**<Query4>**

**From:** Entity1-MO-Margin

**Sent:** Monday, Apr 26, 2024 12:34 AM

**To:** Entity1-MO-Rates

**Subject:** FW: IRSCCP: Dealer Variation Margin Rec Report 22-3-2024

Hi Team,

Please note the below over 10% difference report and could you investigate?

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| MatchStatus | Currency | Actual P/L |  | Previous PV |  | Current PV |  |
|  |  | System3 | ClearignCP1 | System3 | ClearignCP1 | System3 | ClearignCP1 |
| PartMatched | JPY | 1,017,189,601.82 | -1,861,337,368.00 | 49,265,568,905.37 | 79,474,527,523.00 | 50,282,758,507.19 | 77,613,190,155.00 |

System state: Errors reported!

P&L Failed to resolve DBID

PQ025 5210

PQ025 5211

PQ025 5212

PQ025 5218

PQ025 5219

PQ025 4959

**<Answer4>**

|  |  |
| --- | --- |
| **Subject** | **RE: IRSCCP: Dealer Variation Margin Rec Report 22-Feb-2024** |
| **Sender** | Entity1-MO-Rates |
| **To** | Entity1-MO-Margin |
| **CC** | Entity1-MO-Rates |
| **Sent Time** | 2024/3/26 23:45 |

Hi Entity1-MO-Margin,

Would you be able to give on the cut off time below PV was taken?

We had ClearignCP1 compression last Friday where System3 side was saved after Tokyo EOD and ClearignCP1 side should have been saved before Tokyo EOD. I believe this is timing issue.

Regards,

Entity1-MO-Rates