**<Query7>**

**From:** Entity2-Collateral;

**Sent:** Tuesday, March 26, 2022 11:55 PM

**To:** System2-IT

**Cc:** Entity1-MO-FX; Entity2-Collateral;

**Subject:** RE: Difference in System5 and FO - IA amount for System2- 8521545

Hi System2-IT,

Can you please confirm is the product category **“ VARSWAP Trade ticket“** will always captures Linked IA.

Also we see new trade for same TA: 8521545 and its Trade product is  “VARSWAP” , and their System5 and FO IA are not matching. Can you please confirm if the below trade IA is also capturing Linked IA.

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Account Rdm Id** | **Counterparty** | **Counterpartyname** | **CROME Collateral Amount** | **CROME Collateral Currency** | **Dealid** | **Desk** | **Entity** | **EX.SourceTradeID** | **Expiry Date** | **FO Independent Amount** | **FrontOfficeSystem** | **Notional Amount** | **Product Code** | **Product Type** | **Tradeid** |
| 654545 | 8813545 | CounterpartyConpany | 25000 | USD | 4500456 | EU Entity3-FX GLOBAL JPY | Entity3 | TS52976578 | 3/19/2026 | 75000 | Viper | 228310500 | VARSWAP | fxTrade | TS529712354 |

**<Answer7>**

**From:** System2-IT

**Sent:** Friday, April 12, 2022 5:53 AM

**To:** Entity2-Collateral;; System2-IT

**Cc:** Entity1-MO-FX

**Subject:** RE: Difference in System5 and FO - IA amount for System2 - 8521545

Hi Entity2-Collateral,

Yes this trade is marked as linked trade

Thanks,

System2-IT