                      |             |                         | ment                           | tional De-<br>scription                               |                                      | mode and re-<br>sponse time                     |               |                            |
| T2S.14.030 | Balance and static data queries                                                      | 3           | SQRA                    | Query Manage-<br>ment          | Static Func-<br>tional De-<br>scription               | -                                    | Availability of<br>Queries                      | -             | -                          |
| T2S.14.040 | T2S availability for queries                                                         | 3           | INTF                    | Communication<br>Module        | Description<br>of the func-<br>tions of the<br>module | 1 – Availability<br>Check U2A        | -                                               | -             | INTF.COM-<br>U2A.ACU.1.1   |
| T2S.14.040 | T2S availability for queries                                                         | 3           | INTF                    | Inbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 5 - Check for A2A<br>Inbound Queuing | -                                               | -             | INTF.INP-<br>A2A.CIQ.1.1   |
| T2S.14.040 | T2S availability for queries                                                         | 3           | INTF                    | Inbound Pro-<br>cessing Module | Description<br>of the func-<br>tions of the<br>module | 6 – Queue A2A<br>Inbound Message     | -                                               | -             | INTF.INP-<br>A2A.EQM.1.1   |
| T2S.14.050 | T2S shall process all queries in real<br>time, based on the latest available<br>data | 3           | SQRA                    | Query Manage-<br>ment          | Static Func-<br>tional De-<br>scription               | -                                    | Processing during<br>night-time settle-<br>ment | -             | -                          |

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| T2S.14.060 | Processing queries                                                                | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                             | -                          | -             | -                          |
| T2S.14.060 | Processing queries                                                                | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                             | -                          | -             | -                          |
| T2S.14.060 | Processing queries                                                                | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                             | Availability of<br>Queries | -             | -                          |
| T2S.14.060 | Processing queries                                                                | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | 2 – Check Permis-<br>sion On Query<br>Request | -                          | -             | SQRA.QUM.CPQ.1.1           |
| T2S.14.070 | T2S shall provide two types of<br>securities balance queries to all<br>T2S actors | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                             | -                          | -             | -                          |
| T2S.14.070 | T2S shall provide two types of<br>securities balance queries to all<br>T2S actors | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                             | -                          | -             | -                          |
| T2S.14.080 | Handling balance queries during                                                   | 3           | INTF                    | Inbound Pro-           | Description                             | 5 - Check for A2A                             | -                          | -             | INTF.INP-                  |

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|            | night-time settlement                                 |          |                 | cessing Module            | of the functions of the module             | Inbound Queuing                |                   |               | 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              | -                              | -                 | -             | -                       |
| T2S.14.080 | Handling balance queries during night-time settlement | 3        | SQRA            | Query Management          | Static Functional Description              | -                              | -                 | -             | -                       |
| T2S.14.080 | Handling balance queries during night-time settlement | 3        | SQRA            | Query Management          | Static Functional Description              | -                              | -                 | -             | -                       |
| T2S.14.080 | Handling balance queries during night-time settlement | 3        | SQRA            | Query Management          | Static Functional Description              | -                              | -                 | -             | -                       |
| T2S.14.080 | Handling balance queries during night-time settlement | 3        | SQRA            | Query Management          | Static Functional Description              | -                              | -                 | -             | -                       |
| T2S.14.080 | Handling balance queries during night-time settlement | 3        | SQRA            | Query Management          | Static Functional Description              | -                              | Processing during | -             | -                       |

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|            | night-time settlement                                    |             |                         | ment                   | tional De-<br>scription                 |                            | night-time settle-<br>ment                      |               |                            |
| T2S.14.080 | Handling balance queries during<br>night-time settlement | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | Processing during<br>night-time settle-<br>ment | -             | -                          |
| T2S.14.090 | Securities Balance Queries                               | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -                                               | -             | -                          |
| T2S.14.100 | Securities Balance Query by CSD or<br>T2S party          | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -                                               | -             | -                          |
| T2S.14.110 | Securities Balance Query by T2S<br>party account         | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -                                               | -             | -                          |
| T2S.14.120 | Parameters for querying securities<br>balances           | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -                                               | -             | -                          |
| T2S.14.130 | Securities Balance Queries by ISIN<br>Code               | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -                                               | -             | -                          |

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| T2S.14.140 | Securities Balance Queries by Country of Issuance                   | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.145 | Securities Balance Queries by Re-<br>striction Type                 | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.160 | Securities Balance History Query by Date.                           | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.170 | Securities Balance History Query by Time Period.                    | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.190 | Securities Balance History Query by Security or Country of Issuance | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.200 | Securities Balance History Query by T2S party                       | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.210 | Securities Balance History Query by                                 | 3           | SQRA                    | Query Manage-          | Static Func-                            | -                          | -             | -             | -                          |

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|            | T2S party Account                                                 |             |                         | ment                   | tional De-<br>scription                 |                            |               |               |                            |
| T2S.14.210 | Securities Balance History Query by T2S party Account             | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.215 | Securities Balance History Query by Restriction Type              | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.220 | Securities balance queries may be queried with multiple criteria. | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.220 | Securities balance queries may be queried with multiple criteria. | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.230 | In the responses to all securities balance queries                | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.230 | In the responses to all securities balance queries                | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |

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| T2S.14.230 | In the responses to all securities balance queries                              | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | 3 – Extracting<br>Data for Query | Combination of<br>search criteria | -             | SQRA.QUM.EDQ.1.2           |
| T2S.14.240 | In the responses to all securities balance queries – position with restrictions | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                | -                                 | -             | -                          |
| T2S.14.240 | In the responses to all securities balance queries – position with restrictions | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                | -                                 | -             | -                          |
| T2S.14.250 | In the responses to all securities balance queries – position timestamp         | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                | -                                 | -             | -                          |
| T2S.14.250 | In the responses to all securities balance queries – position timestamp         | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                | -                                 | -             | -                          |
| T2S.14.250 | In the responses to all securities balance queries – position timestamp         | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                | Timeliness of data                | -             | -                          |
| T2S.14.259 | Settlement Instruction Queries                                                  | 3           | SQRA                    | Query Manage-          | Static Func-                            | 2 – Check Permis-                | -                                 | -             | SQRA.QUM.CPQ.1.1           |



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|            |                              |             |                         | ment                   | tional De-<br>scription                 | sion On Query<br>Request   |               |               |                            |
| T2S.14.261 | Settlement Instruction Query | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.262 | Settlement Instruction Query | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.263 | Settlement Instruction Query | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.263 | Settlement Instruction Query | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.263 | Settlement Instruction Query | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.264 | Settlement Instruction Query | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |

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| T2S.14.264 | Settlement Instruction Query                       | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.271 | Settlement Instruction Current<br>Status Query     | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.272 | Settlement Instruction Current<br>Status Query     | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.275 | Settlement Instruction Status Audit<br>Trail Query | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.277 | Settlement Instruction Status Audit<br>Trail Query | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.281 | Settlement Instruction Audit Trail<br>Query        | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.282 | Settlement Instruction Audit Trail                 | 3           | SQRA                    | Query Manage-          | Static Func-                            | -                          | -             | -             | -                          |

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|            | Query                                     |             |                         | ment                   | tional De-<br>scription                 |                                               |                            |               |                            |
| T2S.14.525 | Static Data Queries – General requirement | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                             | Availability of<br>Queries | -             | -                          |
| T2S.14.525 | Static Data Queries – General requirement | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | 2 – Check Permis-<br>sion On Query<br>Request | -                          | -             | SQRA.QUM.CPQ.1.1           |
| T2S.14.530 | Static Data Audit Trail Query             | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                             | -                          | -             | -                          |
| T2S.14.540 | Securities Reference Data                 | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                             | -                          | -             | -                          |
| T2S.14.550 | ISIN List Query                           | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                             | -                          | -             | -                          |
| T2S.14.553 | Securities Deviating Nominal              | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                                             | -                          | -             | -                          |

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| T2S.14.557 | Securities CSD Link                        | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.560 | Party Reference Data                       | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.563 | Party List Query                           | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.565 | SWIFT BIC Query                            | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.567 | Restricted Party Query                     | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.600 | Securities Account Reference Data<br>Query | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.605 | Securities Account List Query              | 3           | SQRA                    | Query Manage-          | Static Func-                            | -                          | -             | -             | -                          |

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|            |                                                 |             |                         | ment                   | tional De-<br>scription       |                            |               |               |                            |
| T2S.14.640 | T2S Dedicated Cash Account Reference Data Query | 3           | SQRA                    | Query Management       | Static Functional Description | -                          | -             | -             | -                          |
| T2S.14.650 | Cash Account List Query                         | 3           | SQRA                    | Query Management       | Static Functional Description | -                          | -             | -             | -                          |
| T2S.14.690 | Calendar and Diary Queries                      | 3           | SQRA                    | Query Management       | Static Functional Description | -                          | -             | -             | -                          |
| T2S.14.700 | Diary Queries                                   | 3           | SQRA                    | Query Management       | Static Functional Description | -                          | -             | -             | -                          |
| T2S.14.710 | System Entity Query and Response                | 3           | SQRA                    | Query Management       | Static Functional Description | -                          | -             | -             | -                          |
| T2S.14.730 | Attribute Domains                               | 3           | SQRA                    | Query Management       | Static Functional Description | -                          | -             | -             | -                          |

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| T2S.14.740 | Privilege Query                                                                              | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -                  | -             | -                          |
| T2S.14.760 | Role Query                                                                                   | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -                  | -             | -                          |
| T2S.14.770 | T2S Actor Query                                                                              | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -                  | -             | -                          |
| T2S.14.800 | Market-specific restriction Query                                                            | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -                  | -             | -                          |
| T2S.14.811 | Cash balances                                                                                | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -                  | -             | -                          |
| T2S.14.830 | Total current collateral value of<br>securities on stock per T2S dedi-<br>cated cash account | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -                  | -             | -                          |
| T2S.14.830 | Total current collateral value of                                                            | 3           | SQRA                    | Query Manage-          | Static Func-                            | -                          | Timeliness of data | -             | -                          |

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|            | securities on stock per T2S dedi-cated cash account                                          |          |                  | ment               | tional De-scription             |                        |                    |               |                         |
| T2S.14.831 | Current collateral value of securi-ties on stock per T2S dedicated cash account and security | 3        | SQRA             | Query Manage-ment  | Static Func-tional De-scription | -                      | -                  | -             | -                       |
| T2S.14.831 | Current collateral value of securi-ties on stock per T2S dedicated cash account and security | 3        | SQRA             | Query Manage-ment  | Static Func-tional De-scription | -                      | Timeliness of data | -             | -                       |
| T2S.14.832 | Current collateral value of a securi-ty by securities account                                | 3        | SQRA             | Query Manage-ment  | Static Func-tional De-scription | -                      | -                  | -             | -                       |
| T2S.14.832 | Current collateral value of a securi-ty by securities account                                | 3        | SQRA             | Query Manage-ment  | Static Func-tional De-scription | -                      | Timeliness of data | -             | -                       |
| T2S.14.840 | Outstanding Auto-collateralisation credit                                                    | 3        | SQRA             | Query Manage-ment  | Static Func-tional De-scription | -                      | -                  | -             | -                       |
| T2S.14.860 | Cash Account Related Queries                                                                 | 3        | SQRA             | Query Manage-ment  | Static Func-tional De-scription | -                      | -                  | -             | -                       |

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| T2S.14.861 | Query of Cash postings on T2S dedicated cash accounts | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.870 | Information Relating to Overall Liquidity             | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.890 | Cash forecast query                                   | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.930 | Query of Limits                                       | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.933 | Limit utilisation journal query                       | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.935 | Limit Utilisation query                               | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.936 | Liquidity transfer order list query                   | 3           | SQRA                    | Query Manage-          | Static Func-                            | -                          | -             | -             | -                          |



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|            |                                                                            |             |                         | ment                   | tional De-<br>scription                 |                            |               |               |                            |
| T2S.14.937 | Liquidity transfer detail query                                            | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.938 | Total amount of predefined and<br>standing liquidity transfer orders       | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.939 | Query to retrieve the sequenced<br>liquidity transfer order for a link set | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.940 | Immediate Liquidity transfer order<br>list query                           | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.950 | Immediate Liquidity transfer order<br>detail query                         | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |
| T2S.14.960 | Monitoring facility                                                        | 3           | SQRA                    | Query Manage-<br>ment  | Static Func-<br>tional De-<br>scription | -                          | -             | -             | -                          |

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| T2S.14.960 | Monitoring facility                         | 3           | SQRA                    | Query Manage-<br>ment        | Static Func-<br>tional De-<br>scription               | -                                                | -             | -             | -                          |
| T2S.14.960 | Monitoring facility                         | 3           | SQRA                    | Query Manage-<br>ment        | Static Func-<br>tional De-<br>scription               | -                                                | -             | -             | -                          |
| T2S.14.970 | Management of the schedule in-<br>formation | 3           | SQRA                    | Query Manage-<br>ment        | Static Func-<br>tional De-<br>scription               | -                                                | -             | -             | -                          |
| T2S.14.975 | Liquidity transfer order link set<br>query  | 3           | SQRA                    | Query Manage-<br>ment        | Static Func-<br>tional De-<br>scription               | -                                                | -             | -             | -                          |
| T2S.15.010 | Statistical information                     | 3           | SQRA                    | Statistical In-<br>formation | Description<br>of the func-<br>tions of the<br>module | 1 – Extraction,<br>Transformation<br>and Loading | -             | -             | SQRA.STI.ETL.1.1           |
| T2S.15.020 | Data extraction                             | 3           | SQRA                    | Statistical In-<br>formation | Description<br>of the func-<br>tions of the<br>module | 4 – Multi Dimen-<br>sional Analysis              | -             | -             | SQRA.STI.MDA.1.1           |

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| T2S.15.030 | Reporting tool    | 3           | SQRA                    | Statistical In-<br>formation | Description<br>of the func-<br>tions of the<br>module | 3 – Statistical<br>Query and Report-<br>ing | -             | -             | SQRA.STI.SQR.1.1           |
| T2S.15.030 | Reporting tool    | 3           | SQRA                    | Statistical In-<br>formation | Description<br>of the func-<br>tions of the<br>module | 4 – Multi Dimen-<br>sional Analysis         | -             | -             | SQRA.STI.MDA.1.1           |
| T2S.15.040 | Data stored       | 3           | SQRA                    | Statistical In-<br>formation | Description<br>of the func-<br>tions of the<br>module | 3 – Statistical<br>Query and Report-<br>ing | -             | -             | SQRA.STI.SQR.1.1           |
| T2S.15.040 | Data stored       | 3           | SQRA                    | Statistical In-<br>formation | Description<br>of the func-<br>tions of the<br>module | 4 – Multi Dimen-<br>sional Analysis         | -             | -             | SQRA.STI.MDA.1.1           |
| T2S.15.050 | Billing of CSDs   | 3           | OPSR                    | Billing                      | Description<br>of the mod-<br>ule                     | -                                           | -             | -             | -                          |
| T2S.15.060 | Billable services | 3           | SDMG                    | Rules and Pa-                | Billing con-                                          | -                                           | -             | -             | SDMG.RPS.DMD.10.           |

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|            |                               |             |                         | Parameters Data<br>Management   | figuration                                            |                                          |                  |               | 1                          |
| T2S.15.060 | Billable services             | 3           | OPSR                    | Billing                         | Description<br>of the func-<br>tions of the<br>module | 3 – Generate<br>Itemised Billing<br>Data | OPSR.BIL.GBD.1.1 | -             | -                          |
| T2S.15.070 | Billable events               | 3           | OPSR                    | Billing                         | Description<br>of the func-<br>tions of the<br>module | 3 – Generate<br>Itemised Billing<br>Data | OPSR.BIL.GBD.1.1 | -             | -                          |
| T2S.15.080 | Billable instruction types    | 3           | OPSR                    | Billing                         | Description<br>of the func-<br>tions of the<br>module | 3 – Generate<br>Itemised Billing<br>Data | OPSR.BIL.GBD.1.1 | -             | -                          |
| T2S.15.090 | Billable transmission volumes | 3           | OPSR                    | Billing                         | Description<br>of the func-<br>tions of the<br>module | 3 – Generate<br>Itemised Billing<br>Data | OPSR.BIL.GBD.1.1 | -             | -                          |
| T2S.15.100 | Invoicing                     | 3           | INTF                    | Outbound Pro-<br>cessing Module | Description<br>of the func-                           | 4 – Create Busi-<br>ness Payload A2A     | -                | -             | INTF.OUP-<br>A2A.CBP.1.1   |

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|            |                      |             |                         |                                | tions of the<br>module                                |                                              |               |               |                            |
| T2S.15.100 | Invoicing            | 3           | OPSR                    | Billing                        | Description<br>of the mod-<br>ule                     | -                                            | -             | -             | -                          |
| T2S.15.110 | Invoice presentation | 3           | OPSR                    | Billing                        | Description<br>of the mod-<br>ule                     | -                                            | -             | -             | -                          |
| T2S.15.120 | Invoice cycle        | 3           | OPSR                    | Billing                        | Description<br>of the mod-<br>ule                     | -                                            | -             | -             | -                          |
| T2S.15.130 | Invoice storage      | 3           | OPSR                    | Billing                        | Description<br>of the mod-<br>ule                     | -                                            | -             | -             | -                          |
| T2S.15.130 | Invoice storage      | 3           | OPSR                    | Billing                        | Description<br>of the func-<br>tions of the<br>module | 4 – Generate Cu-<br>mulative Billing<br>Data | -             | -             | -                          |
| T2S.15.140 | Fee schedules        | 3           | SDMG                    | Rules and Pa-<br>rameters Data | Billing con-<br>figuration                            | -                                            | -             | -             | SDMG.RPS.DMD.10.<br>1      |

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|            |                                                |             |                         | Management              |                                   |                            |               |               |                            |
| T2S.15.140 | Fee schedules                                  | 3           | OPSR                    | Billing                 | Description<br>of the mod-<br>ule | -                          | -             | -             | -                          |
| T2S.16.010 | Technical Identifier                           | 3           | SDMG                    | Common Infor-<br>mation | -                                 | -                          | -             | -             | SDMG.ALL.CIN.1.1           |
| T2S.16.020 | Revision Number                                | 3           | SDMG                    | Common Infor-<br>mation | -                                 | -                          | -             | -             | SDMG.ALL.CIN.1.1           |
| T2S.16.030 | Static Data Status Information<br>Requirements | 3           | SDMG                    | Common Infor-<br>mation | -                                 | -                          | -             | -             | SDMG.ALL.CIN.1.1           |
| T2S.16.040 | Deletion Status                                | 3           | SDMG                    | Common Infor-<br>mation | -                                 | -                          | -             | -             | SDMG.ALL.CIN.1.1           |
| T2S.16.050 | Active Setting                                 | 3           | SDMG                    | Common Infor-<br>mation | -                                 | -                          | -             | -             | SDMG.ALL.CIN.1.1           |
| T2S.16.060 | Deleted Setting                                | 3           | SDMG                    | Common Infor-<br>mation | -                                 | -                          | -             | -             | SDMG.ALL.CIN.1.1           |
| T2S.16.070 | Approval Status                                | 3           | SDMG                    | Common Infor-<br>mation | -                                 | -                          | -             | -             | SDMG.ALL.CIN.1.1           |

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| T2S.16.080 | Awaiting Approval Setting      | 3           | SDMG                    | Common Infor-<br>mation | -       | -                                             | -                                    | -             | SDMG.ALL.CIN.1.1           |
| T2S.16.090 | Approved Setting               | 3           | SDMG                    | Common Infor-<br>mation | -       | -                                             | -                                    | -             | SDMG.ALL.CIN.1.1           |
| T2S.16.100 | Rejected Setting               | 3           | SDMG                    | Common Infor-<br>mation | -       | -                                             | -                                    | -             | SDMG.ALL.CIN.1.1           |
| T2S.16.110 | Data Revision and Data History | 3           | SDMG                    | Common Infor-<br>mation | -       | -                                             | -                                    | -             | SDMG.ALL.CIN.1.1           |
| T2S.16.120 | Data Revision                  | 3           | SDMG                    | Common Infor-<br>mation | -       | -                                             | -                                    | -             | SDMG.ALL.CIN.1.1           |
| T2S.16.130 | Data Revision Implementation   | 3           | SDMG                    | Common Infor-<br>mation | -       | -                                             | -                                    | -             | SDMG.ALL.CIN.1.1           |
| T2S.16.140 | Audit Trail                    | 3           | SDMG                    | Common Infor-<br>mation | -       | -                                             | -                                    | -             | SDMG.ALL.CIN.1.1           |
| T2S.16.150 | Data History                   | 3           | SDMG                    | Functions               | -       | 3 – Static Data<br>Maintenance Exe-<br>cution | Maintenance re-<br>quests processing | -             | SDMG.ALL.SDM.2.1           |
| T2S.16.150 | Data History                   | 3           | SDMG                    | Functions               | -       | 3 – Static Data<br>Maintenance Exe-           | Maintenance re-<br>quests processing | -             | SDMG.ALL.SDM.2.1           |

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|            |                                |             |                         |                                          |                                                       | cution                                          |               |               |                            |
| T2S.16.150 | Data History                   | 3           | SDMG                    | Common Infor-<br>mation                  | -                                                     | -                                               | -             | -             | SDMG.ALL.CIN.1.1           |
| 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<br>User Interface          | General<br>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 Pro-<br>cessing Module           | Description<br>of the func-<br>tions of the<br>module | 8 – Information<br>Router                       | -             | -             | INTF.INP.INR.1.1           |
| T2S.16.167 | File-based update              | 3           | INTF                    | Inbound Pro-<br>cessing Module           | Description<br>of the func-<br>tions of the<br>module | 1 – A2A File Vali-<br>dation and Split-<br>ting | -             | -             | INTF.INP-<br>A2A.FVS.1.1   |
| T2S.16.167 | File-based update              | 3           | SDMG                    | Dynamic data<br>managed by the<br>domain | -                                                     | 1 – Inbound SDMG<br>Message                     | -             | -             | -                          |
| T2S.16.170 | Static and Dynamic Data Change | 3           | INTF                    | Inbound Pro-                             | Description                                           | 8 – Information                                 | -             | -             | INTF.INP.INR.1.1           |



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|            | Management                                |          |                  | cessing Module                        | of the func-tions of the module             | Router                                 |                              |               |                         |
| 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 Manage-ment                    | Description of the func-tions 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 Intro-duction                 | -                                           | -                                      | Four-Eyes principle          | -             | -                       |
| T2S.16.180 | Change Approval Configuration             | 3        | SDMG             | Functions                             | -                                           | 3 – Static Data Maintenance Exe-cution | Introduction                 | -             | SDMG.ALL.SDM.1.1        |
| T2S.16.180 | Change Approval Configuration             | 3        | SDMG             | Rules and Pa-rameters Data Management | Users, roles and privileg-es                | 3 – Privilege                          | -                            | -             | SDMG.RPS.ENT.3.1        |
| T2S.16.190 | Update Type                               | 3        | SDMG             | Functions                             | -                                           | 3 – Static Data Maintenance Exe-cution | Introduction                 | -             | SDMG.ALL.SDM.1.1        |

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| T2S.16.190 | Update Type                           | 3        | SDMG             | Functions                            | -                           | 3 – Static Data Maintenance Execution | Maintenance requests processing | -             | SDMG.ALL.SDM.2.1        |
| T2S.16.190 | Update Type                           | 3        | SDMG             | Rules and Parameters Data Management | Users, roles and privileges | 3 – Privilege                         | -                               | -             | SDMG.RPS.ENT.3.1        |
| T2S.16.200 | Change Type                           | 3        | SDMG             | Functions                            | -                           | 3 – Static Data Maintenance Execution | Introduction                    | -             | SDMG.ALL.SDM.1.1        |
| T2S.16.200 | Change Type                           | 3        | SDMG             | Rules and Parameters Data Management | Users, roles and privileges | 3 – Privilege                         | -                               | -             | SDMG.RPS.ENT.3.1        |
| T2S.16.210 | Combination of Change and Update Type | 3        | SDMG             | Functions                            | -                           | 3 – Static Data Maintenance Execution | Introduction                    | -             | SDMG.ALL.SDM.1.1        |
| T2S.16.210 | Combination of Change and Update Type | 3        | SDMG             | Rules and Parameters Data Management | Users, roles and privileges | 3 – Privilege                         | -                               | -             | SDMG.RPS.ENT.3.1        |
| T2S.16.220 | Change Processing Algorithms          | 3        | SDMG             | Functions                            | -                           | 3 – Static Data                       | Introduction                    | -             | SDMG.ALL.SDM.1.1        |

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|            |                             |             |                         |                              |                                            | Maintenance Execution                 |                                 |               |                            |
| 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           | 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             | -             | -                          |

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| T2S.16.240 | Processing an Update of an Occurrence | 3           | SDMG                    | Functions                    | -                   | 3 – Static Data Maintenance Execution | Maintenance requests processing          | -             | SDMG.ALL.SDM.2.1           |
| T2S.16.240 | Processing an Update of an Occurrence | 3           | SDMG                    | Functions                    | -                   | 3 – Static Data Maintenance Execution | Maintenance requests processing          | -             | SDMG.ALL.SDM.2.1           |
| T2S.16.240 | Processing an Update of an Occurrence | 3           | SDMG                    | Common Information           | -                   | -                                     | -                                        | -             | SDMG.ALL.CIN.1.1           |
| T2S.16.250 | Changes Awaiting Approval             | 3           | SDMG                    | Functions                    | -                   | 3 – Static Data Maintenance Execution | Maintenance approval requests processing | -             | SDMG.ALL.SDM.3.1           |
| T2S.16.260 | Approve or Reject Change Detail       | 3           | SDMG                    | Functions                    | -                   | 3 – Static Data Maintenance Execution | Maintenance approval requests processing | -             | SDMG.ALL.SDM.3.1           |
| 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 re-                          | -             | SDMG.ALL.SDM.2.1           |

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|            |                                    |             |                         |                                      |                  | Maintenance Execution                 | quests processing               |               |                            |
| 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.16.290 | 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           | SDMG                    | Rules and Parameters Data Management | Attribute domain | -                                     | -                               | -             | SDMG.RPS.DMD.5.1           |

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| T2S.16.300 | Physical Deletion       | 3           | SQRA                    | Legal Archiving                              | Static func-<br>tional de-<br>scription               | 3 – Data Physical<br>Deletion        | Data physical<br>deletion process | -                        | SQRA.LEA.DPD.1.1           |
| T2S.16.310 | Update Constraints      | 3           | SDMG                    | Functions                                    | -                                                     | -                                    | -                                 | -                        | SDMG.ALL.FUN.1.1           |
| T2S.16.310 | Update Constraints      | 3           | SDMG                    | Functions                                    | -                                                     | 2 – Static Data<br>Consistency Check | -                                 | -                        | SDMG.ALL.SDC.1.1           |
| T2S.16.320 | Currency Reference Data | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Other rules<br>and parame-<br>ters                    | 39 – Currency                        | -                                 | -                        | SDMG.RPS.ENT.39.1          |
| T2S.16.320 | Currency Reference Data | 3           | LCMM                    | Instruction Vali-<br>dation                  | Description<br>of the func-<br>tions of the<br>module | 3 – LCMM Instruc-<br>tion Validation | Validation Checks                 | Currency Valida-<br>tion | LCMM.IVA.SMIV.3.1<br>2     |
| T2S.16.330 | Maintaining Currencies  | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Other rules<br>and parame-<br>ters                    | 39 – Currency                        | -                                 | -                        | SDMG.RPS.ENT.39.1          |
| T2S.16.340 | Adding a Currency       | 2           | INTRO                   | Multi-currency in<br>T2S                     | -                                                     | -                                    | -                                 | -                        | -                          |
| T2S.16.350 | Updating a Currency     | 2           | INTRO                   | Multi-currency in                            | -                                                     | -                                    | -                                 | -                        | -                          |

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|            |                                 |             |                         | 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           |
| 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                      | 3           | SQRA                    | Query Management           | Static Functional Description | -                          | -             | -             | -                          |
| T2S.16.390 | Securities Name                 | 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            | Description                   | 3 – Securities             | -             | -             | SDMG.SEC.ENT.3.1           |

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|            |                                                                       |             |                         | Management                    | of the enti-<br>ties                | Name                             |               |               |                            |
| T2S.16.420 | Securities Code                                                       | 3           | SDMG                    | Securities Data<br>Management | Description<br>of the enti-<br>ties | 2 – Securities<br>Code           | -             | -             | SDMG.SEC. ENT.2.1          |
| T2S.16.460 | Securities CSD Link                                                   | 3           | SDMG                    | Securities Data<br>Management | Description<br>of the enti-<br>ties | 1 – Securities                   | -             | -             | SDMG.SEC.ENT.1.1           |
| T2S.16.470 | Processing of Securities CSD Links                                    | 3           | SDMG                    | Securities Data<br>Management | Description<br>of the enti-<br>ties | 1 – Securities                   | -             | -             | SDMG.SEC.ENT.1.1           |
| T2S.16.480 | Consistency of Maintenance Re-<br>sponsibility in Securities CSD Link | 3           | SDMG                    | Securities Data<br>Management | Description<br>of the enti-<br>ties | 1 – Securities                   | -             | -             | SDMG.SEC.ENT.1.1           |
| T2S.16.490 | Batch Update of Links                                                 | 3           | OPSR                    | Data Migration                | Description<br>of the mod-<br>ule   | -                                | -             | -             | -                          |
| T2S.16.500 | Deviating settlement Unit                                             | 3           | SDMG                    | Securities Data<br>Management | Description<br>of the enti-<br>ties | 4 – Deviating<br>Settlement Unit | -             | -             | SDMG.SEC.ENT.4.1           |



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| 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 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        |

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| 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 enti-                   | 2 – Party Code           | -                                                     | -                                                                                   | SDMG.PAR.ENT.2.1        |

| UR         | UR TEXT                                                      | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                      | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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|            |                                                              |          |                  |                                              | ties                                       |                                         |                                    |               |                         |
| 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.16.582 | 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                                           | 3        | SDMG             | Securities Account Data Management           | Description of the entities                | 1 – Securities Account                  | -                                  | -             | SDMG.SAC.ENT.1.1        |
| T2S.16.590 | Securities Account                                           | 3        | LCMM             | Instruction Validation                       | Description of the functions of the module | 3 – LCMM Instruction Validation         | Consistency validation             | -             | LCMM.IVA.SMIV.2.1       |
| T2S.16.591 | Assignment of a new securities account to T2S dedicated cash | 3        | SDMG             | Securities Account Data                      | Description of the enti-                   | 1 – Securities Account                  | -                                  | -             | SDMG.SAC.ENT.1.1        |

| UR         | UR TEXT                                                               | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                     | SECTION                     | FUNCTION/SUB-<br>SECTION 1      | SUB-SECTION 2 | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|-----------------------------------------------------------------------|-------------|-------------------------|--------------------------------------------|-----------------------------|---------------------------------|---------------|---------------|----------------------------|
|            | accounts                                                              |             |                         | Management                                 | ties                        |                                 |               |               |                            |
| T2S.16.591 | Assignment of a new securities account to T2S dedicated cash accounts | 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                    | Description of the enti-    | 1 – Securities Account          | -             | -             | SDMG.SAC.ENT.1.1           |

| UR         | UR TEXT                                                                                     | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                         | SECTION                     | FUNCTION/SUB-SECTION 1                | SUB-SECTION 2                            | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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|            |                                                                                             |          |                  | Management                                 | ties                        |                                       |                                          |               |                         |
| 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 | 1 – T2S Dedicated Cash Account        | -                                        | -             | SDMG.DCA.ENT.1.1        |
| 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.16.610 | Adding a 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.16.611 | Credit 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                                                       | 3        | SDMG             | T2S Dedicated                              | Description                 | 2 – Credit Memo-                      | -                                        | -             | SDMG.DCA.ENT.2.1        |

| UR         | UR TEXT                                                                                     | GFS PART | DO-MAIN/CH-APTER | MODULE/SUB-CHAPTER                           | SECTION                                    | FUNCTION/SUB-SECTION 1                  | SUB-SECTION 2                            | SUB-SECTION 3 | SPECIFICATION REFERENCE |
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|            | T2S dedicated cash account                                                                  |          |                  | Cash Account Data Management                 | of the entities                            | random Balance                          |                                          |               |                         |
| 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 | Credit Memorandum Balance                                                                   | 3        | SDMG             | T2S Dedicated Cash Account Data Management   | Description of the entities                | 2 – Credit Memorandum Balance           | -                                        | -             | SDMG.DCA.ENT.2.1        |
| T2S.16.616 | Credit Memorandum Balance                                                                   | 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.16.620 | Closing a T2S Dedicated Cash Account                                                        | 3        | SDMG             | Functions                                    | -                                          | 3 – Static Data Maintenance Execution   | Maintenance approval requests processing | -             | SDMG.ALL.SDM.3.1        |
| T2S.16.620 | Closing a T2S Dedicated Cash Account                                                        | 3        | SDMG             | T2S Dedicated Cash Account                   | Description of the entities                | 1 – T2S Dedicated Cash Account          | -                                        | -             | SDMG.DCA.ENT.1.1        |

| UR         | UR TEXT                            | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                                 | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                    | SUB-SECTION 2                         | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
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|            |                                    |             |                         | Data Manage-<br>ment                                   | ties                                                  |                                               |                                       |               |                            |
| T2S.16.650 | CMB Securities Account Link entity | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment  | Description<br>of the enti-<br>ties                   | 2 – Credit Memo-<br>randum Balance            | -                                     | -             | SDMG.DCA.ENT.2.1           |
| T2S.16.650 | CMB Securities Account Link entity | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment  | Description<br>of the enti-<br>ties                   | 3 – CMB Securities<br>Account Link            | -                                     | -             | SDMG.DCA.ENT.3.1           |
| T2S.16.650 | CMB Securities Account Link entity | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the<br>module | 2 – Common Limit<br>and Provision<br>Checking | Introduction                          | -             | SETT.VPB.CLP.1.1           |
| T2S.16.650 | CMB Securities Account Link entity | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the<br>module | 2 – Common Limit<br>and Provision<br>Checking | Provisioning net<br>flows preparation | -             | SETT.VPB.CLP.4.1           |
| T2S.16.655 | External RTGS Account              | 3           | SDMG                    | T2S Dedicated<br>Cash Account                          | Description<br>of the enti-                           | 7 – External RTGS<br>Account                  | -                                     | -             | SDMG.DCA.ENT.7.1           |

| UR         | UR TEXT                         | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                                | SECTION                             | FUNCTION/SUB-<br>SECTION 1   | SUB-SECTION 2 | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
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|            |                                 |             |                         | Data Manage-<br>ment                                  | ties                                |                              |               |               |                            |
| T2S.16.655 | External RTGS Account           | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment | Description<br>of the enti-<br>ties | 7 – External RTGS<br>Account | -             | -             | SDMG.DCA.ENT.7.1           |
| T2S.16.656 | Adding an External RTGS Account | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment | Description<br>of the mod-<br>ule   | -                            | -             | -             | SDMG.DCA.DEM.1.1           |
| T2S.16.656 | Adding an External RTGS Account | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment | Description<br>of the enti-<br>ties | 7 – External RTGS<br>Account | -             | -             | SDMG.DCA.ENT.7.1           |
| T2S.16.657 | Closing a External RTGS Account | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment | Description<br>of the mod-<br>ule   | -                            | -             | -             | SDMG.DCA.DEM.1.1           |
| T2S.16.657 | Closing a External RTGS Account | 3           | SDMG                    | T2S Dedicated<br>Cash Account                         | Description<br>of the enti-         | 7 – External RTGS<br>Account | -             | -             | SDMG.DCA.ENT.7.1           |



| UR         | UR TEXT                                                 | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                                 | SECTION                                               | FUNCTION/SUB-<br>SECTION 1                | SUB-SECTION 2                                   | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
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|            |                                                         |             |                         | Data Manage-<br>ment                                   | ties                                                  |                                           |                                                 |               |                            |
| T2S.16.658 | Restricting an External RTGS Ac-<br>count               | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment  | Description<br>of the enti-<br>ties                   | 7 – External RTGS<br>Account              | -                                               | -             | SDMG.DCA.ENT.7.1           |
| T2S.16.658 | Restricting an External RTGS Ac-<br>count               | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management           | Restriction<br>types                                  | -                                         | -                                               | -             | SDMG.RPS.DMD.8.1           |
| T2S.16.658 | Restricting an External RTGS Ac-<br>count               | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the<br>module | 1 – Intraday Re-<br>striction Check       | Intraday re-<br>strictions check                | -             | SETT.VPB.IRC.2.1           |
| T2S.16.658 | Restricting an External RTGS Ac-<br>count               | 3           | SETT                    | Night-time Set-<br>tlement                             | Description<br>of the func-<br>tions of the<br>module | 1 – Night-time<br>settlement man-<br>ager | Validation of set-<br>tlement transac-<br>tions | -             | SETT.NTS.NTM.3.1           |
| T2S.16.659 | Removing a restriction on an Ex-<br>ternal RTGS Account | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-          | Description<br>of the enti-<br>ties                   | 7 – External RTGS<br>Account              | -                                               | -             | SDMG.DCA.ENT.7.1           |

| UR         | UR TEXT                                                  | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER                                | SECTION                             | FUNCTION/SUB-<br>SECTION 1                  | SUB-SECTION 2                             | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
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|            |                                                          |             |                         | ment                                                  |                                     |                                             |                                           |               |                            |
| T2S.16.659 | Removing a restriction on an Ex-<br>ternal RTGS Account  | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management          | Restriction<br>types                | -                                           | -                                         | -             | SDMG.RPS.DMD.8.1           |
| T2S.16.660 | T2S Dedicated Cash Account Li-<br>quidity Transfer Order | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment | Description<br>of the enti-<br>ties | 6 – Liquidity<br>Transfer Order             | -                                         | -             | SDMG.DCA.ENT.6.1           |
| T2S.16.660 | T2S Dedicated Cash Account Li-<br>quidity Transfer Order | 3           | LQMG                    | General Intro-<br>duction                             | -                                   | -                                           | Predefined Liquidi-<br>ty Transfer Orders | -             | -                          |
| T2S.16.660 | T2S Dedicated Cash Account Li-<br>quidity Transfer Order | 3           | LQMG                    | General Intro-<br>duction                             | -                                   | -                                           | Standing Liquidity<br>Transfer Orders     | -             | -                          |
| T2S.16.661 | Liquidity Transfer Order Link Set                        | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment | Description<br>of the enti-<br>ties | 4 – Liquidity<br>Transfer Order<br>Link Set | -                                         | -             | SDMG.DCA.ENT.4.1           |
| T2S.16.662 | Liquidity Transfer Order Link                            | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment | Description<br>of the enti-<br>ties | 5 – Liquidity<br>Transfer Order<br>Link     | -                                         | -             | SDMG.DCA.ENT.5.1           |

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| T2S.16.680 | Party and Account Settlement<br>Restriction | 3           | SDMG                    | Party Data Man-<br>agement                             | Description<br>of the enti-<br>ties                   | 1 – Party                           | -                                | -             | SDMG.PAR.ENT.1.1           |
| T2S.16.680 | Party and Account Settlement<br>Restriction | 3           | SDMG                    | Securities Ac-<br>count Data<br>Management             | Description<br>of the enti-<br>ties                   | 1 – Securities<br>Account           | -                                | -             | SDMG.SAC.ENT.1.1           |
| T2S.16.680 | Party and Account Settlement<br>Restriction | 3           | SDMG                    | T2S Dedicated<br>Cash Account<br>Data Manage-<br>ment  | Description<br>of the enti-<br>ties                   | 1 – T2S Dedicated<br>Cash Account   | -                                | -             | SDMG.DCA.ENT.1.1           |
| T2S.16.680 | Party and Account Settlement<br>Restriction | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the<br>module | 1 – Intraday Re-<br>striction Check | Intraday re-<br>strictions check | -             | SETT.VPB.IRC.2.1           |
| T2S.16.680 | Party and Account Settlement<br>Restriction | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the<br>module | 1 – Intraday Re-<br>striction Check | Intraday re-<br>strictions check | -             | SETT.VPB.IRC.2.1           |
| T2S.16.680 | Party and Account Settlement<br>Restriction | 3           | SETT                    | Daytime Valida-<br>tion, Provision-                    | Description<br>of the func-                           | 1 – Intraday Re-<br>striction Check | Intraday re-<br>strictions check | -             | SETT.VPB.IRC.2.1           |

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|            |                                             |             |                         | ing and Booking                                        | tions of the<br>module                                |                                           |                                                 |               |                            |
| T2S.16.680 | Party and Account Settlement<br>Restriction | 3           | SETT                    | Daytime Valida-<br>tion, Provision-<br>ing and Booking | Description<br>of the func-<br>tions of the<br>module | 1 – Intraday Re-<br>striction Check       | Intraday re-<br>strictions check                | -             | SETT.VPB.IRC.2.1           |
| T2S.16.680 | Party and Account Settlement<br>Restriction | 3           | SETT                    | Night-time Set-<br>tlement                             | Description<br>of the func-<br>tions of the<br>module | 1 – Night-time<br>settlement man-<br>ager | Validation of set-<br>tlement transac-<br>tions | -             | SETT.NTS.NTM.3.1           |
| T2S.16.680 | Party and Account Settlement<br>Restriction | 3           | SETT                    | Night-time Set-<br>tlement                             | Description<br>of the func-<br>tions of the<br>module | 1 – Night-time<br>settlement man-<br>ager | Validation of set-<br>tlement transac-<br>tions | -             | SETT.NTS.NTM.3.1           |
| T2S.16.680 | Party and Account Settlement<br>Restriction | 3           | SETT                    | Night-time Set-<br>tlement                             | Description<br>of the func-<br>tions of the<br>module | 1 – Night-time<br>settlement man-<br>ager | Validation of set-<br>tlement transac-<br>tions | -             | SETT.NTS.NTM.3.1           |
| T2S.16.690 | Close Links                                 | 3           | SDMG                    | Securities Data<br>Management                          | Description<br>of the enti-                           | 1 – Securities                            | -                                               | -             | SDMG.SEC.ENT.1.1           |

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|            |                                                                                      |             |                         |                                              | ties                                |                                |               |               |                            |
| T2S.16.700 | Party Technical Addresses                                                            | 3           | SDMG                    | Party Data Man-<br>agement                   | Description<br>of the enti-<br>ties | 5 – Party Technical<br>Address | -             | -             | SDMG.PAR.ENT.5.1           |
| T2S.16.710 | Extension of Securities CSD Link                                                     | 3           | SDMG                    | Securities Data<br>Management                | Description<br>of the enti-<br>ties | 1 – Securities                 | -             | -             | SDMG.SEC.ENT.1.1           |
| T2S.16.720 | CSD Account Links                                                                    | 3           | SDMG                    | Securities Ac-<br>count Data<br>Management   | Description<br>of the enti-<br>ties | 2 – CSD Account<br>Link        | -             | -             | SDMG.SAC.ENT.2.1           |
| T2S.16.730 | Attribute Requirements for the CSD<br>Account Link Entity                            | 3           | SDMG                    | Securities Ac-<br>count Data<br>Management   | Description<br>of the enti-<br>ties | 2 – CSD Account<br>Link        | -             | -             | SDMG.SAC.ENT.2.1           |
| T2S.16.740 | Use of Multiple Omnibus Accounts                                                     | 3           | SDMG                    | Securities Ac-<br>count Data<br>Management   | Description<br>of the enti-<br>ties | 2 – CSD Account<br>Link        | -             | -             | SDMG.SAC.ENT.2.1           |
| T2S.16.750 | Market -Specific Attributes for<br>Parties and Securities Accounts and<br>Securities | 3           | SDMG                    | Rules and Pa-<br>rameters Data<br>Management | Market-<br>specific at-<br>tributes | -                              | -             | -             | SDMG.RPS.DMD.7.1           |

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| T2S.16.760 | Market-Specific Party, Securities Account and Securities Attribute Definitions | 3           | SDMG                    | Rules and Parameters Data Management | Market-specific attributes | 24 – Market-Specific Attribute | -             | -             | SDMG.RPS.ENT.24.1          |
| T2S.16.770 | Market-Specific Party, Securities Account and Securities Attributes            | 3           | SDMG                    | Rules and Parameters Data Management | Market-specific attributes | 24 – Market-Specific Attribute | -             | -             | SDMG.RPS.ENT.24.1          |
| 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-                                               | 3           | SDMG                    | Rules and Pa-                        | Market-                    | -                              | -             | -             | SDMG.RPS.DMD.7.1           |

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|            | Specific Attributes for Securities, Securities Accounts and Parties<br>Processing of market-specific attributes for securities reference data by securities-maintaining CSD |             |                         | Parameters Data Management           | specific attributes         |                            |               |               |                            |
| 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 account 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           |

| UR         | UR TEXT                                                       | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER             | SECTION                                    | FUNCTION/SUB-<br>SECTION 1 | SUB-SECTION 2                                         | SUB-SECTION 3                                                                       | SPECIFICATION<br>REFERENCE |
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| 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 enti-                   | 1 – Securities             | -                                                     | -                                                                                   | SDMG.SEC.ENT.1.1           |



| UR         | UR TEXT                                                       | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER             | SECTION                       | FUNCTION/SUB-<br>SECTION 1   | SUB-SECTION 2 | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
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|            |                                                               |             |                         |                                    | ties                          |                              |               |               |                            |
| 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 | -                            | -             | -             | -                          |

| UR         | UR TEXT                                                         | GFS<br>PART | DO-<br>MAIN/CH<br>APTER | MODULE/SUB-<br>CHAPTER       | SECTION                                 | FUNCTION/SUB-<br>SECTION 1                    | SUB-SECTION 2                                    | SUB-SECTION 3 | SPECIFICATION<br>REFERENCE |
|------------|-----------------------------------------------------------------|-------------|-------------------------|------------------------------|-----------------------------------------|-----------------------------------------------|--------------------------------------------------|---------------|----------------------------|
| T2S.17.070 | Archiving function in T2S                                       | 3           | SQRA                    | Legal Archiving              | Static func-<br>tional de-<br>scription | 6 – Archived Data<br>Purge                    | Archived data<br>purge process                   | -             | SQRA.LEA.ADP.1.1           |
| T2S.17.080 | Archived elements                                               | 3           | SQRA                    | Statistical In-<br>formation | Description<br>of the mod-<br>ule       | -                                             | -                                                | -             | -                          |
| T2S.17.080 | Archived elements                                               | 3           | SQRA                    | Legal Archiving              | Static func-<br>tional de-<br>scription | 1 – Data Extrac-<br>tion For Archiving        | Data Extraction                                  | -             | SQRA.LEA.DEA.1.1           |
| T2S.17.090 | Archiving time                                                  | 3           | SQRA                    | Statistical In-<br>formation | Description<br>of the mod-<br>ule       | -                                             | -                                                | -             | -                          |
| T2S.17.090 | Archiving time                                                  | 3           | SQRA                    | Legal Archiving              | Static func-<br>tional de-<br>scription | -                                             | -                                                | -             | -                          |
| T2S.17.100 | Synchronisation of archiving of<br>static data and transactions | 3           | SDMG                    | Functions                    | -                                       | 3 – Static Data<br>Maintenance Exe-<br>cution | Maintenance ap-<br>proval requests<br>processing | -             | SDMG.ALL.SDM.3.1           |
| T2S.17.100 | Synchronisation of archiving of                                 | 3           | SQRA                    | Legal Archiving              | Static func-                            | -                                             | -                                                | -             | -                          |

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|------------|----------------------------------|-------------|-------------------------|---------------------------------|---------------------------------------------------------|----------------------------------|--------------------------------------|---------------|----------------------------|
|            | static data and transactions     |             |                         |                                 | tional de-<br>scription                                 |                                  |                                      |               |                            |
| T2S.17.120 | Archive retrieval medium         | 3           | SQRA                    | Legal Archiving                 | Static func-<br>tional de-<br>scription                 | 4 – Archived Data<br>Extraction  | Archive request                      | -             | SQRA.LEA.ADE.1.1           |
| T2S.17.130 | Archive retrieval period         | 3           | SQRA                    | Legal Archiving                 | Static func-<br>tional de-<br>scription                 | -                                | -                                    | -             | -                          |
| T2S.17.130 | Archive retrieval period         | 3           | SQRA                    | Legal Archiving                 | Static func-<br>tional de-<br>scription                 | 5 – Archived Data<br>Restitution | Archived data<br>restitution process | -             | SQRA.LEA.ADR.1.1           |
| T2S.17.140 | Online response time for queries | 3           | INTF                    | T2S Graphical<br>User Interface | Common<br>Principles<br>and Design<br>of the<br>Screens | -                                | -                                    | -             | -                          |
| T2S.17.140 | Online response time for queries | 3           | SQRA                    | Query Manage-<br>ment           | Static Func-<br>tional De-<br>scription                 | -                                | -                                    | -             | -                          |
| T2S.17.140 | Online response time for queries | 3           | SQRA                    | Query Manage-                   | Static Func-                                            | -                                | Communication                        | -             | -                          |

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|            |                                                      |             |                         | ment                                 | tional De-<br>scription                     |                                                    | mode and re-<br>sponse 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.18.770 | Authentication Parameters                            | 3           | SDMG                    | Rules and Parameters Data Management | Users, roles and privileges                 | 1 – User                                           | -                           | -             | SDMG.RPS.ENT.1.1           |
| T2S.18.810 | User authentication for external connections         | 3           | INTF                    | Communication Module                 | Description of the func-                    | 3 - Check Sender Authentication and                | -                           | -             | INTF.COM-U2A.CSA.1.1       |

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|------------|---------------------------------------------------------|-------------|-------------------------|--------------------------------------|--------------------------------------------|----------------------------------------------|---------------|---------------|----------------------------|
|            |                                                         |             |                         |                                      | tions of the<br>module                     | Decryption U2A                               |               |               |                            |
| 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                                 | 23 – Closing Day                             | -             | -             | SDMG.RPS.ENT.23.1          |
| 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 | -             | -             | OPSR.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                 | -             | -             | OPSR.OPM.TCM.1.1           |
| T2S.20.100 | Monthly Service Desk Management                         | 3           | OPSR                    | Operational                          | Description                                | 1 – Data integra-                            | -             | -             | OPSR.OPM.DIE.1.1           |

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|            | Information reporting                                             |             |                         | Monitoring                | of the func-<br>tions of the<br>module                | tion and extraction                                |               |               |                            |
| T2S.20.100 | Monthly Service Desk Management<br>Information reporting          | 3           | OPSR                    | Operational<br>Monitoring | Description<br>of the func-<br>tions of the<br>module | 2 – Operational<br>data and status<br>presentation | -             | -             | OPSR.OPM.ODP.1.1           |
| T2S.20.110 | Service Information reporting                                     | 3           | OPSR                    | Operational<br>Monitoring | Description<br>of the func-<br>tions of the<br>module | 1 – Data integra-<br>tion and extraction           | -             | -             | OPSR.OPM.DIE.1.1           |
| T2S.20.110 | Service Information reporting                                     | 3           | OPSR                    | Operational<br>Monitoring | Description<br>of the func-<br>tions of the<br>module | 2 – Operational<br>data and status<br>presentation | -             | -             | OPSR.OPM.ODP.1.1           |
| T2S.20.130 | Incident Management is to inform<br>of errors as soon as possible | 3           | OPSR                    | Operational<br>Monitoring | Description<br>of the func-<br>tions of the<br>module | 2 – Operational<br>data and status<br>presentation | -             | -             | OPSR.OPM.ODP.1.1           |
| T2S.20.130 | Incident Management is to inform                                  | 3           | OPSR                    | Operational               | Description                                           | 3 – Technical                                      | -             | -             | OPSR.OPM.TMC.1.1           |

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|            | of errors as soon as possible                                                                 |             |                         | Monitoring                | of the func-<br>tions of the<br>module             | monitoring and<br>compare       |               |               |                            |
| 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 func-<br>tions of the<br>module | 5 – Trouble case<br>maintenance | -             | -             | OPSR.OPM.TCM.1.1           |
| T2S.21.280 | Migration tool development                                                                    | 3           | OPSR                    | Data Migration            | Description of the mod-<br>ule                     | -                               | -             | -             | -                          |
| T2S.21.290 | Generic migration tool require-<br>ments                                                      | 3           | OPSR                    | Data Migration            | Description of the mod-<br>ule                     | -                               | -             | -             | -                          |
| T2S.21.300 | Specific migration tool                                                                       | 3           | OPSR                    | General Intro-<br>duction | -                                                  | Data Migration                  | -             | -             | -                          |
| T2S.21.310 | Specific migration tool require-<br>ments                                                     | 3           | OPSR                    | General Intro-<br>duction | -                                                  | Data Migration                  | -             | -             | -                          |