

## Datamodel Recon

Column name	Type	NotNull	Unique	Ref	Recon	Description
ID	int		Identity			Database record ID
Key reconciliation fields						
PartyID	int	Y		Y		Referential ID to Client (Cardano perspective)
CounterpartyID	int	Y		Y		Referential ID to Counterparty (Cardano perspective)
Cleared	bool					if trade is cleared (counterparty=clearing member)
TransactionID	varchar(100)	Y				internal transactionID
UTI	varchar(100)					UTI, after "completed"
MarkitWireID	varchar(100)					vs UTI?
InstrumentID	int	Y		Y		Referential ID to Instrument (CFI)
OptionTypeID	int			Y		Referential ID to option type
Notional	decimal	Y				
CcyID	int	Y		Y		Referential ID to currency of notional
Notional2	decimal					
Ccy2ID	int			Y		Referential ID to currency of notional2
TradeDate	datetime2	Y				Trade date
StartDate	datetime2					Start date of the trade
EndDate	datetime2					End or maturity date of the trade
Strikeprice	decimal					
FixedCoupon	decimal					
FixedRate	decimal					
FloatingRateCurve	varchar(100)					curve
Underlying	??					
EndDateUnderlying	datetime2					Maturity date of the underlying (EMIR-48)
UpfrontPayment	decimal					Up-front payment (EMIR-59)
Delivery type	??					Delivery type (EMIR-60)
Valuation						
ValueDate	datetime2					MtM value date
MtMValue	decimal					MtM value
MtMCcyID	int			Y		Referential ID to currency of MtM value
Greeks						
InterestBpv	decimal					
InflationBpv	decimal					
Fxdelta	decimal					
Vega	decimal					
InterestVega	decimal					
Delta	decimal					
If relevant						
PriceUnit	decimal					?? Do we need this ??
IndexBase	decimal					?? Do we need this ??
AgreementID	varchar(100)					what does agreement mean
Information about overwrites/corrections						
UTISource	varchar(100)					UTI if available in the sourcefile
InstrumentIDSource	int?			Y		InstrumentID in the sourcefile (after conversion)
HasOverwrite	int?					If trade has a field overwritten
Helper fields, mostly for matching						
TransactionID2	varchar(100)	Y	Y			(PartyID/Counterparty).TransactionID
UTI_UniqueCheck	varchar(100)	Y	Y			(internal) guarantees UTI unique when UTI=null
Mnemonic	varchar(100)	Y				Easy to read trade identifier
Match1	varchar(100)	Y				Match identifier 1 (see xxx)
Match2	varchar(100)	Y				Match identifier 2 (see xxx)
Match3	varchar(100)	Y				Match identifier 3 (see xxx)
Match4	varchar(100)	Y				Match identifier 4 (see xxx)
Information about matches/non matches given in the source						
SourceMatchID	int ??					
Pairing/matching	int ??					EMIR 150-152; TriOptima 5 ?
Source data information						
IsCardano	bool	Y				whether the source was a Cardano (or related) source
Source	varchar(MAX)					source origin of the trade
SourceData	varchar(MAX)					data read from the source, fields and values
Legenda						
PartyID	Validated and correct					
PartyID	Unavailable					
PartyID	Needs review					
PartyID	Validated but with (data quality) issues					