Datamodel TriOptima (new 202304)

Match ID	2462526389	2335030921	2530052499
Break count	0	0	0
CP break count	0	0	0
Status	Confirmed	Pending	Pending
CP Status	Approved	Pending	Pending
Match type	Exact	Exact	Exact
Party	BAMLSE	DBKAG	CARDANO-INGPF
CP	CARDANO-MEUBEL	CARDANO-NOW	ABNAMROBKNV
Type	ISDA	ISDA	ISDA
Agreem Name		CARDANO-NOW-DBKAG-CSA	
Agreem ID	TRI1729883	TRI1466883	TRI1832207
Margin type	RegVM	RegVM	
Trade ID	23BS11606	NQ654830M	Structure
Trade ID2	46764763	NQ654830M	
CP Trade ID			
USI			
UTI			635400MQZIPRVPDDZK76535598777L1A0
MarkitWire ID	201879041	189080507	
Product Class	Interest Rate - Swap	Interest Rate - Inflation Swap	FX - Forward
Dir	Pay		Buy
Notional	25000000	61700000	167100000
Cur	EUR	USD	USD
Notional2	25000000	61700000	151569589
Cu2	EUR	USD	EUR
Rate		0	
Strike	1.706		
Reference Entity	USD-ICESWAP3-Swap Rate		
Trade D	12/01/23	07/07/22	20/04/23
Start D	16/01/23	11/07/22	20/04/23
End D	16/01/73	11/07/32	27/07/23
Daycount			
Roll			
Index	USD-ICESWAP3-Swap Rate		
PayPer			
IdxPer			
Index2			
Option			
Exercise			

Datamodel TriOptima (new 202304)

Settle			
MtM	4138197	-446004	517635
MtM/D	8348	-20313	-541561
Rel/D	0.07 bp	0.45 bp	0.0036
MtMC	EUR	GBP	EUR
MtM Date	27/04/23	27/04/23	27/04/23
MtM Subm	4138197	-446004	517635
MtM/D Subm	8348	-20313	-541561
MtMC Subm	EUR	GBP	EUR
Interest BPV			
Inflation BPV			
FX delta			1490745.01
Vega			
Delta			
Trade Comments			
Error By			
Root Cause			
Open D			
ESMA		FC	
Case Diff D			
Assigned To			
Assigned To 2			
Case Val			
Case Desc			
Diff Age			
Diff Date			
Case Age			
Exercise D			
FS D			
C Status			
Exec Venue			
Asset Class 2			
UPI			
Tot Quant			
Regulated By			
Legal Entity ID	549300FH0WJAPEHTIQ77	7LTWFZYICNSX8D621K86	549300XSSPGPFC9HU285
CP Legal Entity ID	549300BH78WPPJ4PPU81	549300YQE0KO6ODXA245	BFXS5XCH7N0Y05NIXW11
Age 10%			0d
Date 10%			45043

Datamodel TriOptima (new 202304)

	BAML	DBK	CARDANO
Age 20M			
Date 20M			
Age 15M			
Date 15M			
Price unit			
Source	BAML	DBK	CARDANO
Reporting party			
Collateralized			
Broker ID			
Coupon Rate 2			
Diff Attribution	Non persistent	Non persistent	Stale MtM CP
CP Diff Attribution	Non persistent	Non persistent	Stale MtM
Case label			
Cash flow			
PAI			
Clearing Threshold			
Cleared			
Collateral Reuse			
MtM/D/Avg	-49889	-64338	-101095
MtM/D/Std	86344	33016	216841
MtM/D/Count	10	10	6