



# **STANDARD JOURNAL FILE STRUCTURE SPECIFICATION**

## **VERSION 3.7.2**

**Contents**

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### **1. PURPOSE**

To provide format and other details related to the standard integration file format output by the CS Lucas system.






## 2. JOURNAL FILE FORMAT

| Section       | Item | Field Name                                       | Remarks   | Max Output Length | Indicative Output Length |
|---------------|------|--|---|-------------------|--------------------------|
| <b>Header</b> |      |  |   |                   |                          |
|               | 1.01 | <b>Record Type (Header / Line / Footer Item)</b> | 1   | 1                 | 1                        |
|               | 1.02 | <b>Accounting Centre Company Code</b>            | Accounting Centre Company Code must be same as per ERP System Company Code  | 1000              | As Per SAP Setup         |
|               | 1.03 | <b>Trade ID / PostRef</b>                        | Example: MMK100008.00/100001  | 50                | 20                       |
|               | 1.04 | <b>Effective Date</b>                            | Value Date of the trade. Format: YYYYMMDD   | 10                | 10                       |
|               | 1.05 | <b>Post Date</b>                                 | Format: YYYYMMDD  | 10                | 10                       |
|               | 1.06 | <b>Reversing PDate</b>                           | Post Date of journal being reversed. Format: YYYYMMDD   | 10                | 10                       |
|               | 1.07 | <b>Currency</b>                                  | Trade Currency. ERP system must use the same currency code as CS Lucas system.  | 10                | 10                       |
|               | 1.08 | <b>Document Type</b>                             | TE - Month End Accruals<br>TB - All other types of journals   | 2                 | 2                        |
|               | 1.09 | <b>Event ID</b>                                  | - CS Lucas System Reference Number of the journal - unique system-wide except for Foreign Exchange trade journals, see explanation in section 5 (j) below.<br><br>- Example: dc45e7ce-0132-f5b2-7f92-c0a8016caa77<br><br>- System generated. Users cannot see this from the system. | 50                | 36                       |
|               | 1.10 | <b>Event Ref</b>                                 | - CS Lucas System Reference Number of the original journal for the reversing journal.<br><br>- System generated. Users cannot see this from the system.   | 50                | 36                       |
|               | 1.11 | <b>Event Ref Alt</b>                             | - CS Lucas System Reference Number for the WHT Provision journal.<br><br>- System generated. Users cannot see this from the system.   | 50                | 36                       |
|               | 1.12 | <b>H Ref Date</b>                                | Maturity Date of Money Market trade. Format YYYYMMDD  | 10                | 10                       |
|               | 1.13 | <b>H Ref Amount</b>                              | Interest Amount of the Money Market trade.  | 16                | 16                       |
|               | 1.14 | <b>Event Type</b>                                | Example: 11000101<br><br>System key. Users cannot see this from the system. See "Appendix II - Event Type List" for the complete list.  | 8                 | 8                        |
|               | 1.15 | <b>Key ID</b>                                    | Link to the line item, see 2.34 below.  | 4                 | 4                        |

|                  |      |  |   |      |                  |
|------------------|------|--|---|------|------------------|
|                  | 1.16 | Base Currency  | Base Ccy - ERP system must use the same currency code as CS Lucas system.   | 10   | 10               |
| <b>Line Item</b> |      |  |   |      |                  |
|                  | 2.01 | <b>Record Type (Header / Line / Footer Item)</b>     | 2   | 1    | 1                |
|                  | 2.02 | Business Division (Business Area)                    |   | 1000 | As Per SAP Setup |
|                  | 2.03 | <b>Posting Key</b>                                   | 40 - Debit GL a/c<br>50 - Credit GL a/c   | 2    | 2                |
|                  | 2.04 | <b>Mapped A/C</b>                                    | ERP GL number   | 17   | As Per SAP Setup |
|                  | 2.05 | Account Type   | Example: 11070001<br>System key. Users cannot see this from the system. See "Appendix I - Account Type List" for the complete list. | 8    | 8                |
|                  | 2.06 | Business Division (Business Area) of Trading Partner |   | 1000 | As Per SAP Setup |
|                  | 2.07 | <b>Trading Partner Code</b>                          | Counterparty Code must be same as per ERP System Company Code if internal.  | 1000 | As Per SAP Setup |
|                  | 2.08 | <b>Currency Amount</b>                               | Amount in trade currency.   | 16   | 16               |
|                  | 2.09 | <b>Base Amount</b>                                   | Amount in base currency.  | 16   | 16               |
|                  | 2.10 | BLANK  |   | 0    | 0                |
|                  | 2.11 | Cost Center  |   | 1000 | As Per SAP Setup |
|                  | 2.12 | BLANK  |   | 0    | 0                |
|                  | 2.13 | BLANK  |   | 0    | 0                |
|                  | 2.14 | <b>Value Date</b>                                    | Value Date of the trade. Format: YYYYMMDD   | 10   | 10               |
|                  | 2.15 | Portfolio Short Name                                 | Portfolio shortname that is tagged to a trade. Set-up by the users.   | 50   | Check with users |
|                  | 2.16 | <b>Journal Description</b>                           | A brief description of the journal. System generated.<br>Example: Borrow USD 1,000,000.00 w/DBS @3.000000%                          | 500  | 250              |
|                  | 2.17 | BLANK  |   | 0    | 0                |
|                  | 2.18 | BLANK  |   | 0    | 0                |
|                  | 2.19 | Profit Center  |   | 1000 | As Per SAP Setup |
|                  | 2.20 | Internal Counterparty Profit Center                  |   | 1000 | As Per SAP Setup |
|                  | 2.21 | BLANK  |   | 0    | 0                |

|  |                                |  |                     |                  |
|--|--------------------------------|--|---------------------|------------------|
| 2.22   | BLANK                          |  | 0                   | 0                |
| 2.23   | BLANK                          |  | 0                   | 0                |
| 2.24   | <b>Counterparty Short Name</b> | Shortname of the counterparty as per the set-up in CS Lucas system. Set-up by the users. | 50                  | Check with users |
| 2.25   | WHT Type                       | Withholding tax type.  | 1000                | As Per SAP Setup |
| 2.26   | WHT Code                       | Withholding tax code.  | 1000                | As Per SAP Setup |
| 2.27   | Ref Ccy                        | Currency for line item 2.28  | 10                  | 10               |
| 2.28   | Ref Amt                        | The interest amount in the trade currency on which withholding tax is charged.           | 16                  | 16               |
| 2.29   | Ref Ccy Alt                    |  | 10                  | 10               |
| 2.30   | Ref Amt Alt                    |  | 16                  | 16               |
| 2.31   | <b>Trade Narrative</b>         | User input narrative from the trade.   | 1000                | 1000             |
| 2.32   | Apply WHT                      | GROSS<br>NET<br>*Whether gross or net method   |                     | 6                |
| 2.33   | WHT Rate                       | WHT rate of 10%  | 6                   | 6                |
| 2.34   | Key ID                         | Link to the header, see 1.15 above.  | 4                   | 4                |
| 2.35   | Exchange Rate                  | Exchange rate for conversion from trade currency to base currency.                       | 16                  | 16               |
| <b>Footer (Only one record at the end of the file)</b> |                                |  |                     |                  |
|  | 3.01                           | Record Type (Header / Line / Footer Item)  | 3                   | 1                |
|  | 3.02                           | Hash Total of all the amount in the file   | Example: 4000000.00 | 16               |
|  | 3.03                           | Total number of Header items in the file   | Example: 2          | 4                |
|  | 3.04                           | Total number of Line items in the file   | Example: 4          | 4                |
| <b>Legend</b>  |                                |  |                     |                  |
|  |                                | Withholding tax fields (Optional)  |                     |                  |
|  |                                | Division/Cost Centre set-up (Optional)   |                     |                  |
|  |                                | Reference Key (Optional)   |                     |                  |

### 3. SAMPLE FILES

| Sample files contain the following sample journals.   | Files   |
|---|---|
| <p><b>File Name:</b> TMS-3205-07092016-171928-100001.txt</p> <p><b>Content:</b> Money Market trade start journal.</p>   |  <p>TMS-3205-07092016-171928-100001.txt</p>  |
| <p><b>File Name:</b> TMS-3205-07092016-171928-100002.txt</p> <p><b>Content:</b> Foreign Exchange VDate journal. The journals are split by the currency. So for 1 Foreign Exchange trade, there would two sets of journals, one for each currency.</p> |  <p>TMS-3205-07092016-171928-100002.txt</p>  |
| <p><b>File Name:</b> TMS-3205-07092016-171928-100003.txt</p> <p><b>Content:</b> Money Market month end accrual journals.</p>  |  <p>TMS-3205-07092016-171928-100003.txt</p>  |
| <p><b>File Name:</b> TMS-3205-07092016-171929-100004.txt</p> <p><b>Content:</b> Money Market month end accrual reversal journals.</p>   |  <p>TMS-3205-07092016-171929-100004.txt</p>  |
| <p><b>File Name:</b> TMS-3205-07092016-171929-100005.txt</p> <p><b>Content:</b> Money Market maturity journals.</p>   |  <p>TMS-3205-07092016-171929-100005.txt</p> |

## 4. ERP LOG FILE

- a) Output file has the naming format of:

ErpLogfile\_[YYYYMMDD].txt  
 For example, ErpLogfile\_20101210.txt

- b) There will be one file per day.
- c) Set up the folder location of the log file. See section 5 (b) below for more details. This is set up entity by entity.

Example of a set up:



Entity Preference

TFS-SG

Update

ERP Posting Log File Path: C:/Belsize/integration

- d) Two or more entity may share the same folder. In this case, these accounting centre logging will go into a single log file for that date. See below.
- e) If you wish for each entity to have their own log file, then you set up different folder location for each entity.
- f) The file will be in a tab delimited format. Sample format is below

| TIMESTAMP                | USERID     | CODE | BATCHID | FILEPATH_NAME   | HEADERCOUNT | LINECOUNT | CHECKSUM  |
|--------------------------|------------|------|---------|---|-------------|-----------|-----------|
| 10 Dec 2010 15.46.34.344 | Userid:785 | 3205 | 100001  | C:/Belsize/integration/test/TMS-3205-10122010-154634-100001.txt | 1           | 2         | 4000000   |
| 10 Dec 2010 15.46.34.516 | [AUTO]     | 3205 | 100002  | C:/Belsize/integration/test/TMS-3205-10122010-154634-100002.txt | 2           | 4         | 18006000  |
| 10 Dec 2010 15.46.34.812 | [AUTO]     | 3205 | 100003  | C:/Belsize/integration/test/TMS-3205-10122010-154634-100003.txt | 2           | 4         | 3756.68   |
| 10 Dec 2010 15.46.35.453 | [AUTO]     | 3205 | 100004  | C:/Belsize/integration/test/TMS-3205-10122010-154635-100004.txt | 1           | 2         | 3683      |
| 10 Dec 2010 15.46.35.594 | [AUTO]     | 3205 | 100005  | C:/Belsize/integration/test/TMS-3205-10122010-154635-100005.txt | 1           | 5         | 4014340.6 |

Item 1 Timestamp with decimal seconds



|        |  |
|--------|--|
| Item 2 | If triggered by schedule, show [AUTO]<br>If triggered by user, shows user id |
| Item 3 | Company code   |
| Item 4 | File path and file name  |
| Item 5 | Number of journal header items   |
| Item 6 | Number of journal line items   |
| Item 7 | Checksum   |

Note: The system may have problems logging. This will not prevent the journal batch file from being generated. Problem in logging may arise from:

- incorrect/incomplete set up
- no write permission
- open files

**Sample log file output from the system:**



**ErpLogfile\_2016090  
7.txt**

## 5. JOURNAL INTEGRATION RELATED DETAILS

- a) File naming convention is: TMS-<COMPANY\_CODE>-<DATE>-<TIME>-<BATCH\_ID>.txt  
Note: Batch ID given above refers to the Post Ref generated by the CS Lucas system when the posting is done. This is also sent out in the file, see field 1.03 in section 2 above.

Company Code is set up under Entity Preference in CS Lucas system, see point (b) below.

- b) The following Entity Preference items must be set up.
- i. Accounting System: must be set up as SAP Tab Delimited Format 001
  - ii. Company Code: must match the accounting system company code. This must be set up, it is sent out in the file name (see (a) above and in the field 1.02 in the section 2 above)
  - iii. ERP File Path: The path where the integration file should be posted.
  - iv. ERP Posting Log File Path: The path where the log should be posted. See section 4 above for details on the log file.

See this guide for more details <http://www.cslucas.com/user-guide/entity-preference-set-up/>

- c) The file is in tab-delimited format. See section 2 and 3 above for file format specification and sample files.
- d) Each file (containing a batch of journal entries) that is output successfully, will be logged in a log file. Hash total of all amount, total number of header items and total number of line items of the file will be logged in the log file. See section 4 above for the detailed file format specification and sample file.
- e) Different accounting centre's journals will be output as a separate file.
- f) Journal entries are output by batch. When posting the CS Lucas integration file to the accounting system, if any journal has error in the file that requires rectification in the CS Lucas system, then the entire file should not be posted to the accounting system. This particular posting (identified by Post Ref) should be unposted in CS Lucas system. The error should then be rectified and all the journals should be posted again. This will generate another Post Ref. The accounting system then should read and post the new file.
- g) Number of integration files are not fixed. CS Lucas system can be configured to do scheduled posting. This would generate one file per accounting centre. However, users can also trigger the posting on demand so there could be multiple files to be read into the accounting system for one accounting centre.
- h) Most of the CS Lucas field length may be longer than the accounting system field length. To limit the CS Lucas field length according to accounting system's field length is not possible. As such, the accounting system program has to truncate the source data according to the available field length. Users need to be aware of this limitation during data input in CS Lucas system. See section 2 for the integration format details.
- i) CS Lucas system will only post to General Ledger, there will be no posting done to AP/AR (also may be known as sub-ledger).

- j) The only identifier in the integration file to link the reversal journal to the original journal are the Event ID (1.09) and Event Ref (1.10) fields. The Event ID of the original journal of a reversing journal will be in field Event Ref (1.10).  
Event ID is a unique key in the CS Lucas system for all journals. The only instance where the Event ID will not be unique in the integration file is in the case of Foreign Exchange transactions. This is because a Foreign Exchange trade has two currencies and the journals are split by these two currencies which is given in field 1.07 (Currency).
- k) From the file structure, it is possible to identify the header, line item and footer based on the first field (i.e. 1.01, 2.01 and 3.01). Header will always be 1, line item will always be 2 and footer will always be 3. The footer will be only one entry per file, at the end of the file.  
There are also fields that would be useful to identify or check the header with the corresponding line items (fields 1.15 and 2.34).
- l) Trading Partner Code can be setup in CS Lucas system. This setup is done in Set Up > Entity > (If setting up for counterparty, click on Counterparty button first) Click on Entity Short Name > Preference Button > Trading Partner Code.  
When the journals are posted, this trading partner code is sent out in the file (field 2.07).

See this guide for more details <http://www.cslucas.com/user-guide/entity-preference-set-up/>

- m) Business Area, Cost Center and Profit Center data are captured in CS Lucas field “Division” in Entity Preference with format “Business Area/Cost Center/Profit Center”. This setup is done in Set Up > Entity > Click on Entity Short Name > Preference Button > Divisions (D1/C1/P1,D2/C2/P2).  
Multiple Divisions can be setup under one entity, however, only one Division can be tagged to a trade.

See this guide for more details <http://www.cslucas.com/user-guide/entity-preference-set-up/>

- n) CS Lucas do not rely on the accounting system to invoke reversal. CS Lucas system will handle all the reversals. When user makes a trade amendment/deletion in CS Lucas system, a reversal journal will be generated if the original journals have been posted. All trades requires approval before posting is allowed.

The month end journals in CS Lucas system are always reversing in nature. So there will be a reversal journal generated for each month end journal on the first day of the following period. Accounting system should treat all journals from CS Lucas as standard journals.

## 6. CHANGE HISTORY

| Date        | By | Changes                                |
|-------------|----|--|
| 03-Jan-2017 | V  | Created based on original version 3.7. |
|             |    |  |

## APPENDIX I – Account Type List

| Acct Type | DESCRIPTION                               |
|-----------|---|
| 11070001  | Cash at Bank                              |
| 11070002  | Intercompany                              |
| 11070003  | FX Cash Clearing Account                  |
| 11070004  | Interbank Settlement Clearing             |
| 11070100  | MMK - Deposit                             |
| 11070101  | MMK - Deposit Interest Income             |
| 11070102  | MMK - Deposit - Interest Receivables      |
| 11070200  | MMK - Loan                                |
| 11070201  | MMK - Loan Interest Expense               |
| 11070202  | MMK - Loan - Interest Payables            |
| 11070203  | MMK - Termination Penalty                 |
| 11070204  | MMK - Deposit - Long Term                 |
| 11070205  | MMK - Loan - Long Term                    |
| 11070206  | MMK - WHTA Dr                             |
| 11070207  | MMK - WHTB Dr                             |
| 11070208  | MMK - WHT Other Dr                        |
| 11070209  | MMK - WHTA Cr                             |
| 11070210  | MMK - WHTB Cr                             |
| 11070211  | MMK - WHT Other Cr                        |
| 11070302  | INV: Purchase Interest - Unsettled        |
| 11070303  | INV: Due to Broker                        |
| 11070304  | INV: Due from Broker                      |
| 11070305  | INV: Trading Income Price Impact          |
| 11070306  | INV: Trading Income FX Impact             |
| 11070307  | INV: Brokerage                            |
| 11070308  | INV: Contract Stamp                       |
| 11070309  | INV: Contract Fees                        |
| 11070310  | INV: Other Fees                           |
| 11070311  | INV: GST - Investment                     |
| 11070312  | INV: Investment Interest Income           |
| 11070313  | INV: Investment Interest Receivable       |
| 11070314  | INV: Unrealised MTM - P/L - Price         |
| 11070315  | INV: Unrealised MTM - Reserve             |
| 11070317  | DIV:Dividend Receivable                   |
| 11070318  | DIV:Tax on Dividend                       |
| 11070319  | DIV:Other Dividend Expenses               |
| 11070320  | DIV:Dividend Income                       |
| 11070321  | CPN:Coupon Income                         |
| 11070322  | CPN:Withholding Tax on Coupon Income      |
| 11070323  | INV: Unrealised MTM - P/L - FX Impact     |
| 11070328  | INV: Investment Bond Cost                 |
| 11070329  | INV: Investment Equity Cost               |
| 11070330  | INV: Investment Structure Security Cost   |
| 11070331  | INV: Bond Premium/Discount                |
| 11070332  | INV: Bond Premium Amort/Disc Acc          |
| 11070333  | INV: Investment Bond Cost - Revaluation   |
| 11070334  | INV: Investment Equity Cost - Revaluation |

|          |   |
|----------|---|
| 11070335 | INV: Investment Structure Security Cost - Revaluation |
| 11070401 | FRX: Deals Payables                                   |
| 11070402 | FRX: Deals Receivables                                |
| 11070403 | FRX: Derivative Asset Fair Value                      |
| 11070404 | FRX: Derivative Liability Fair Value                  |
| 11070405 | FRX: Other Cumulative Income Reserve                  |
| 11070406 | FRX: Other Cumulative Expense Reserve                 |
| 11070407 | FRX: FX Settle Translation Debit                      |
| 11070408 | FRX: FX Settle Translation Credit                     |
| 11070501 | SWP: Netting Interest Expense                         |
| 11070502 | SWP: Netting Interest Payable                         |
| 11070503 | SWP: Netting Interest Income                          |
| 11070504 | SWP: Netting Interest Receivable                      |
| 11070505 | SWP: Sweep Interest Income                            |
| 11070506 | SWP: Sweep Interest Expenses                          |
| 11070601 | COP: Option Premium Income                            |
| 11070602 | COP: Option Premium Expenses                          |
| 11070603 | COP: Option Revaluation Surplus                       |
| 11070604 | COP: Option Revaluation Deficit                       |
| 11070605 | COP: Option Unrealised Gain                           |
| 11070606 | COP: Option Unrealised Losses                         |
| 11070607 | COP: Option Realised Gain                             |
| 11070608 | COP: Option Realised Losses                           |
| 11070701 | IRS - Principal Paid                                  |
| 11070702 | IRS - Interest Income                                 |
| 11070703 | IRS - Interest Receivables                            |
| 11070704 | IRS - Principal Received                              |
| 11070705 | IRS - Interest Expense                                |
| 11070706 | IRS - Interest Payables                               |
| 11070707 | IRS: MTM Gains  |
| 11070708 | IRS: MTM Losses                                       |
| 11070709 | IRS - MTM Revaluation                                 |
| 11070710 | IRS - Derivative Financial Instrument                 |
| 11070711 | IRS - Hedging Reserve                                 |
| 11070801 | TML - Lending   |
| 11070802 | TML - Lending Interest Income                         |
| 11070803 | TML - Lending - Interest Receivables                  |
| 11070804 | TML - Borrowing                                       |
| 11070805 | TML - Borrowing Interest Expense                      |
| 11070806 | TML - Borrowing - Interest Payables                   |
| 11070807 | TML - Lending - Long Term                             |
| 11070808 | TML - Borrowing - Long Term                           |
| 11070809 | TML - WHTA Dr   |
| 11070810 | TML - WHTB Dr   |
| 11070811 | TML - WHT Other Dr                                    |
| 11070812 | TML - WHTA Cr   |
| 11070813 | TML - WHTB Cr   |
| 11070814 | TML - WHT Other Cr                                    |
| 11070901 | NDF - Realised Loss - NDF                             |
| 11070902 | NDF - Realised Gain - NDF                             |
| 11070903 | NDF - Revaluation                                     |
| 11071001 | BND - Borrowing                                       |

|          |  |
|----------|--|
| 11071002 | BND - Borrowing Interest Expense             |
| 11071003 | BND - Borrowing - Interest Payables          |
| 11071101 | CAF - Premium Income                         |
| 11071102 | CAF - Premium Expense                        |
| 11071103 | CAF - Interest Settlement Income             |
| 11071104 | CAF - Interest Settlement Expense            |
| 11071105 | CAF: MTM Gains                               |
| 11071106 | CAF: MTM Losses                              |
| 11071201 | Interco Advance                              |
| 11071202 | Interco Advance Interest Receivable          |
| 11071203 | Interco Advance Interest Income              |
| 11071204 | Interco Advance Interest Payable             |
| 11071205 | Interco Advance Interest Expense             |
| 11071206 | Interco Advance Payable                      |
| 11071207 | Interco Advance Receivable                   |
| 11071301 | Withholding Tax Payable DR                   |
| 11071302 | Withholding Tax Payable CR                   |
| 11071303 | Withholding Tax Receivable DR                |
| 11071304 | Withholding Tax Receivable CR                |
| 11071401 | MIS: Bank Charges                            |
| 11071402 | MIS: Fee Prepaid                             |
| 11071403 | MIS: Fee Expense                             |
| 11071404 | MIS: Fee Income                              |
| 11071499 | MIS: Others                                  |
| 11071501 | MAP: Pay Fees/Charges                        |
| 11071502 | MAR: Receive Fees/Charges                    |
| 11078101 | FX - Realised Gains - Revenue                |
| 11078102 | FX - Realised Gains - Capital                |
| 11078103 | FX - Unrealised Gains- Revenue               |
| 11078201 | FX - Unrealised Gains - Capital              |
| 11079101 | FX - Realised Losses - Revenue               |
| 11079102 | FX - Realised Losses - Capital               |
| 11079151 | FX - Unrealised Losses - Revenue             |
| 11079152 | FX - Unrealised Losses - Capital             |
| 11079201 | FX - Realised - General                      |
| 11079202 | FX - Unrealised - General                    |
| 11079251 | FX - Monetary Asset - Gain                   |
| 11079252 | FX - Monetary Asset - Losses                 |
| 11079401 | FX - Realised Gains - FX Trade               |
| 11079402 | FX - Realised Losses - FX Trade              |
| 11079451 | FX - Unrealised Gains - FX Trade             |
| 11079452 | FX - Unrealised Losses - FX Trade            |
| 11079453 | FX - Unrealised Gains - NDF                  |
| 11079454 | FX - Unrealised Losses - NDF                 |
| 11079455 | FX - Realised Gains - Investment             |
| 11079456 | FX - Realised Losses - Investment            |
| 11079457 | FX - Unrealised Gains - Investment           |
| 11079458 | FX - Unrealised Losses - Investment          |
| 11079459 | FX - Unrealised Gains Swap Point - FX Trade  |
| 11079460 | FX - Unrealised Losses Swap Point - FX Trade |
| 11079461 | FX - Realised Gains Swap Point - FX Trade    |
| 11079462 | FX - Realised Losses Swap Point - FX Trade   |

|          |   |
|----------|---|
| 11079501 | FX - Revaluation - Realised             |
| 11079502 | FX - Revaluation - Unrealised           |
| 11079601 | FX Realised Losses Capital - Advances   |
| 11079602 | FX Realised Gains Capital - Advances    |
| 11079603 | FX Realised Losses Revenue - Advances   |
| 11079604 | FX Realised Gains Revenue - Advances    |
| 11079605 | FX Unrealised Losses Capital - Advances |
| 11079606 | FX Unrealised Gain Capital - Advances   |
| 11079607 | FX Unrealised Losses Revenue - Advances |
| 11079608 | FX Unrealised Gain Revenue - Advances   |
| 11079998 | AP Control                              |
| 11079999 | Rounding Account                        |



## APPENDIX II – Event Type List

| Event Type | Description   |
|------------|---|
| 11000101   | MM Start  |
| 11000102   | MM Mature   |
| 11000103   | MM_Accrue   |
| 11000201   | FX TDate  |
| 11000202   | FX VDate  |
| 11000301   | Cash Settlement                                     |
| 11000401   | Interco Settlement                                  |
| 11009101   | Stock Adjustment                                    |
| 11000203   | FX MTM  |
| 11000501   | Investment TDate                                    |
| 11000502   | Investment SDate                                    |
| 11000510   | MTM Investment Security                             |
| 11000511   | Amortise/Accrete Investment Security                |
| 11000512   | Bond Interest Accruals                              |
| 11009102   | Monetary Asset Adjustment                           |
| 11000513   | Dividend Income Accruals                            |
| 11000514   | Dividend Settlement                                 |
| 11000515   | Corporate Action Cash Settlement                    |
| 11000516   | Coupon Income Settlement                            |
| 11000517   | MMF Interest Accruals                               |
| 11000518   | MMF Interest Settlement                             |
| 11000601   | Fees and Cash Transactions Flow (Debit/Credit Note) |
| 11000701   | Advances  |
| 11000702   | Advances Accruals                                   |
| 11000801   | Term Loan Drawdown                                  |
| 11000802   | Term Loan Additional Principal                      |
| 11000803   | Term Loan Repayment Principal/Interest              |
| 11000804   | Term Loan Month End Accruals                        |
| 11000901   | Cash Sweep Netting Interest Accrue (Master)         |
| 11000902   | Cash Sweep Netting Interest Accrue (Child)          |
| 11001002   | Cash Sweep Netting Interest Cash Activity           |
| 11001003   | Cash Sweep Interest                                 |
| 11001101   | IRS Initial Principal Exchange                      |
| 11001102   | IRS Periodic Exchange                               |
| 11001103   | IRS Final Exchange                                  |
| 11001104   | IRS Accrual/Revaluation                             |
| 11001201   | NDF Net Settlement                                  |
| 11001202   | NDF Revaluation                                     |
| 11001301   | Currency Option Initial Premium                     |
| 11001302   | Currency Option Net Settlement                      |
| 11001303   | Currency Option Revaluation                         |
| 11001401   | Bond Issue Drawdown                                 |
| 11001402   | Bond Issue Additional Principal                     |
| 11001403   | Bond Issue Repayment Principal/Interest             |
| 11001404   | Bond Issue Month End Accruals                       |
| 11001501   | Caps and Floors Premium                             |
| 11001502   | Caps and Floors Settlement                          |

|          |   |
|----------|---|
| 11001601 | Withholding Tax Payable on Accrual MM           |
| 11001602 | Withholding Tax Receivable on Accrual MM        |
| 11001603 | Withholding Tax Payable on Accrual Term Loan    |
| 11001604 | Withholding Tax Receivable on Accrual Term Loan |
| 11001605 | Withholding Tax Payable on Accrual Advance      |
| 11001606 | Withholding Tax Receivable on Accrual Advance   |
| 11001607 | Withholding Tax Payable on Accrual IRS          |
| 11001608 | Withholding Tax Receivable on Accrual IRS       |
| 11001701 | Fee Amortization Month End                      |