

ATTACHMENT 3. Matching Fields

Matching field	T2S matching fields	KELER matching fields (T2S go-live)	Customer interface (T2S go-live)
Payment Type	M	M	M
Securities Movement Type	M	M	M
ISIN Code	M	M	M
Trade Date	M	M	M
Settlement Quantity	M	M	M
Intended Settlement Date	M	M	M
T2S Matching field			
Delivering Party BIC	M (BIC11)	M (BIC11)	M (BIC8/11 or KELER code)
Receiving Party BIC	M (BIC11)	M (BIC11)	M (BIC8/11 or KELER code)
CSD of the Delivering Party	M	M	M
CSD of the Receiving Party	M	M	M
Currency	M	M	M
Settlement Amount	M	M	M
Credit/Debit	M	M	M
Opt-out indicator	A	A	A
Cum-ex indicator	A	A	A
Common trade reference	O	O	O
Client of the delivering / receiving participant	O	O	O
Securities account of the delivering / receiving party	O	C	N
Non-T2S Matching field			
Transaction type	N	N	M
Delivering CSDP Internal Securities A/c	N	O	O
Receiving CSDP Internal Securities A/c	N	O	O

Matching fields can be: mandatory (Mandatory - M) or non-mandatory. Non-mandatory fields can be broken down into additional (Additional - A), optional (Optional - O) and conditional (Conditional - C) matching fields.

It is not mandatory to use additional (A) fields; however, if at least one counterparty completes an additional field, the values stated must match in the two instructions. Consequently, if one of the counterparties completes an additional matching field, the other counterparty also needs to complete it.

In the case of optional fields (O), (unlike additional fields), the completed field can be matched with a field with no value; however, if both parties state field values, the values must match.

The T2S securities account is marked conditional (C) for our clients. KELER must complete this field when it submits an instruction to T2S. Our clients do not complete this field (Non used - N), the KELER system will incorporate this information automatically into the settlement instruction by determining the applicable T2S account number based on the KELER internal securities account number of the client submitting the instruction.

The new or changing fields due to T2S harmonization are highlighted in the above chart ('KELER Matching Fields' column). The field changes in KELER interfaces due to T2S are highlighted in the 'Customer Interface' column.