1. Accounting Events

This document describes the accounting events provided by Calypso out-of-the-box that apply to all products, and those specific by product type.

NOTES:

- TRADE_VALUATION events are generated by the EOD_TRADE_VALUATON scheduled task and Portfolio Manager.
- POSITION_VALUATION events are generated by the EOD_POSITION_VALUATION scheduled task and Portfolio Manager.
- POSITION_RECLASSIFICATION events are generated by the EOD_POSITION_VALUATION scheduled task with RECLASSIFICATION option.
- VALUATION_REVERSAL events are generated by the Liquidation engine when unliquidating a liquidated position to reverse previously booked MTM if we still are in the adjustment period.
- HEDGE_VALUATION and HEDGE_FAIRVALUE events are generated by the EOD_HEDGE_ACCOUNTING scheduled task.
- EOD_WAC events are generated by the EOD_WAC scheduled task.

Contents

1.1 All Products

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
<accounting event>_HEDGE <accounting event>_NOTHEDGE Example: In the example below, COT,	Same as <accounting event>	_HEDGE = Portion of	Same as <accounting event>	Same as <accounting event>

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT_HEDGE, COT_NOTHEDGE are all set up in the same accounting rule. A trade has a 1M notional, and is designated at 30% in hedge relationship H1 and 50% in hedge relationship H2. • COT is booked for 1M (no change) • COT_HEDGE is booked twice: 300k for hedge_id = H1_id, and 500k for hedge_id = H2_id • COT_NOTHEDGE is booked for 200k		<accounting event> attributable to hedged ratio (as of <accounting event> effective date) _NOTHEDGE = Portion of <accounting event> NOT attributable to hedged ratio (as of <accounting event> effective date).		
<accounting event>_IMPAIR This only applies to P&L-related events that are subject to asset impairment (liquidation events coming from IMPAIRMENT corporate actions).	**Booking Date** - Today (liquidation date) or later of settle dates, whichever is later **Effective Date** - Later of settle dates	P&L amount coming from Impairment corporate action.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
ACCRUAL ACCRUAL_FIRST To book ACCRUAL-related pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. For securities, use the pricer measure ACCRUAL_SETTLE_DATE. For Repos, use the pricer measure ACCRUAL_FIRST. For Japanese bonds, use the pricer measure ACCRUAL_BO. One accounting event is created for each pricer measure. If the trade is canceled or matured, the accounting event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
CON_SEC_VERIFIED To book security contingent between trade date and settlement date. See COT for cash contingent.	**Booking Date** - Today **Effective Date** - Trade date	Expected settlement amount.	Any transfer event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - STOCK

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
CST To book actual cash payments. See SEC_SETTLED for booking security deliveries. You can also use CST_NET for netted transfers with the NET event property, and CST_UNNET for the transfers that compose a netted transfer with the UNNET event property.	**Booking Date** - Today (date of clearance) **Effective Date** - Settle date	Real settlement amount or failed amount.	Any cash payment event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - PAYMENT
CST_S_<STATUS> CST_NET_S_<STATUS> CST_UNNET_S_<STATUS> These accounting events are generated when a payment reaches the status <STATUS>, for example VERIFIED and SETTLED. When the status of the payment changes (from SETTLED to UNSETTLED for example), the system reverses the CST_S_<STATUS> event.	**Booking Date** - Today or value date, whichever is later **Effective Date** - Value date	Real settlement amount.	CANCELED_PAYMENT CANCELED_RECEIPT VERIFIED_PAYMENT VERIFIED_RECEIPT SPLIT_PAYMENT SPLIT_RECEIPT	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - PAYMENT
DAILY_POS_VALUATION To book daily pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One Accounting Event is created for each Pricer Measure.	POSITION_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
DAILY_VALUATION To book daily pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One Accounting Event is created for each Pricer Measure.	TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
<fee_type> To book the fee amount of specified type. For example PREMIUM. The Fee Related Event must be checked in the Accounting Event Config.	**Booking Date** - Today **Effective Date** - Fee payment date	Fee amount in fee currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE or REALIZED

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Property - NONE
<fee_type>_ACCRUALREC Book the Accrued Fee Amount on the Maturity Date / Termination Date.	**Booking Date** - Today (valuation date) **Effective Date** - Maturity Date / Termination Date	Accrued fee amount.	TRADE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
<fee_type>_AM To book the amortized fee amount of specified type between the start and end dates. For example PREMIUM_AM. Amortization is computed between the start and end dates specified in the Fee. If the First Accrual method is specified in the Rule, the First Not Last method is used. The Fee Related Event must be checked in the Accounting Event Config.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Amortized fee amount in fee currency.	TRADE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
<fee_type>_INC To book the Fee Amount with an effective Date equals to the Trade Date or to the Transfer Trade Date.	**Booking Date** - Today (valuation date) **Effective Date** - Trade Date or to the Transfer Trade Date	Fee amount in the case of a partial termination.	TRADE_ VALUATION CANCELED_TRADE TERMINATED_ TRADE	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
<fee_type>_LIQUIDATION_REAL To book the portion of the fee when explode fees is true.	**Booking Date** - Today **Effective Date** - Later of valuation dates	Portion of the fee when explode fees is true.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
<fee_type>_PREMDISC_YIELD	**Booking Date** – Today	Pricer Measure amounts in valuation currency. By default should be the pricer measure	TRADE_ VALUATION CANCELED_TRADE TERMINATED_ TRADE	**Retroactivity** - ClosingPeriod **Booking Type** -

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
To book constant yield amortization of a fee. You can also use <fee_type>_IRR_PREM_DISC_REAL and <fee_type>_PREM_DISC_REAL for Straight-line accrued fee amortization.	(valuation date) **Effective Date** – Valuation Date	name matching the accounting event name. In this case UPFRONT_FEE_PREMDISC_YIELD		Reversal **Event Class** - INVENTORY **Event Property** - NONE
<fee_type>_REAL To book the fee amount of specified type on the end date. For example PREMIUM_REAL. The Fee Related Event must be checked in the Accounting Event Config.	**Booking Date** - Today **Effective Date** - Fee end date	Fee amount in fee currency. Note that it is only generated if the start and end dates of the fee differ.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
<fee_type>_REC To book the fee amount of specified type on the maturity date, exercise date or termination date based on the event. For example PREMIUM_REC. The Fee Related Event must be checked in the Accounting Event Config.	**Booking Date** - Today **Effective Date** - Maturity date, termination date or exercise date based on the event.	Fee amount in fee currency.	MATURED_TRADE TERMINATED_TRADE EXERCISED_TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
<fee_type>_START To book the Fee Amount with an effective Date equals to the Fee Start Date.	**Booking Date** - Today (valuation date) **Effective Date** – Fee start date		TRADE_VALUATION CANCELED_TRADE TERMINATED_TRADE	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
<fee_type>_TA To book "fee_type – ACCRUAL_BS".	**Booking Date** - Trade Settle Date **Effective Date** – Trade Settle Date	Fee amount - ACCRUAL_BS.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
<fee_type>_TA To book "fee_type – ACCRUAL_BS".	**Booking Date** - Trade	Fee amount - ACCRUAL_BS.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class**

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
	Settle Date **Effective Date** – Trade Settle Date			- REALIZED **Event Property** - NONE
<fee_type>_TERMREC To book the (Fee Amount - Accrued Fee Amount) on the Maturity Date / Termination Date.	**Booking Date** - Today (valuation date) **Effective Date** - Maturity Date / Termination Date	Fee amount – accrued fee amount	TRADE_ VALUATION CANCELED_TRADE TERMINATED_ TRADE	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
FUNDING_COST To book the FUNDING_COST pricer measure.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	FUNDING_COST pricer measure amount in valuation currency. If the trade is canceled or matured, the accounting event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
HEDGE_EFFECTIVENESS_OCI Applies to Cashflow Hedge type Strategies. To book the effective portion of the gain or loss which will be initially booked to the Other Comprehensive Income account.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Effective portion of gain or loss.	HEDGE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class**- INVENTORY **Event Property** - NONE
HEDGE_INEFFECTIVENESS To book the ineffective portion of the gain or loss.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Ineffective portion of gain or loss.	HEDGE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class**- INVENTORY **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
HEDGE_INEFFECTIVENESS_OCI Applies to Cashflow Hedge type Strategies. To book the ineffective portion of the gain or loss which will be reported in the appropriate Other Comprehensive Income account immediately.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Ineffective portion of the gain or loss.	HEDGE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class**- INVENTORY **Event Property** - NONE
HEDGE_TAX To book the percentage of HEDGE_ INEFFECTIVENESS which will be posted to the Taxes Payable/Receivable.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Tax percentage of HEDGE_ INEFFECTIVENESS.	HEDGE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class**- INVENTORY **Event Property** - NONE
HEDGE_TAX_OCI Applies to apply to Cashflow Hedge type Strategies. To book the percentage of HEDGE_ INEFFECTIVENESS_OCI which will be posted to the Taxes Payable/Receivable.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Tax ppercentage of HEDGE_ INEFFECTIVENESS_ OCI.	HEDGE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class**- INVENTORY **Event Property** - NONE
HEDGE_VALUE To periodically record the Fair value of each trade belonging to a Hedge Relationship, these accounting entries will only be used by the effectiveness assessment process. The purpose of this technical posting is to speed up the calculation process.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Technical posting. Pricer measure amount multiplied by the hedging trade participation ratio. No debit and no credit.	HEDGE_ FAIRVALUE	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class**- INVENTORY **Event Property** - NONE
HEDGED_MTM To book the Fair Value on the Hedged Trade. This takes into account the participation ratio set up at a Hedge Relationship level.	**Booking Date** - Today	Fair Value (Pricer measure amounts) in valuation currency.	HEDGE_VAL- UATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
	(valuation date) **Effective Date** - Valuation date			**Event Class**- INVENTORY **Event Property** - NONE
HEDGING_MTM To book the Fair Value on the Hedging Trade. This takes into account the participation ratio set up at a Hedge Relationship level.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Fair Value (Pricer measure amounts) in valuation currency.	HEDGE_VAL-UATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class**- INVENTORY **Event Property** - NONE
INT_REAL To book interest amounts for discount payments.	**Booking Date** - Today **Effective Date** - Interest End Date	Interest Amount (Product Currency).	Any trade event. RATE_RESET	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
INTEREST To book interest amounts.	**Booking Date** - Today **Effective Date** - Interest Payment Date	Interest Amount (Product Currency).	Any trade event. RATE_RESET	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
INTEREST_END To book interest amounts for discount payments.	**Booking Date** - Today (valuation date) **Effective Date** - Interest End Date	Interest Amount (Product Currency).	Any trade event. RATE_RESET	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
MTM_DISC MTM_DISC_YIELD To book MTM of Open Position (accrual included) - Original Value at time of Trade Date. You can also use MTM_DISC_OFF for	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	NPV - sum of Pricer Measure amount.	CANCELED_TRADE MATURED_TRADE TRADE_ VALUATION VALUATION_ REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
trades that have not settled, and MTM_DISC_ON for trades that have settled. You can also use MTM_DISC_YIELD_OFF for trades that have not settled, and MTM_DISC_YIELD_ON for trades that have settled.				**Event Class**- INVENTORY **Event Property** - NONE
MTM_FULL To book NPV-related pricer measures. You can also use MTM_FULL_OFF for trades that have not settled, and MTM_FULL_ON for trades that have settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. For bonds, the accrual is included. One accounting event is created for each pricer measure.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
MTM_GROSS_ASSET To book NPV gross asset amount at leg level, if positive. Direction of the amount matches the NPV of the trade.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	NPV - Settlement amount of the leg (NPV_PAYLEG or NPV_RECLEG). Only works with those pricer measures.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class**- INVENTORY **Event Property** - NONE
MTM_GROSS_LIABILITY To book NPV gross liability amount at leg level, if negative. Direction of the amount matches the NPV of the trade.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	NPV - Settlement amount of the leg (NPV_PAYLEG or NPV_RECLEG). Only works with those pricer measures.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class**- INVENTORY **Event Property** - NONE
MTM_NET_DIFF To book the difference between the selected pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure 1 - Pricer measure 2, etc.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
NET_INTEREST To book INTEREST - WITHHOLDINGTAX.	**Booking Date** - Today **Effective Date** - Interest Payment Date	NET_INTEREST = INTEREST - WITHHOLDINGTAX.	Any trade event. RATE_RESET	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
NOM To book the nominal of the trade.	**Booking Date** - Today (entered date) **Effective Date** - Trade date	Nominal amount.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_CLEAN_TRADE To book the clean nominal amount of the trade. Same as NOM_CLEAN but on trade date rather than settlement date. Used for Japanese accounting practices.	**Booking Date** - Today (entered date) **Effective Date** - Trade date	Clean nominal amount of the trade, minus discount amount (or plus premium).	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL_TRADE To book the position on the Balance Sheet (dirty amount).	**Booking Date** - Today (entered date) **Effective Date** - Trade date	Dirty nominal amount in product currency.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_TD To book the notional on Trade Date. Can be used instead of COT / COT_REV.	**Booking Date** - Today (entered date) **Effective Date** - Trade date	Notional amount.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
NOM_TD_REV To book the reverse of notional on Start Date. Can be used instead of COT / COT_REV.	**Booking**	Notional amount.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
	Date - Today (entered date) Effective Date - Start date			Event Class - OFF Event Property - NONE
NOM_SD To book the notional on Start Date.	Booking Date - Today (entered date) Effective Date - Start date	Notional amount.	CANCELED_TRADE TERMINATED_ TRADE VERIFIED_TRADE	Retroactivity - FULL Booking Type - N/A Event Class - OFF Event Property - NONE
NOM_CHG To book the notional change (Increase + Decrease).	Booking Date - Today (entered date) Effective Date - Trade date	Notional change amount.	CANCELED_TRADE TERMINATED_ TRADE VERIFIED_TRADE	Retroactivity - FULL Booking Type - N/A Event Class - OFF Event Property - NONE
NOM_MAT To book the notional at maturity.	Booking Date - Today (entered date) Effective Date - Maturity date	Notional at maturity.	CANCELED_TRADE TERMINATED_ TRADE VERIFIED_TRADE	Retroactivity - FULL Booking Type - N/A Event Class - OFF Event Property - NONE
NOM_INC To book the notional increase.	Booking Date - Today (entered date) Effective Date - Trade date	Notional increase amount.	CANCELED_TRADE TERMINATED_ TRADE VERIFIED_TRADE	Retroactivity - FULL Booking Type - N/A Event Class - OFF Event Property - NONE
NOM_DEC To book the notional decrease.	Booking Date - Today (entered date) Effective Date - Trade date	Notional decrease amount.	CANCELED_TRADE TERMINATED_ TRADE VERIFIED_TRADE	Retroactivity - FULL Booking Type - N/A Event Class - OFF Event

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Property - NONE
POSITION_AMOUNT To book the current position amount.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Current position amount in product currency.	POSITION_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
POSITION_VALUATION To book pricer measures on positions.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If no pricer measure is specified, the amount booked is equal to the PL amount.	POSITION_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
RECLASS_ACCRUAL_BOUGHT_ON RECLASS_ACCRUAL_BOUGHT_SHORT_ON RECLASS_ACCRUAL_BOUGHT_LONG_ON RECLASS_ACCRUAL_BOUGHT_OFF RECLASS_ACCRUAL_BOUGHT_SHORT_ OFF RECLASS_ACCRUAL_BOUGHT_LONG_OFF RECLASS_ACCRUAL_SOLD_ON RECLASS_ACCRUAL_SOLD_SHORT_ON RECLASS_ACCRUAL_SOLD_LONG_ON RECLASS_ACCRUAL_SOLD_OFF RECLASS_ACCRUAL_SOLD_SHORT_OFF RECLASS_ACCRUAL_SOLD_LONG_OFF To offset settled (ON) and unsettled (OFF) accrual bought / sold on long and short positions.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	ACCRUAL_FIRST	POSITION_ RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
RECLASS_ACCRUAL_BO_LONG To book ACCRUAL_BO on a long position. You can also use RECLASS_ACCRUAL_BO_ LONG_ON for a settled long position, and RECLASS_ACCRUAL_BO_LONG_OFF for a long position that has not settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	ACCRUAL_BO in val- uation currency.	POSITION_ RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Property - NONE
RECLASS_ACCRUAL_BO_SHORT To book ACCRUAL_BO on a short position. You can also use RECLASS_ACCRUAL_BO_SHORT_ON for a settled short position, and RECLASS_ACCRUAL_BO_SHORT_OFF for a short position that has not settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Accrual BO in product currency.	POSITION_ RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
RECLASS_ACCRUAL_LONG To book accrual B/S + interest + current accrual on a long position. You can also use RECLASS_ACCRUAL_LONG_ON for a settled long position, and RECLASS_ACCRUAL_LONG_OFF for a long position that has not settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Accrual B/S + interest + current accrual in product currency.	POSITION_ RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
RECLASS_ACCRUAL_SHORT To book accrual B/S + interest + current accrual on a short position. You can also use RECLASS_ACCRUAL_SHORT_ON for a settled short position, and RECLASS_ACCRUAL_SHORT_OFF for a short position that has not settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Accrual B/S + interest + current accrual in product currency.	POSITION_ RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
RECLASS_INITPD_LONG To book the initial amount of accrued premium / discount on a long position. You can also use RECLASS_INITPD_LONG_OFF for a settled long position, and RECLASS_INITPD_LONG_OFF for a long position that has not settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Initial amount of accrued premium / discount in product currency.	POSITION_ RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
RECLASS_INITPD_SHORT To book the initial amount of accrued premium / discount on a short position. You can also use RECLASS_INITPD_SHORT_OFF for a settled short position, and RECLASS_INITPD_SHORT_OFF for a short position that has not settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Initial amount of accrued premium / discount in product currency.	POSITION_RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
RECLASS_NOMINAL_LONG To book the dirty amount on a long position. You can also use RECLASS_NOMINAL_LONG_ON for a settled long position, and RECLASS_NOMINAL_LONG_OFF for a long position that has not settled.	**Booking Date**- Today (valuation date) **Effective Date** - Valuation date	Dirty amount in product currency.	POSITION_RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
RECLASS_NOMINAL_SHORT To book the dirty amount on a short position. You can also use RECLASS_NOMINAL_SHORT_ON for a settled short position, and RECLASS_NOMINAL_SHORT_OFF for a short position that has not settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Dirty amount in product currency.	POSITION_RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
RECLASS_POSCOST_LONG To book the Total Cost of a long position.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Total cost of position: All Buy Amounts +All Sell Amounts using the Average Price of the position.	POSITION_RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
RECLASS_POSCOST_SHORT To book the Total Cost of a short position.	**Booking Date** - Today	Total cost of position: All Buy Amounts +All Sell Amounts using the Average Price of the position.	POSITION_RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
	(valuation date) **Effective Date** - Valuation date			**Event Class** - INVENTORY **Event Property** - NONE
RECLASS_POSITION_LONG To book the position amount on a long position. You can also use RECLASS_SETTL_ POSITION_LONG_ON for a settled long position, and RECLASS_SETTL_ POSITION_LONG_OFF for a long position that has not settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Position amount in product currency.	POSITION_ RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
RECLASS_POSITION_SHORT To book the position amount on a short position. You can also use RECLASS_SETTL_ POSITION_SHORT_ON for a settled short position, and RECLASS_SETTL_ POSITION_SHORT_OFF for a short position that has not settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Position amount in product currency.	POSITION_ RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
RECLASS_PREMDISCAMORT_LONG_ON RECLASS_PREMDISCAMORT_LONG_OFF RECLASS_PREMDISCAMORT_SHORT_ON RECLASS_PREMDISCAMORT_SHORT_OFF	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	PREM_DISC	POSITION_ RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
RECLASS_PREMDISC_LONG To book the outstanding premium / discount on a long position. You can also use RECLASS_PREMDISC_ LONG_ON for a settled long position, and RECLASS_PREMDISC _LONG_OFF for a long position that has not settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Outstanding premium / discount amount in product currency. Uses linear or constant yield amortization depending on the Pricing Measure selected in the scheduled task EOD_ POSITION_ VALUATION.	POSITION_ RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
RECLASS_PREMDISC_SHORT To book the outstanding premium / discount on a short position. You can also use RECLASS_PREMDISC_SHORT_ON for a settled short position, and RECLASS_PREMDISC _SHORT_OFF for a short position that has not settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Outstanding premium / discount amount in product currency. Uses linear or constant yield amortization depending on the Pricing Measure selected in the scheduled task EOD_POSITION_VALUATION.	POSITION_RECLASSIFICATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
SEC_SETTLED SEC_FAILED To book actual security deliveries, or failed deliveries. The attached rule must have the STOCK property. You can also use SEC_REV_SETTLED and SEC_REV_FAILED to reverse booking of security deliveries. See CST for cash payments.	**Booking Date** - **Effective Date** - Settle date	Real settlement amount, or failed settlement amount.	Any security payment transfer.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - STOCK
STOCK_POSITION_SD To book the trade quantity / nominal on the settle date. It carries the amount of the stock position for Buy/Sell. For Bond trades, the amount is the nominal if the accounting rule type is STOCK_FV, or the quantity if the accounting rule type is STOCK. For Equity trades, the amount is the quantity. Uses the Trade Explode class.	**Booking Date** - Today **Effective Date** - Settle date / transfer date (book timezone)	Quantity / nominal on settle date.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
STOCK_POSITION_TD To book the trade quantity / nominal on the trade date. It carries the amount of the stock position for Buy/Sell. For Bond trades, the amount is the nominal if the accounting rule type is STOCK_FV, or the quantity if the accounting rule type is STOCK. For Equity trades, the amount is the quantity. Uses the Trade Explode class.	**Booking Date** - Today **Effective Date** - Settle date / transfer date (book timezone)	Quantity / nominal on trade date.	Any trade event.	**Retroactivity** - Any **Booking Type**- N/A **Event Class** - OFF **Event Property** - NONE
VD_<CST accounting event> To book a back-dated CST accounting event for a back-dated transfer.	**Booking Date** = Transfer Settle Date.	Payment amount.	Any back-dated cash payment event.	**Retroactivity** - FULL **Booking Type** - N/A

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
	Effective Date = Transfer Value Date and			**Event Class** - BALANCE **Event Property** - PAYMENT
WAC_ACCRET_EXP To book accretion loss of Weighted Average Cost of a Short Position. WAC_ACCRET_INC To book accretion profit of Weighted Average Cost of a Long Position. WAC_AMORT_EXP To book amortization loss of Weighted Average Cost of a Long Position. WAC_AMORT_INC To book amortization profit of Weighted Average Cost of a Short Position.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Accretion / amor-tization amount.	EOD_WAC	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
WITHHOLDINGTAX WithHoldingTax Amounts. 1 Event is created for each CashFlow.	**Booking Date** - Today **Effective Date** - Tax Payment Date	Tax Amount (Product Currency).	Any trade event, rate reset event.	**Retro-Activity**- Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

2. Accounting Events Cash Management

- Calls Accounts (Balance Reclassification - Refer to the *Client Custody Management User Guide*)
- Customer Transfers, Pledges, Simple Transfers
- Interest Bearing Trades
- Margin Calls

2.1 Customer Transfers, Pledges, Simple Transfers

"All Products" events also apply to customer transfers, pledges, simple transfers.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and settlement date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on settlement date.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
NOM_FULL To book the settlement amount (balance sheet amount).	**Booking Date** - Today **Effective Date** - Settle date	Settlement amount in product currency.	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

2.2 Interest Bearing Trades

"All Products" events also apply to interest bearing trades.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ACCRUAL_PAYABLE ACCRUAL_RECEIVABLE To book ACCRUAL-related pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure.	Margin call position events.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT To book cash contingent between trade date and settlement date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on settlement date.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
INTEREST_PAID INTEREST_RECEIVED To book the interest amount.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Interest Amount (Product Ccy).	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE

2.3 Margin Calls

- "All Products" events also apply to margin calls.
- "Simple Transfers" events also apply to margin calls.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
MARGIN_CASH MARGIN_SECURITY To book margin call related pricer measures.	**Booking Date** - Today **Effective Date** - Valuation date	Pricer measures amounts. One accounting event is created for each pricer measure.	Margin call position events.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Property - NONE

3. Accounting Events Commodities

- Commodity Forwards, Commodity Swaps
- Commodity Index Swaps, Commodity Swaptions
- Precious Metal Deposit Leases

3.1 Commodity Fowards, Commodity Swaps

"All Products" events also apply to commodity forwards, commodity swaps.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ACCRUAL_PAYLEG To book the ACCRUAL_PAYLEG and ACCRUAL_FIRST_PAYLEG pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
ACCRUAL_RECLEG To book the ACCRUAL_RECLEG and ACCRUAL_FIRST_RECLEG pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
COMMODITY To book Commodity CashFlow amount. You can also use COMMDITY_REAL to book the Commodity Cashflow amount in the end date.	**Booking Date** - Valuation date **Effective Date** - Cashflow payment date	Commodity cashflow amount in product currency.	Any trade event. PRICE_FIXING	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
COMMODITY_RESET_REAL To book the interest on the fixing date.	**Booking Date** - Valuation date **Effective Date** - Price fixing date	Interest amount.	Any trade event. PRICE_FIXING	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event**

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Property - NONE
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Principal amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on maturity date. For commodity forwards, you can also use COT_RES_REV to reverse COT on the price fixing date instead of the maturity / termination date.	**Booking Date**- Today **Effective Date** - Maturity date / termination date	Principal amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
MTM_NET To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
MTM_PAYLEG To book NPV-related pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. One accounting event is created for each pricer measure.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
MTM_RECLEG To book NPV-related pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. One accounting event is created for each pricer measure.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Property - NONE
NOM_FULL To book the settlement amount on the settlement date (balance sheet).	**Booking Date** - Today **Effective Date** - Settle date	Settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL_REV To reverse NOM_FULL when a paydown or a liquidation occur.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Liquidated amount.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
REALIZED_PL To book the realized PL.	**Booking Date** - Today **Effective Date** - Later of settlement dates	Difference between clean trade amounts. The Realized Amount is always on the BUY Trade.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
REAL_PL_LD To book the realized PL on the liquidation date.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Difference between clean trade amounts. The Realized Amount is always on the BUY Trade.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

3.2 Commodity Index Swaps, Commodity Swaptions

"All Products" events also apply to commodity index swaps, commodity swaptions

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Principal amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on maturity date. For commodity forwards, you can also use COT_RES_REV to reverse COT on the price fixing date instead of the maturity / termination date.	**Booking Date**- Today **Effective Date** - Maturity date / termination date	Principal amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE

3.3 Precious Metal Deposit Leases

- "All Products" events also apply to commodity forwards, commodity swaps.
- "Commodities" events also apply to precious metal deposit leases.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
PRINCIPAL To book the principal amount.	**Booking Date** - Today **Effective Date** - Start date	Principal amount.	Any trade event.	**Retroactivity**- Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL_DEPOSIT To book the principal amount.	**Booking Date** - Today **Effective Date** - Settlement date	Principal amount.	Any trade event.	**Retroactivity**- Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL_LOAN To book the principal amount.	**Booking Date** - Today **Effective Date** - Settlement date	Principal amount.	Any trade event.	**Retroactivity**- Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

4. Accounting Events Credit Derivatives

4.1 Asset Swaps

"All Products" events also apply to asset swaps.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ACCRUAL_BS To book the amount of accrued coupon bought or sold as part of the trade.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Amount of accrued coupon bought or sold as part of the trade.	CANCELED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
ACCRUAL_PAYLEG To book the ACCRUAL_PAYLEG and ACCRUAL_FIRST_PAYLEG pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
ACCRUAL_RECLEG To book the ACCRUAL_RECLEG and ACCRUAL_FIRST_RECLEG pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Principal amount in product currency. One accounting event is created for each leg. The sub id 1 identifies the asset leg, and the sub id 2 identifies the swap leg.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on maturity date.	**Booking Date**- Today **Effective Date** - Maturity date / termination date	Principal amount in product currency. If the Swap is amortizing, one event is created for each amortizing amount, if there is no principal exchange.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
FWD_NEAR To book cash contingent between trade date and maturity date on XCcy asset swap.	**Booking Date**- Today **Effective Date** - Maturity date / termination date	Principal amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
FWD_NEAR_REV Cash contingent reversal on maturity date on XCcy asset swap.	**Booking Date**- Today **Effective Date** - Maturity date / termination date	Principal amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
FWD_FAR To book cash contingent between trade date and maturity date on XCcy asset swap.	**Booking Date**- Today **Effective Date** - Maturity date / termination date	Principal amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
FWD_FAR_REV Cash contingent reversal on maturity date on XCcy asset swap.	**Booking Date**- Today **Effective Date** - Maturity date / termination date	Principal amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Property - NONE
MTM_NET To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_ TRADE MATURED_ TRADE TRADE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
MTM_PAYLEG To book NPV-related pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. One accounting event is created for each pricer measure.	CANCELED_ TRADE MATURED_ TRADE TRADE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
MTM_RECLEG To book NPV-related pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. One accounting event is created for each pricer measure.	CANCELED_ TRADE MATURED_ TRADE TRADE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE

4.2 CDS ABS Indices, CDS ABS Tranche Indices, CDS ABS

"All Products" events also apply to CDS ABS Indices, CDS ABS Tranche Indices, CDS ABS

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Principal amount in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class**- OFF **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT_REV Cash contingent reversal on maturity date.	**Booking Date** - Today **Effective Date** - Maturity date / termination date	Principal amount in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
FIXED_CORRECTION FLOAT_CORRECTION INTEREST_PREMIUMLEG INTEREST_SHORTFALL INTEREST_SHORTFALL_REIM PRINCIPAL_SHORTFALL PRINCIPAL_SHORTFALL_REIM WRITE_DOWN WRITE_DOWN_REIM To book the corresponding amount from the cashflows.	**Booking Date** - Today **Effective Date** - Cashflow ayment Date	Corresponding amount from the cashflows.	CANCELED_TRADE TERMINATED_TRADE RATE_RESET VERIFIED_TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
MTM_NET To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
NOM_FULL To book the settlement amount on the settlement date (balance sheet).	**Booking Date** - Today **Effective Date** - Settle date	Settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL_REV To reverse NOM_FULL when a paydown occurs.	**Booking Date** - Today **Effective Date** - Paydown date	Paydown amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

4.3 CDS Indices, CDS Index Tranches

"All Products" events also apply to CDS Indices, CDS Index Tranches

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Principal amount in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class**- OFF **Event Property** - NONE
COT_REV Cash contingent reversal on maturity date.	**Booking Date** - Today **Effective Date** - Maturity date / termination date	Principal amount in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
MTM_NET To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
NOM_FULL To book the settlement amount on the settlement date (balance sheet).	**Booking Date** - Today **Effective Date** - Settle date	Settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL_REV To reverse NOM_FULL when a paydown occurs.	**Booking Date** - Today **Effective Date** - Paydown date	Paydown amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

4.4 CDS Index Options, CDS Index Tranche Options, CDS Swaptions

"[All Products]" events also apply to CDS index options, CDS index tranche options, CDS swaptions.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Principal amount in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class**- OFF **Event Property** - NONE
COT_REV Cash contingent reversal on maturity date.	**Booking Date** - Today **Effective Date** - Maturity date / termination date	Principal amount in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
MTM_NET To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE

4.5 Credit Default Swaps, Nth Default CDS, NthLoss CDS

"[All Products]" events also apply to single-name CDS and basket CDS.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ACCRUAL_BS To book the amount of accrued coupon bought or sold as part of the trade.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Amount of accrued coupon bought or sold as part of the trade.	CANCELED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Principal amount in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class**- OFF **Event Property** - NONE
COT_REV Cash contingent reversal on maturity date.	**Booking Date** - Today **Effective Date** - Maturity date / termination date	Principal amount in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
MTM_NET To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
NOM_FULL To book the settlement amount on the settlement date (balance sheet).	**Booking Date** - Today **Effective Date** - Settle date	Settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL_REV To reverse NOM_FULL at termination or maturity.	**Booking Date** - Today **Effective Date** - Termination / maturity date	Settlement amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

4.6 Credit Facilities

"All Products" events also apply to credit facilities

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Principal amount in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class**- OFF **Event Property** - NONE
COT_REV Cash contingent reversal on maturity date.	**Booking Date** - Today **Effective Date** - Maturity date / termination date	Principal amount in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
MTM_NET To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE

5. Accounting Events Equity Derivatives

- CFDs (Contracts for Difference)
- Equities
- Equity Linked Swaps
- Equity Structured Options
- ETOs (Exchange Traded Equity Options)
- OTC Equity Options
- Performance Swaps
- Warrants

5.1 CFDs

"All Products" events also apply to CFDs (contracts for difference).

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
CA_FEE_AM CAPITALRETURN_AM DIVIDEND_AM EXEC_FEE_AM FUNDING_COST_AM INDEMNITY_AM INTEREST_AM PERF_VALUATION FXPERF_VALUATION RIGHT_ISSUE_AM TERMINATION_PL FXTERMINATION_PL To book the corresponding fees computed by the CFD_RESET and CFD_FUNDING processes.	**Booking Date** - Valuation date **Effective Date** - Valuation date	Corresponding fees computed by the CFD_RESET and CFD_FUNDING processes.	POSITION_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
COT To book cash contingent between trade date and settlement date. You can also use COTFX if the Asset and Funding currencies are different.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Expected settlement amount in asset currency. Does not do anything for a terminated traded.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on termination date. You can also use COTFX_REV if the Asset and Funding currencies are different.	**Booking Date** - Today **Effective Date** - Termination date	Expected settlement amount in product currency.	TERMINATED_TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event**

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Property - NONE
REALIZED_PL To book the realized PL on a liquidated trade.	**Booking Date** - Today **Effective Date** - Later of settlement dates	Difference between clean trade amounts.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

5.2 EQUITIES

"All Products" events also apply to equities.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and settlement date. See CON_SEC_VERIFIED for security contingent.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on settlement date.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
DIVIDEND To book a dividend payment generated by the Corporate Action process. You can also use DIVIDEND_REC to post the dividend on the ex-dividend date instead of the effective date.	**Booking Date** - Today or dividend date **Effective Date** - Dividend effective date	Dividend amount in product currency.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
INTEREST To book a dividend payment generated by the Corporate Action process. This is the PL impact on the original	**Booking Date** - Today or dividend payment date **Effective Date** - Dividend payment date	Dividend amount in product currency.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
trade. For the actual cashflow payment, see the product type CA.				**Event Property** - NONE
MTM_FULL_LONG To book NPV-related pricer measures on long positions. You can also use MTM_FULL_OFFLONG for trades that have not settled, and MTM_FULL_ONLONG for trades that have settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. One accounting event is created for each pricer measure.	CANCELED_ TRADE MATURED_ TRADE TRADE_ VALUATION VALUATION_ REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
MTM_FULL_SHORT To book NPV-related pricer measures on short positions. You can also use MTM_FULL_OFFSHORT for trades that have not settled, and MTM_FULL_ONSHORT for trades that have settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. One accounting event is created for each pricer measure.	CANCELED_ TRADE MATURED_ TRADE TRADE_ VALUATION VALUATION_ REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
NOM_CLEAN To book the clean trade amount of the Trade in the trade currency. You can also use NOM_CLEAN_LONG for long trades, and NOM_CLEAN_SHORT for short trades. You can also use NOM_CLEAN_TD to book the clean amount on the trade date instead of the settle date. You can also use NOM_CLEAN_LONG_ TD for long trades, and NOM_CLEAN_ SHORT_TD for short trades.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Clean trade amount: Trade Clean Price * Trade Quantity.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_CLEAN_LONG_REV NOM_CLEAN_LONG_REV_TD To reverse NOM_CLEAN_LONG / NOM_ CLEAN_LONG_TD on the liquidation date for a liquidated trade.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Liquidated amount.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_CLEAN_SHORT_REV NOM_CLEAN_SHORT_REV_TD To reverse NOM_CLEAN_SHORT / NOM_ CLEAN_SHORT_TD on the liquidation date for a liquidated trade.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Liquidated amount.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Property - NONE
NOM_FULL To book the settlement amount on the settlement date (balance sheet).	**Booking Date** - Today **Effective Date** - Settle date	Settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL_REV To reverse NOM_FULL when a liquidation occurs.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Liquidated amount.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_REPOED To book the amount of equity that has been repoed. Note that in order to identify repoed equity trades, your book needs to have the Bond liquidation method.	**Booking Date** - Today **Effective Date** - Repo start date	Price * Quantity in product currency.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_REPOED_REV To reverse NOM_REPOED on the repo end date.	**Booking Date** - Today **Effective Date** - Repo end date	Price * Quantity in product currency.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
POSITION_VALUATION_LONG To book pricer measures for a long position.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is generated for each pricer measure. If no pricer measure is specified, the amount booked is equal to the PL amount.	POSITION_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
POSITION_VALUATION_SHORT To book pricer measures for a short position.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is generated for each pricer measure. If no pricer measure is specified, the amount booked is equal to the PL amount.	POSITION_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
REAL_PL_LD To book the Dirty Realized Amount for a liquidation.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Dirty Price of Trade1 - DirtyPrice of Trade2.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
REALIZED_PL To book the realized PL on a liquidated trade.	**Booking Date** - Today **Effective Date** - Later of settlement dates	Difference between clean trade amounts.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

5.3 Equity Linked Swaps

"All Products" events also apply to equity linked swaps.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ARM To book fee amounts on cashflow type PL_TRANSFER_CLOSE. You can also use EAR to book the fee amount on cashflow type PL_ TRANSFER_OPEN. Specific to Mutation process.	**Booking Date** - Today **Effective Date** - Fee payment date	Fee amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
C To book cash contingent between price fixing date and maturity date.	**Booking Date** - Today **Effective Date** - Price fixing date	Notional adjustment in product currency.	Any trade event. PRICE_FIXING	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Property - NONE
C_REV Cash contingent reversal on maturity date.	**Booking Date** - Today **Effective Date** - Price fixing date / maturity date / termination date	Notional amount in product currency. If the swap is amortizing, one event is created for each amortizing amount.	Any trade event. PRICE_FIXING	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Notional amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on maturity date.	**Booking Date** - Today **Effective Date** - Amortization date / maturity date / termination date	Notional amount in product currency. If the swap is amortizing, one event is created for each amortizing amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
DIVIDEND To book dividend amounts.	**Booking Date** - Today **Effective Date** - Dividend payment date	Dividend Amount (Dividend Currency).	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
INTEREST To book an interest payment. You can also use P_INTEREST to book the interest on the price fixing date.	**Booking Date** - Today or interest payment date, whichever is later **Effective Date** - Interest payment date	Interest amount in product currency. One accounting event is created for each swap leg.	CANCELED_TRADE TERMINATED_TRADE PRICE_FIXING VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
MTM_NET To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
P To book performance fees and dividend amounts. Specific to Mutation process.	**Booking Date** - Today **Effective Date** - Fee payment date	Fees/Div Amount (Fee Currency).	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
PERFORMANCE To book the performance. You can also use P_PERFORMANCE to book the performance on the price fixing date.	**Booking Date** - Today **Effective Date** - Transfer date.	Performance amount in performance currency.	Any trade event. PRICE_FIXING	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

5.4 Equity Structured Options

"All Products" events also apply to equity structured options.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and settlement date. See CON_SEC_VERIFIED for security contingent.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on settlement date.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Property - NONE

5.5 ETOs (Exchange Traded Equity Options)

"All Products" events also apply to ETOs.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and settlement date. See CON_SEC_VERIFIED for security contingent.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on settlement date.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
MTM_FULL_LONG To book NPV-related pricer measures on long positions. You can also use MTM_FULL_OFFLONG for trades that have not settled, and MTM_FULL_ONLONG for trades that have settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. One accounting event is created for each pricer measure.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
MTM_FULL_SHORT To book NPV-related pricer measures on short positions. You can also use MTM_FULL_OFFSHORT for trades that have not settled, and MTM_FULL_ONSHORT for trades that have settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. One accounting event is created for each pricer measure.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
NOM_CLEAN To book the clean trade amount of the Trade in the trade currency. You can also use NOM_CLEAN_LONG for long trades, and NOM_CLEAN_SHORT for short trades. You can also use NOM_CLEAN_TD to book the clean amount on the trade date instead of the settle date. You can also use NOM_CLEAN_LONG_TD for long trades, and NOM_CLEAN_SHORT_TD for short trades.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Clean trade amount: Trade Clean Price * Trade Quantity.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_CLEAN_LONG_REV To reverse NOM_CLEAN_LONG on the liquidation date for a liquidated trade.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Liquidated amount.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_CLEAN_SHORT_REV To reverse NOM_CLEAN_SHORT on the liquidation date for a liquidated trade.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Liquidated amount.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL To book the settlement amount on the settlement date (balance sheet).	**Booking Date** - Today **Effective Date** - Settle date	Settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL_REV To reverse NOM_FULL when a liquidation occurs.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Liquidated amount.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
POSITION_VALUATION_LONG To book pricer measures for a long position.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is generated for each pricer measure. If no pricer measure is specified, the amount booked is equal to the PL amount.	POSITION_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
POSITION_VALUATION_SHORT To book pricer measures for a short position.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is generated for each pricer measure. If no pricer measure is specified, the amount booked is equal to the PL amount.	POSITION_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
REALIZED_PL To book the realized PL on a liquidated trade.	**Booking Date** - Today **Effective Date** - Later of settlement dates	Difference between clean trade amounts.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

5.6 OTC Equity Options

"All Products" events also apply to OTC Options (including commodity OTC options).

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ARM To book fee amounts on cashflow type PL_TRANSFER_CLOSE. You can also use EAR to book the fee amount on cashflow type PL_TRANSFER_OPEN. Specific to Mutation process.	**Booking Date** - Today **Effective Date** - Fee payment date	Fee amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
C To book cash contingent between price fixing date and maturity date.	**Booking Date** - Today **Effective Date** - Price fixing date	Notional adjustment in product currency.	Any trade event. PRICE_FIXING	**Retroactivity** - Any **Booking Type** - N/A

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Class - OFF **Event Property** - NONE
C_REV Cash contingent reversal on maturity date.	**Booking Date** - Today **Effective Date** - Price fixing date / maturity date / termination date	Notional amount in product currency. If the swap is amortizing, one event is created for each amortizing amount.	Any trade event. PRICE_ FIXING	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Notional amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on maturity date.	**Booking Date** - Today **Effective Date** - Amortization date / maturity date / termination date	Notional amount in product currency. If the swap is amortizing, one event is created for each amortizing amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
E To book the Realized OTC Option Premium Amount. You can also use EXP to book the premium amount on a book transfer.	**Booking Date** - Today **Effective Date** - Maturity date / exercise date / termination date	Premium Amount (Premium Currency).	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
EPR To book the OTC Option Premium Amount. You can also use PRS to book the premium amount on settle date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Premium Amount (Fee Currency).	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
MTM_NET To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
P To book fee amounts on the trade date (except premium). Specific to Mutation process. You can also use RT to book the fee amounts on the settle date.	**Booking Date** - Today **Effective Date** - Trade date	Fee Amount (Fee Currency).	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

5.7 Performances Swaps

"[All Products]" events also apply to performance swaps.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Notional amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on maturity date.	**Booking Date** - Today **Effective Date** - Amortization date / maturity date / termination date	Notional amount in product currency. If the swap is amortizing, one event is created for each amortizing amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
MTM_NET To book NPV-related pricer	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_ FULL.		created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.		**Event Class** - INVENTORY **Event Property** - NONE
PERFORMANCE To book the performance.	**Booking Date** - Today **Effective Date** - Performance payment date.	Performance amount in product currency.	Any trade event. PRICE_ FIXING	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

5.8 WARRANTS

"[All Products]" events also apply to warrants.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and settlement date. See CON_SEC_VERIFIED for security contingent.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on settlement date.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
DIVIDEND_REC To book a dividend payment generated by the Corporate Action process.	**Booking Date** - Today or dividend date **Effective Date** - Dividend effective date	Dividend amount in prod- uct currency.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
INTEREST To book a coupon payment generated by the Corporate Action process. This is the PL impact on the original trade. For the actual cashflow payment, see the product type CA.	**Booking Date** - Today or coupon payment date, whichever is later **Effective Date** - Coupon payment date Note that for a bond asset backed, coupon payment date is factor effective date + delay days	Coupon payment amount, based on the trade par amount.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
MTM_FULL_LONG To book NPV-related pricer measures on long positions. You can also use MTM_FULL_ OFFLONG for trades that have not settled, and MTM_FULL_ONLONG for trades that have settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. The accrual is included. One accounting event is created for each pricer measure.	CANCELED_ TRADE MATURED_ TRADE TRADE_ VALUATION VALUATION_ REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
MTM_FULL_SHORT To book NPV-related pricer measures on short positions. You can also use MTM_FULL_ OFFSHORT for trades that have not settled, and MTM_FULL_ ONSHORT for trades that have settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. The accrual is included. One accounting event is created for each pricer measure.	CANCELED_ TRADE MATURED_ TRADE TRADE_ VALUATION VALUATION_ REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
NOM_CLEAN To book the clean nominal amount of the Trade in the trade currency. You can also use NOM_CLEAN_ LONG for long trades, and NOM_ CLEAN_SHORT for short trades.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Clean nominal amount: Trade Clean Price * Trade Quantity * Face Value on settle date.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_CLEAN_REV To reverse NOM_CLEAN on the liquidation date for a liquidated trade. You can also use NOM_CLEAN_ LONG_REV to reverse NOM_ CLEAN_LONG, and NOM_CLEAN_ SHORT_REV to reverse NOM_ CLEAN_SHORT.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Clean nominal amount: Trade Clean Price * Liquidated Quantity * Face Value on Settle Date.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
NOM_FULL To book the settlement amount on the settlement date (balance sheet). You can also use NOM_FULL_ TRADE to book the trade amount in the trade date.	**Booking Date** - Today **Effective Date** - Settle date	Settlement amount in product currency. Dirty Price * Quantity in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL_REV To reverse NOM_FULL when a paydown or a liquidation occur.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Liquidated amount.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_REPOED To book the amount of bond that has been repoed. Note that in order to identify repoed bond trades, your book needs to have the Bond liquidation method. Does not apply to Issuance trades.	**Booking Date** - Today **Effective Date** - Repo start date	Price * Quantity * Face Value on settle date in product currency.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_REPOED_REV To reverse NOM_REPOED on the repo end date. Does not apply to Issuance trades.	**Booking Date** - Today **Effective Date** - Repo end date	Price * Quantity * Face Value on settle date.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
OFF_BALANCE To book the off balance amount.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	This amount depends on the product type and is calculated as follows: - Vanilla and Quantovar: (Quantity * Strike) / (Parity 1 / Parity 2) - Exotic: Quantity * Unit Off-Balance - Capped: (Quantity * ValAbs[(Strike - Strike2)])/(Parity 1 / Parity 2) - Quantofixe: (Quantity * Strike) / FX Rate * (Parity 1 / Parity 2))	VERIFIED_ TRADE, CAN-CELED_TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
POSITION_VALUATION_LONG To book pricer measures for a long position.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is generated for each pricer measure. If no pricer measure is specified, the amount booked is equal to the PL amount.	POSITION_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
POSITION_VALUATION_SHORT To book pricer measures for a short position.	**Booking Date**- Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is generated for each pricer measure. If no pricer measure is specified, the amount booked is equal to the PL amount.	POSITION_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
REALIZED_CLEAN_PL To book the realized PL on a liquidated trade, on the settlement date.	**Booking Date** - Today (liquidation date) or later of settle dates, whichever is later **Effective Date** - Later of settle dates	Difference between clean trade amounts.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
REALIZED_PL To book the realized PL on a liquidated trade.	**Booking Date** - Today **Effective Date** - Later of settlement dates	Difference between clean trade amounts.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class**- REALIZED **Event Property** - NONE
REALIZED_PL_LD To book the Realized Amount for a liquidation.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Difference between dirty trade amounts.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class**- REALIZED **Event Property** - NONE

6. Accounting Events Fixed Income

6.1 Bonds, Issuance Trades

"All Products" events also apply to bonds, issuance trades.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ACCRUAL_BS To book the amount of accrued coupon bought or sold as part of the trade. You can also use ACCRUAL_BS_TD which is the same as ACCRUAL_BS on the trade date. ACCRUAL_BS_TD_REV allows reversing ACCRUAL_BS_TD on the settlement date. You can use ACCRUAL_BS_LONG on a long trade, and ACCRUAL_BS_SHORT on a short trade. ACCRUAL_BS_LONG_REV allows reversing ACCRUAL_BS_LONG, and ACCRUAL_BS_SHORT_REV allows reversing ACCRUAL_BS_SHORT.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Amount of accrued coupon bought or sold as part of the trade.	CANCELED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
ACCRUAL_BS_INT To book the Accrual Bought/Sold Amount of the Trade on the First Coupon.	**Booking Date** - Today or first coupon date, whichever is later **Effective Date** - First Coupon Date	Accrual amount attached to the trade in product currency.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ACCRUAL_BS_REAL To book the realized amount of accrued coupon bought or sold as part of the Corporate Action trade.	**Booking Date** - Today **Effective Date** - Coupon payment date	Accrual amount attached to the trade in product currency.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
ACCRUAL_INC_REAL To book the accrued interest amount as part of the Corporate Action trade.	**Booking Date** - Today **Effective Date** - Coupon payment date	Accrued amount attached to the trade in product currency.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
ACCRUAL_LONG To book the valued accrual amount on a long trade.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Accrual amount in the product currency.	TRADE_ VALUATION VALUATION_ REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
ACCRUAL_SHORT To book the valued accrual amount on a short trade.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Accrual amount in the product currency.	TRADE_ VALUATION VALUATION_ REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
ACCRUAL_PL To book the Accrual Amount for a liquidation.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Accrual Price of Trade1 - Accrual Price of Trade2.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ACCRUAL_REAL To book the realized amount of accrued coupon between liquidated trades. You can also use ACCRUAL_REAL_LD which is the same as ACCRUAL_REAL on the liquidation date.	**Booking Date** - Today (liquidation date) or later of settle dates, whichever is later **Effective Date** - Later of settle dates	Interest accrual, on the par amount being liquidated, from the earlier settlement date up to the later settlement date.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
ACCRUAL_YIELD To book the ACCRUAL_YIELD pricer measure. ACCRUAL_YIELD is the interest on the security, based on the yield implied by the trade price.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	ACCRUAL_YIELD pricer measure amount in the product currency.	TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
CLEAN_REDEMPTION To book the realized PL on a liquidated trade, on a redemption.	**Booking Date** - Today (liquidation date) or later of settle dates, whichever is later **Effective Date** - Later of settle dates	Difference between clean trade amounts.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
COT To book cash contingent between trade date and settlement date. See CON_SEC_VERIFIED for security contingent.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_NOM To book the par amount.	**Booking Date** - Today (entered date) **Effective Date** - Trade date	Par amount of the trade.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT_NOM_REV Par amount reversal on settlement date.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Par amount of the trade.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on settlement date.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COUPON_CLIP To book the realized coupon payment generated by the Corporate Action process (run on security ex-dividend date for the coupon payment).	**Booking Date** - Today or coupon payment date, whichever is later **Effective Date** - Coupon end date	Coupon payment amount, based on the trade par amount.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
INFLATION_AMOUNT To book the inflation adjustment amount on a trade. Used for inflation indexed bonds.	**Booking Date** - Today (liquidation date) or settle date, whichever is later **Effective Date** - Settle date	Inflation adjustment amount that is added to a trade original par amount to determine the current par amount.	VERIFIED_ TRADE CANCELED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
INFLATION_ACCRUAL To book the INFLATION_ ACCRUAL pricer measure. Used for inflation indexed bonds.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	INFLATION_ACCRUAL pricer measure amount: total inflation adjustment since a trade settlement date, up to the next business day.	TRADE_ VALUATION VALUATION_ REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
INFLATION_ACCRUAL_REAL To book the realized inflation for a liquidation. You can also use INFLATION_	**Booking Date** -	Inflation accrual, calculated for the amount being liquidated, from the earlier settlement date up to the later settlement date.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ACCRUAL_REAL_LD which is the same as INFLATION_ ACCRUAL_REAL on the liquidation date. Used for inflation indexed bonds.	Today (liquidation date) or settle date, whichever is later **Effective Date** - Settle date			**Event Class** - REALIZED **Event Property** - NONE
INTEREST To book a coupon payment generated by the Corporate Action process. This is the PL impact on the original trade. For the actual cashflow payment, see the product type CA.	**Booking Date** - Today or coupon payment date, whichever is later **Effective Date** - Coupon payment date Note that for a bond asset backed, coupon payment date is factor effective date + delay days	Coupon payment amount, based on the trade par amount.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
INTEREST_TD To book the Interest Amount (CA) on Liquidation Date (= Trade Date when Comparator Method = TradeDate)	**Booking Date** – Today (liquidation date) **Effective Date** – Trade Date (if Liquidation ComparatorMethod = Trade Date)	Interest Amount (Corporate Action Amount).	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
INTEREST_YIELD To book the realized coupon amount computed by the Corporate Action process using the trade yield.	**Booking Date** - Entered date **Effective Date** - Coupon payment date	Coupon amount computed using the trade yield. It corresponds to the CASH_YIELD pricer measure.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
MTM_FULL_LONG To book NPV-related pricer measures on long positions. You can also use MTM_FULL_ OFFLONG for trades that have not settled, and MTM_FULL_ ONLONG for trades that have settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. The accrual is included. One accounting event is created for each pricer measure.	CANCELED_ TRADE MATURED_ TRADE TRADE_ VALUATION VALUATION_ REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
MTM_FULL_SHORT	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in	CANCELED_ TRADE	**Retroactivity** - ClosingPeriod **Booking Type** -

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
To book NPV-related pricer measures on short positions. You can also use MTM_FULL_OFFSHORT for trades that have not settled, and MTM_FULL_ONSHORT for trades that have settled.		valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. The accrual is included. One accounting event is created for each pricer measure.	MATURED_TRADE TRADE_VALUATION VALUATION_REVERSAL	Reversal **Event Class** - INVENTORY **Event Property** - NONE
MTM_NET To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL. You can also use MTM_NET_LONG for long trades, and MTM_NET_SHORT for short trades. You can also use MTM_NET_OFF for trades that have not settled, and MTM_NET_ON for trades that have settled. You can also use MTM_NET_OFFSHORT for trades that have not settled, and MTM_NET_ONSHORT for trades that have settled. You can also use MTM_NET_OFFSHORT for trades that have not settled, and MTM_NET_ONSHORT for trades that have settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. The amount booked is Clean NPV - Clean Price if the pricer measure is PRICE. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
NOM_CLEAN To book the clean nominal amount of the Trade in the trade currency. You can also use NOM_CLEAN_LONG for long trades, and NOM_CLEAN_SHORT for short trades.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Clean nominal amount: Trade Clean Price * Trade Quantity * Face Value on settle date.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_CLEAN_REV To reverse NOM_CLEAN on the liquidation date for a liquidated trade. You can also use NOM_CLEAN_LONG_REV to reverse NOM_CLEAN_LONG, and NOM_CLEAN_SHORT_REV to reverse NOM_CLEAN_SHORT.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Clean nominal amount: Trade Clean Price * Liquidated Quantity * Face Value on Settle Date.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
NOM_CLEAN_TRADE To book the clean nominal amount of the trade.	**Booking Date** - Today **Effective Date** - Trade date	Clean nominal amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_CLEAN_TRADE_REV To reverse NOM_CLEAN_ TRADE on the settlement date.	**Booking Date** - Today **Effective Date** - Settlement date	Clean nominal amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL To book the settlement amount on the settlement date (balance sheet). You can also use NOM_FULL_ LONG for long trades, and NOM_FULL_SHORT for short trades.	**Booking Date** - Today **Effective Date** - Settle date	Settlement amount in product currency. Dirty Price * Quantity in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL_REV To reverse NOM_FULL when a paydown or a liquidation occur. You can also use NOM_FULL_ LONG_REV to reverse NOM_ FULL_LONG, and NOM_ FULL_SHORT_REV to reverse NOM_FULL_SHORT.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Liquidated amount.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_REPOED To book the amount of bond that has been repoed. Note that in order to identify repoed bond trades, your book needs to have the Bond liquidation method. Does not apply to Issuance trades.	**Booking Date** - Today **Effective Date** - Repo start date	Price * Quantity * Face Value on settle date in product currency.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_REPOED_REV To reverse NOM_REPOED on the repo end date. Does not apply to Issuance trades.	**Booking Date** - Today **Effective Date** - Repo end date	Price * Quantity * Face Value on settle date.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Property - NONE
NOMINAL To book the nominal amount on the settlement date. You can also use NOMINAL_LONG for long trades, and NOMINAL_SHORT for short trades.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Par amount of the trade.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOMINAL_ADJUST Book the Trade Commitment in case the Redemption Price is not 100. You can also use NOMINAL_ADJUST_TD to get the nominal adjustment on the trade date rather than the settlement date.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Difference between Nominal Amount and Redemption Amount (Product Ccy).	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOMINAL_REV To reverse NOMINAL when a liquidation or redemption occurs. You can also use NOMINAL_LONG_REV to reverse NOMINAL_LONG, and NOMINAL_SHORT_REV to reverse NOMINAL_SHORT.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Clean liquidated nominal amount in product currency.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOMINAL_REV_LD To reverse NOMINAL when a liquidation or redemption occurs on trade date, provided your Liquidation Comparator Method is set to TradeDate.	**Booking Date** - Today (liquidation date) **Effective Date** - Trade Date (if Liquidation ComparatorMethod = Trade Date)	Clean liquidated nominal amount in product currency.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PAYDOWN To book a paydown generated by the Corporate Action process.	**Booking Date** - Today (factor entered date) **Effective Date** - Factor value date (factor effective date + delay days)	Amount of original par being paid down determined from the entered factor.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
PAYDOWN_PD_AMORT To book the portion of PAYDOWN_PL related to Premium/Discount Amortization.	**Booking Date** - Today (factor entered date) **Effective Date** - Factor value date (factor effective date + delay days)	Portion of PAYDOWN_PL related to Premium/Discount Amortization.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
PAYDOWN_PD_PL To book the realized discount / premium on a paydown generated by the Corporate Action process.	**Booking Date** - Today (factor entered date) **Effective Date** - Factor value date (factor effective date + delay days)	Outstanding discount / premium minus total accrued discount / premium amortization to date (calculated on a straight-line basis on the portion of principal being paid down as determined from the entered factor).	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
PAYDOWN_PD_YPL To book the realized discount / premium computed on a yield basis on a paydown generated by the Corporate Action process.	**Booking Date** - Today (factor entered date) **Effective Date** - Factor value date (factor effective date + delay days)	Outstanding discount / premium minus total accrued discount / premium amortization to date (calculated on a yield basis on the portion of principal being paid down as determined from the entered factor).	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
PAYDOWN_PL To book the realized PL on a paydown generated by the Corporate Action process.	**Booking Date** - Today (factor entered date) **Effective Date** - Factor value date (factor effective date + delay days)	Realized PL.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
PAYDOWN_REALIZED_PL	**Booking Date** - Today (factor entered date) **Effective Date** - Factor value date (factor effective date + delay days)	PAYDOWN_REALIZED_PL = PAYDOWN_PL - PAYDOWN_PD_ AMORT	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
POSITION_VALUATION_ LONG To book pricer measures for a long position.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency.	POSITION_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
		One accounting event is generated for each pricer measure. If no pricer measure is specified, the amount booked is equal to the PL amount.		**Event Class** - INVENTORY **Event Property** - NONE
POSITION_VALUATION_ SHORT To book pricer measures for a short position.	**Booking Date**- Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is generated for each pricer measure. If no pricer measure is specified, the amount booked is equal to the PL amount.	POSITION_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
PREM_DISC To book the premium / discount associated with the trade. You can also use PREM_ DISC_TD to obtain the premium / discount amount on the trade date rather than the settlement date. PREM_DISC_TD_REV allows reversing PREM_DISC_TD on the settlement date.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Premium / discount amount associated with a trade.	CANCELED_ TRADE VERIFIED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PREM_DISC_AM To book the PREM_DISC pricer measure. Only applicable to unliquidated trades with settlement date <= valuation date, or to liquidated trades with settlement date <= today where settlement date of liquidation trade > today.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	PREM_DISC pricer measure amount: total accrued discount / premium amortization from the trade settlement date until one business day following the valuation date, calculated on a straight-line basis.	TRADE_ VALUATION VALUATION_ REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
PREM_DISC_CALL To book the expected Realized on each Call/Put Date.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Expected Realized on each Call/Put Date.	CANCELED_ TRADE VERIFIED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PREM_DISC_CALLREV Reduces PREM_DISC_CALL on liquidation with liquidated portion.	**Booking Date** - Today **Effective Date** - Liquidation date	Expected Realized portion from liquidation.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Class - REALIZED **Event Property** - NONE
PREM_DISC_REAL To book the realized premium / discount on a liquidated trade. You can also use PREM_DISC_REAL_LD which is the same as PREM_DISC_REAL on the liquidation date.	**Booking Date** - Today (liquidation date) or later of settle dates, whichever is later **Effective Date** - Later of settle dates	Straight-line accrued discount / premium amortization, on the par amount being liquidated, from the earlier settlement date up to the later settlement date.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
PREM_DISC_REV Reduces PREM_DISC on liquidation with liquidated portion.	**Booking Date** - Today **Effective Date** - Liquidation date	Premium / discount amount portion from liquidation.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
PREM_DISC_YIELD To book the PREM_DISC_YIELD pricer measure. Only applicable to unliquidated trades with settlement date <= valuation date, or to liquidated trades with settlement date <= today where settlement date of liquidation trade > today.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	PREM_DISC_YIELD pricer measure amount: total accrued discount / premium amortization from settlement date until one business day following the valuation date, calculated on yield basis.	TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
PREM_DISC_YIELD_REAL To book the realized yield-based premium / discount on a liquidated trade. You can also use PREM_DISC_YIELD_REAL_LD which is the same as PREM_DISC_YIELD_REAL on the liquidation date.	**Booking Date** - Today (liquidation date) or later of settle dates, whichever is later **Effective Date** - Later of settle dates	Yield-based accrued discount / premium amortization, on the par amount being liquidated, from the earlier settlement date up to the later settlement date.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
PREM_DISC_YIELD_INFLATION To book the PREM_DISC_YIELD_INFLATION pricer measure. Used for inflation indexed bonds.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	PREM_DISC_YIELD_INFLATION pricer measure amount: PREM_DISC_YIELD pricer measure minus INFLATION_ACCRUAL pricer measure.	TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Property - NONE
PREM_DISC_YIELD_INFL_REAL To book the realized Premium/Disc (computed on a yield basis) net of inflation for a liquidation. You can also use PREM_DISC_YIELD_INFL_REAL_LD which is the same as PREM_DISC_YIELD_INFL_REAL on the liquidation date. Used for inflation indexed bonds.	**Booking Date** - Today (liquidation date) or later of settle dates, whichever is later **Effective Date** - Later of settle dates	Yield-based accrued discount / premium amortization, calculated for the amount being liquidated, from the earlier settlement date up to the later settlement date.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
PREM_DISC_AM_INFLATION To book the PREM_DISC_INFLATION pricer measure. Used for inflation indexed bonds.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	PREM_DISC_INFLATION pricer measure amount: PREM_DISC pricer measure minus INFLATION_ACCRUAL pricer measure.	TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
PREM_DISC_REAL_INFLATION To book the realized Premium/Disc net of inflation for a liquidation. You can also use PREM_DISC_REAL_INFLATION_LD which is the same as PREM_DISC_REAL_INFLATION on the liquidation date. Used for inflation indexed bonds.	**Booking Date** - Today (liquidation date) or settle date, whichever is later **Effective Date** - Settle date	PREM_DISC_INFLATION pricer measure, calculated for the amount being liquidated, from the earlier settlement date up to the later settlement date.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
REAL_CLEAN_PL_LD REAL_CLEAN_PL_TRADE REAL_CLEAN_YPL_LD To book the realized clean PL on a liquidated trade, on the trade date. Used for Japanese accounting practices.	**Booking Date** - Today (liquidation date) **Effective Date** - Later of liquidation trade dates	Difference between clean trade amounts. The realized amount is always on the BUY.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
REAL_CLEAN_YPL_TRADE To book the realized clean PL	**Booking Date** - Today (liquidation	The earlier trade is pre-accrued / pre-amortized on a YIELD basis up to the later trade date before calculating the PL.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class**

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
on a liquidated trade for discounted securities that accrue on a yield basis (such as zero coupon bonds), on the trade date.	date) **Effective Date** - Later of liquidation trade dates			- REALIZED **Event Property** - NONE
REALIZED_CLEAN_PL To book the realized PL on a liquidated trade, on the settlement date.	**Booking Date** - Today (liquidation date) or later of settle dates, whichever is later **Effective Date** - Later of settle dates	Difference between clean trade amounts.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
REALIZED_CLEAN_YPL To book the realized clean PL on a liquidated trade for discounted securities that accrue on a yield basis (such as zero coupon bonds), on the settlement date.	**Booking Date** - Today (liquidation date) or later of settle dates, whichever is later **Effective Date** - Later of settle dates	The earlier trade is pre-accrued / pre-amortized on a YIELD basis up to the later settlement date before calculating the PL.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
REALIZED_PD_PL To book the realized clean PL on a liquidated trade for discounted securities that accrue on a straight-line basis (such as T-Bills), on the settlement date.	**Booking Date** - Today (liquidation date) or later of settle dates, whichever is later **Effective Date** - Later of settle dates	The earlier trade is pre-accrued / pre-amortized on a straight-line basis up to the later settlement date before calculating the PL.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
REALIZED_PD_TD_PL To book the realized clean PL on a liquidated trade for discounted securities that accrue on a straight-line basis (such as T-Bills), on the trade date.	**Booking Date** - Today (liquidation date) **Effective Date** - Later of liquidation trade dates	The earlier trade is pre-accrued / pre-amortized on a straight-line basis up to the later trade date before calculating the PL.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
REALIZED_PD_TD_YPL To book the realized clean PL on a liquidated trade for securities that accrue on a yield basis, on the trade date.	**Booking Date** - Today (liquidation date) **Effective Date** - Later of liquidation trade dates	The earlier trade is pre-accrued / pre-amortized on a YIELD basis up to the later trade date before calculating the PL.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
REALIZED_PD_YPL To book the realized clean PL on a liquidated trade for securities that accrue on a yield basis, on the settlement date.	**Booking Date** - Today (liquidation date) or later of settle dates, whichever is later **Effective Date** - Later of settle dates	The earlier trade is pre-accrued / pre-amortized on a YIELD basis up to the later settlement date before calculating the PL.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
REALIZED_PL To book the realized PL on a liquidated trade.	**Booking Date** - Today **Effective Date** - Later of settlement dates	Difference between clean trade amounts.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class**- REALIZED **Event Property** - NONE
REALIZED_PL_LD To book the Realized Amount for a liquidation.	**Booking Date** - Today **Effective Date** - Later of settlement dates	Difference between dirty trade amounts.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class**- REALIZED **Event Property** - NONE
REDEMPTION To book the realized PL on a liquidated trade from a redemption.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Difference between clean trade amounts.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class**- REALIZED **Event Property** - NONE
SECURITY_REDEMPTION_PL To book the Realized Amount for a Security Redemption. The P&L is first posted using REALIZED_CLEAN_PL and REALIZED_CLEAN_PL_ TRADE, which are then offset using SECURITY_ REDEMPTION_PL.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Difference between dirty trade amounts.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class**- REALIZED **Event Property** - NONE

6.2 Bonds (Asset Backed Bonds)

- "All Products" events also apply to asset backed bonds.
- "Bonds" events also apply to asset backed Bonds

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
PAYDOWN To book a paydown generated by the Corporate Action process.	**Booking Date** - Today (factor entered date) **Effective Date** - Factor value date (factor effective date + delay days)	Amount of original par being paid down determined from the entered factor.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PAYDOWN_PAYMENT To book a paydown generated by the Corporate Action process.	**Booking Date** - Today (factor entered date) or factor effective date plus delay days, whichever is later **Effective Date** - Factor effective date plus delay days	Amount of original par being paid down determined from the entered factor.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PAYDOWN_PD_PL To book the realized discount / premium on a paydown generated by the Corporate Action process.	**Booking Date** - Today (factor entered date) **Effective Date** - Factor value date (factor effective date + delay days)	Outstanding discount / premium minus total accrued discount / premium amortization to date (calculated on a straight-line basis on the portion of principal being paid down as determined from the entered factor).	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
PAYDOWN_PD_YPL To book the realized discount / premium computed on a yield basis on a paydown generated by the Corporate Action process.	**Booking Date** - Today (factor entered date) **Effective Date** - Factor value date (factor effective date + delay days)	Outstanding discount / premium minus total accrued discount / premium amortization to date (calculated on a yield basis on the portion of principal being paid down as determined from the entered factor).	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
PAYDOWN_PL To book the realized PL on a paydown generated by the Corporate Action process.	**Booking Date** - Today (factor entered date) **Effective Date** - Factor value date (factor effective date + delay days)	Outstanding discount/premium on the portion of principal being paid down as determined from the entered factor.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

6.3 Brady Bonds

- "All Products" events also apply to brady bonds.
- "Bonds" events also apply to brady bonds

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ACCRUAL_PIK To book the accrued interest based on the capitalization rate.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Accrued interest based on the capitalization rate. You can use any accrual-releated pricer measure instead of ACCRUAL: <pricer_measure>_PIK.	CANCELED_ TRADE MATURED_ TRADE TRADE_ VALUATION VALUATION_ REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
ACCRUAL_NOPIK To book the difference between the accrual and the capitalized accrual.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	ACCRUAL_NOPIK = ACCRUAL - ACCRUAL_ PIK. You can use any accrual-releated pricer measure instead of ACCRUAL: <pricer_measure>_ NOPIK.	CANCELED_ TRADE MATURED_ TRADE TRADE_ VALUATION VALUATION_ REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
PIK_INTEREST To book the PIK interest based on the capitalization rate on the AMORTIZATION/PIK_INTEREST corporate action trade.	**Booking Date** - Today **Effective Date** - Corporate action date	PIK interest based on the capitalization rate.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PAYDOWN To book a paydown on the AMORTIZATION/PIK_INTEREST corporate action trade.	**Booking Date** - Today**Effective Date** - Corporate action date	Total paid down amount: PAYDOWN = PAYDOWN_ NOPIK + PAYDOWN_PIK You should either use PAYDOWN, or PAYDOWN_NOPIK and PAYDOWN_PIK.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PAYDOWN_PIK To book the amortization of the PIK Interest only.	**Booking Date** - Today**Effective Date** - Corporate action date	Amortization of the PIK Interest only.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
PAYDOWN_NOPIK To book the amortization of the face value only.	Booking Date - TodayEffective Date - Corporate action date	Amortization of the face value only.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	Retroactivity - FULL Booking Type - N/A Event Class - BALANCE Event Property - NONE

6.4 Bond Options

"All Products" events also apply to bond options.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book the cash contingent between the trade and the maturity date.	Booking Date - Today Effective Date - Trade date / transfer date (book timezone)	Underlying amount * strike in option currency.	Any trade event.	Retroactivity - Any Booking Type - N/A Event Class - OFF Event Property - NONE
COT_REV Cash contingent reversal on maturity date.	Booking Date - Today Effective Date - Maturity date / termination date	Underlying amount * strike in option currency.	CANCELED_TRADE EXERCISED_TRADE TERMINATED_TRADE MATURED_TRADE	Retroactivity - Any Booking Type - N/A Event Class - OFF Event Property - NONE

6.5 Buy Sell Backs

"All Products" events also apply to buy sell backs.

"Simple Repos" events also apply to buy sell backs.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COLL_INTEREST To book coupon payments on the collateral during the buy sell back period. Does not apply to pass-through buy sell back trades.	Booking Date - Today Effective Date - Coupon payment date	Coupon payment on the collateral in product currency.	Any trade event.	Retroactivity - Any Booking Type - N/A Event Class - BALANCE Event Property -

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				NONE
COLL_INTEREST_REV To reverse COLL_INTEREST on the end date.	**Booking Date** - Today **Effective Date** - Buy sell back end date / termination date	Coupon payment on the collateral in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
FUNDING_COST To book the funding cost amount.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Funding cost amount.	CANCELED_ TRADE MATURED_ TRADE TRADE_ VALUATION VALUATION_ REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
INDEMNITY To book the indemnity resulting from a coupon payment during the buy sell back period.	**Booking Date** - Today **Effective Date** - Buy sell back end date	Coupon payment on the collateral in product currency.	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

6.6 Corporate Actions

"All Products" events also apply to corporate actions.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
CTC_TD To book the Cost of Carry (computed by position engine) on trade date (Funding corporate action). You can also use CTC_SD to book the Cost of Carry on the settlement date instead.	**Booking Date** - Today **Effective Date** - Trade date	Principal amount in product currency. One accounting event is created for each leg. The sub id 1 identifies the asset leg, and the sub id 2 identifies the swap leg.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
REALIZED_PL To book the realized PL on a liquidated trade for redemption type of corporate actions. Note that for coupons and dividends, the PL accounting occurs on the original trade, not the CA trade. See INTEREST.	**Booking Date** - Today **Effective Date** - Later of settlement dates	Difference between clean trade amounts.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

6.7 Repos

"All Products" events also apply to repos.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
CASH_DEPOSIT To book the cash amount of a repo.	**Booking Date** - Today or repo start date, whichever is later **Effective Date** - Repo start date	Cash amount in repo currency.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
CASH_DEPOSIT_REV To reverse CASH_DEPOSIT on the end date.	**Booking Date** - Today **Effective Date** - Repo end date	Cash amount in repo currency.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
CASH_LOAN To book the cash amount of a reverse repo.	**Booking Date** - Today or repo start date, whichever is later **Effective Date** - Repo start date	Cash amount in repo currency.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
CASH_LOAN_REV To reverse CASH_LOAN on the end date.	**Booking Date** - **Effective Date** - Repo end date	Cash amount in repo currency.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Property - NONE
COLL_COT To book the collateral contingency between the trade date and the settlement date. You can also use COLL_COT_CCY to book the collateral contingent on the settle date.	**Booking Date** - **Effective Date** - Trade date / transfer date (book timezone)	Collateral amount in collateral currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COLL_COT_REV To reverse COLL_COT on the settlement date. You can also use COLL_COT_CCY_REV to reverse COLL_COT_CCY.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Collateral amount in collateral currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COLL_INTEREST To book coupon payments on the collateral during the repo period. Does not apply to pass-through repo trades.	**Booking Date** - Today **Effective Date** - Coupon payment date	Coupon payment on the collateral in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
COLL_INTEREST_REV To reverse COLL_INTEREST on the end date.	**Booking Date** - Today **Effective Date** - Repo end date / termination date	Coupon payment on the collateral in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
COLL_PRINCIPAL Amount of principal of the collateral that is amortized.	**Booking Date** - Today **Effective Date** – Principal payment date	Amortized principal payment on the collateral in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and settlement date. See CON_SEC_VERIFIED for security contingent.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on settlement date.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
INDEMNITY To book the indemnity resulting from a coupon payment during the repo period.	**Booking Date** - Today **Effective Date** - Repo end date	Coupon payment on the collateral in product currency.	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
NOM_CLEAN To book the clean nominal amount of the Trade in the trade currency. You can also use NOM_CLEAN_LONG for long trades, and NOM_CLEAN_SHORT for short trades.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Clean nominal amount: Trade Clean Price * Trade Quantity * Face Value on settle date.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_CLEAN_REV To reverse NOM_CLEAN on the liquidation date for a liquidated trade. You can also use NOM_CLEAN_LONG_ REV to reverse NOM_CLEAN_LONG, and NOM_CLEAN_SHORT_REV to reverse NOM_CLEAN_SHORT.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Clean nominal amount: Trade Clean Price * Liquidated Quantity * Face Value on Settle Date.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL To book the amount of collateral on the collateral start date (balance sheet).	**Booking Date** - Today **Effective Date** - Collateral start date	Collateral amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Property - NONE
NOM_FULL_REV To reverse NOM_FULL on the collateral end date.	**Booking Date** - Today **Effective Date** - Collateral end date	Collateral amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOMINAL To book the nominal amount on settlement date. Used for Japanese accounting practices.	**Booking Date** - Today or repo start date, whichever is later **Effective Date** - Repo start date	Par amount of the trade.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOMINAL_REV To reverse NOMINAL on the end date. Used for Japanese accounting practices.	**Booking Date** - Today **Effective Date** - Repo end date	Par amount of the trade.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOMINAL_TRADE To book the nominal amount on trade date. Used for Japanese accounting practices.	**Booking Date** - Today **Effective Date** - Repo trade date	Par amount of the trade.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL To book the repo principal amount. You can also use PRINCIPAL_START to book the principal on the principal start date. You can also use PRINCIPAL_MATURITY to book the principal on the principal end date.	**Booking Date** - Today **Effective Date** - Principal payment date	Principal amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
PRINCIPAL_DEP_REV To reverse PRINCIPAL_DEPOSIT on the end date.	**Booking Date** - Today or repo end date, whichever is later **Effective Date** - Repo end date / termination date	Money principal amount.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL_DEPOSIT To book the money principal of a deposit. You can also use PRINCIPAL_DEPOSIT_ TD which is the same as PRINCIPAL_ DEPOSIT on the trade date. You can also use PRINCIPAL_DEP_ START to book the principal on the principal start date. You can also use PRINCIPAL_DEP_END to book the principal on the principal end date.	**Booking Date** - Today or repo start date, whichever is later **Effective Date** - Repo start date	Money principal amount.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL_LOAN To book the money principal of a loan. You can also use PRINCIPAL_LOAN_TD which is the same as PRINCIPAL_LOAN on the trade date. You can also use PRINCIPAL_LOAN_ START to book the principal on the principal start date. You can also use PRINCIPAL_LOAN_END to book the principal on the principal end date.	**Booking Date** - Today or repo start date, whichever is later **Effective Date** - Repo start date	Money principal amount.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL_LOAN_REV To reverse PRINCIPAL_LOAN on the end date.	**Booking Date** - Today or repo end date, whichever is later **Effective Date** - Repo end date	Money principal amount.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
REPO_INTEREST To book the repo interest plus indemnity.	**Booking Date** - Today **Effective Date** - Repo end date	Interest plus indemnity amounts.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

6.8 Security Lending

"All Products" events also apply to security lending trades.

"Repos" events also apply to security lending trades.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
FEE_ACCRUAL To book fee pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer Measure Amount (Valuation Ccy).	TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity**- ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
SECLENDING_FEE To book the security lending fee amount.	**Booking Date** - Today **Effective Date** - Security lending end date	Fee amount.	Any trade event.	**Retroactivity**- Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
SECLENDING_INTEREST To book the security lending interest plus indemnity.	**Booking Date** - Today **Effective Date** - Security lending end date	Interest plus indemnity amounts.	Any trade event.	**Retroactivity**- Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

6.9 Simple Security Lending

"All Products" events also apply to simple security lending trades.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ACCRUAL_BS To book the amount of accrued coupon bought or sold as part of the trade.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Amount of accrued coupon bought or sold as part of the trade.	CANCELED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
ACCRUAL_BS_REV Reversal of ACCRUAL_BS on liquidation.	**Booking Date** - Today	Amount of accrued coupon bought or sold as part of the trade.	CANCELED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking**

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
	or settle date, whichever is later **Effective Date** - Settle date			**Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
COLL_COT To book the collateral contingency between the trade date and the settlement date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Collateral amount in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COLL_COT_REV To reverse COLL_COT on the settlement date.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Collateral amount in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COLL_INTEREST To book coupon payments on the collateral during the repo period. Does not apply to pass-through repo trades.	**Booking Date** - Today **Effective Date** - Coupon payment date	Coupon payment on the collateral in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
COLL_INTEREST_REV To reverse COLL_INTEREST on the end date.	**Booking Date** - Today **Effective Date** - Repo end date / termination date	Coupon payment on the collateral in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
COLL_NOM_CLEAN To book the security amount of the Trade in the trade currency.	**Booking Date** - Today or settle date, whichever is later **Effective**	Security amount.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event**

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
	Date - Settle date			**Property** - NONE
COLL_NOM_CLEAN_REV To reverse COLL_NOM_CLEAN on the liquidation date for a liquidated trade.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Clean nominal amount: Trade Clean Price * Liquidated Quantity * Face Value on Settle Date.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
COLL_NOM_FULL To book the settlement amount on the settlement date (balance sheet).	**Booking Date** - Today **Effective Date** - Settle date	Settlement amount in trade currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
COLL_NOM_FULL_REV To reverse COLL_NOM_FULL when a paydown or a liquidation occur.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Liquidated amount.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type**- N/A **Event Class** - BALANCE **Event Property** - NONE
COT To book cash contingent between trade date and settlement date. See CON_SEC_VERIFIED for security contingent. You can also use COT_RES to book the contingent amount on the reset date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Expected settlement amount in product currency.	Any trade event. RATE_RESET	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on settlement date. You can also use COT_RES_REV to reverse COT_RES.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Expected settlement amount in product currency.	Any trade event. RATE_RESET	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
INDEMNITY To book the indemnity resulting from a coupon payment during the repo period.	**Booking Date** - Today **Effective Date** - Repo end date	Coupon payment on the collateral in product currency.	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
INDEMNITY_ACCRUAL To book pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricing Measure Amount (Valuation Ccy).	TRADE_ VALUATION VALUATION_ REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
NOM_CLEAN To book the clean nominal amount of the Trade in the trade currency.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Clean nominal amount: Trade Clean Price * Trade Quantity * Face Value on settle date.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_CLEAN_REV To reverse NOM_CLEAN on the liquidation date for a liquidated trade.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Clean nominal amount: Trade Clean Price * Liquidated Quantity * Face Value on Settle Date.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL To book the amount of collateral on the collateral start date (balance sheet).	**Booking Date** - Today **Effective Date** - Collateral start date	Security amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
NOM_FULL_REV To reverse NOM_FULL on the collateral end date.	**Booking Date** - Today **Effective Date** - Collateral end date	Security amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PREM_DISC To book the premium / discount associated with the trade.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Premium / discount amount associated with a trade.	CANCELED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PREM_DISC_AM To book the PREM_DISC pricer measure. Only applicable to unliquidated trades with settlement date <= valuation date, or to liquidated trades with settlement date <= today where settlement date of liquidation trade > today.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	PREM_DISC pricer measure amount: total accrued discount / premium amortization from the trade settlement date until one business day following the valuation date, calculated on a straight-line basis. One Accounting Event is created for each Pricer Measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	TRADE_VALUATION VALUATION_REVERSAL CANCELED_TRADE MATURED_TRADE	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
PREM_DISC_REV To reverse PREM_DISC on a liquidation.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Amount of accrued coupon bought or sold as part of the trade.	CANCELED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL_DEPOSIT To book the money principal of a deposit.	**Booking Date** - Today or repo start date, whichever is later **Effective Date** - Repo start date	Money principal amount.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
PRINCIPAL_LOAN To book the money principal of a loan.	**Booking Date** - Today or repo start date, whichever is later **Effective Date** - Repo start date	Money principal amount.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
REALIZED_CLEAN_PL To book the realized PL on a liquidated trade, on the settlement date.	**Booking Date** - Today (liquidation date) or later of settle dates, whichever is later **Effective Date** - Later of settle dates	Difference between clean trade amounts.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
REALIZED_PL To book the realized PL on a liquidated trade.	**Booking Date** - **Effective Date** - Later of settlement dates	Difference between clean trade amounts.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

6.10 Simple Repos

"All Products" events also apply to simple repos.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
CASH_DEPOSIT To book the cash amount of a repo.	**Booking Date** - Today or repo start date, whichever is later **Effective Date** - Repo start date	Cash amount in repo currency.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
CASH_DEPOSIT_REV To reverse CASH_DEPOSIT on the end date.	**Booking Date** - Today **Effective Date** - Repo end date	Cash amount in repo currency.	CANCELED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
			TERMINATED_ TRADE VERIFIED_ TRADE	**Event Class** - BALANCE **Event Property** - NONE
CASH_LOAN To book the cash amount of a reverse repo.	**Booking Date** - Today or repo start date, whichever is later **Effective Date** - Repo start date	Cash amount in repo currency.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
CASH_LOAN_REV To reverse CASH_LOAN on the end date.	**Booking Date** - Today **Effective Date** - Repo end date	Cash amount in repo currency.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
COLL_INTEREST To book coupon payments on the collateral during the repo period. Does not apply to pass-through repo trades.	**Booking Date** - Today **Effective Date** - Coupon payment date	Coupon payment on the collateral in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
COLL_INTEREST_REV To reverse COLL_INTEREST on the end date.	**Booking Date** - Today **Effective Date** - Repo end date / termination date	Coupon payment on the collateral in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
COT To book cash contingent between trade date and settlement date. See CON_SEC_VERIFIED for security contingent.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT_REV Cash contingent reversal on settlement date.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
NOMINAL To book the nominal amount on the settlement date.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Par amount of the trade.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOMINAL_REV To reverse NOMINAL when a liquidation or redemption occurs.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Clean liquidated nominal amount in product currency.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOMINAL_TRADE To book the nominal amount on trade date. Used for Japanese accounting practices.	**Booking Date** - Today **Effective Date** - Repo trade date	Par amount of the trade.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL To book the repo principal amount.	**Booking Date** - Today **Effective Date** - Principal payment date	Principal amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL_DEP_REV To reverse PRINCIPAL_ DEPOSIT on the end date.	**Booking Date** - Today or repo end date, whichever is later **Effective Date** - Repo end date / termination date	Money principal amount.	CANCELED_ TRADE TERMINATED_ TRADE VERIFIED_ TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Property - NONE
PRINCIPAL_DEPOSIT To book the money principal of a deposit.	**Booking Date** - Today or repo start date, whichever is later **Effective Date** - Repo start date	Money principal amount.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL_LOAN To book the money principal of a loan.	**Booking Date** - Today or repo start date, whichever is later **Effective Date** - Repo start date	Money principal amount.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL_LOAN_REV To reverse PRINCIPAL_LOAN on the end date.	**Booking Date** - Today or repo end date, whichever is later **Effective Date** - Repo end date	Money principal amount.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type**- N/A **Event Class** - BALANCE **Event Property** - NONE

6.11 Stock Collaterals, Stock Loans

"All Products" events also apply to stock collaterals, stock loans.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and settlement date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type**- N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on settlement date.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class**

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				- OFF **Event Property** - NONE
NOM_FULL To book the settlement amount on the settlement date (balance sheet).	**Booking Date** - Today **Effective Date** - Settle date	Settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

7. Accounting Events Futures and Future Options

- Futures and Future Options

7.1 Futures and Future Options

"All Products" events also apply to futures and future options.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and settlement date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Underlying amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_CON To book the principal amount.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Principal amount = (Nominal Amount in trade screen) * (Trade Price / Contract Size) * (Tick Value/ Tick Size).		**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_CON_REV Cash contingent reversal on termination date.	**Booking Date** - Today **Effective Date** - Termination date	Principal amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on termination date. You can also use COT_REV_SD to reverse COT on settlement date.	**Booking Date** - Today **Effective Date** - Termination date	Expected settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
INTEREST To book a dividend payment generated by the Corporate Action process.	**Booking Date** - Today or	Dividend amount in product currency.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - FULL **Booking Type** - N/A

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
This is the PL impact on the original trade. For the actual cashflow payment, see the product type CA.	dividend payment date **Effective Date** - Dividend payment date			**Event Class** - REALIZED **Event Property** - NONE
MTM_FULL_LONG To book NPV-related pricer measures on long positions. You can also use MTM_FULL_OFFLONG for trades that have not settled, and MTM_FULL_ONLONG for trades that have settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. One accounting event is created for each pricer measure.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
MTM_FULL_SHORT To book NPV-related pricer measures on short positions. You can also use MTM_FULL_OFFSHORT for trades that have not settled, and MTM_FULL_ONSHORT for trades that have settled.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. One accounting event is created for each pricer measure.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
NOM_CLEAN To book the clean trade amount of the Trade in the trade currency. You can also use NOM_CLEAN_LONG for long trades, and NOM_CLEAN_SHORT for short trades. You can also use NOM_CLEAN_TD to book the clean amount on the trade date instead of the settle date. You can also use NOM_CLEAN_LONG_TD for long trades, and NOM_CLEAN_SHORT_TD for short trades.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Clean trade amount: Trade Clean Price * Trade Quantity.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_CLEAN_LONG_REV NOM_CLEAN_LONG_REV_TD To reverse NOM_CLEAN_LONG / NOM_CLEAN_LONG_TD on the liquidation date for a liquidated trade.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Liquidated amount.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
NOM_CLEAN_SHORT_REV NOM_CLEAN_SHORT_REV_TD To reverse NOM_CLEAN_SHORT / NOM_CLEAN_SHORT_TD on the liquidation date for a liquidated trade.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Liquidated amount.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL To book the settlement amount on the settlement date (balance sheet). You can also use NOM_FULL_TD to book the settlement amount on trade date. You can also use NOM_FULL_CON.	**Booking Date** - Today **Effective Date** - Settle date	Settlement amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL_REV To reverse NOM_FULL when a liquidation occurs. You can also use NOM_FULL_TD_ REV to reverse NOM_FULL_TD. You can also use NOM_FULL_CON_ REV to reverse NOM_FULL_CON.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Liquidated amount.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
POSITION_VALUATION_LONG To book pricer measures for a long position.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is generated for each pricer measure. If no pricer measure is specified, the amount booked is equal to the PL amount.	POSITION_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
POSITION_VALUATION_SHORT To book pricer measures for a short position.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is generated for each pricer measure. If no pricer measure is specified, the amount booked is equal to the PL amount.	POSITION_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
REALIZED_PL To book the realized PL on a liquidated trade.	**Booking Date** - Today **Effective Date** - Later of settlement dates	Difference between clean trade amounts.	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
REALIZED_PL_SETTLE To book the realized PL on the day after liquidation.	**Booking Date** - Today **Effective Date** - Next business day after liquidation date	Quantity Liquidated * (Buy Price - Sell Price)	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
REALIZED_PL_TRADE To book the full realized amount when a Liquidation occurs.	**Booking Date** - Today **Effective Date** - Later of liquidation dates	Quantity Liquidated * (Buy Price - Sell Price)	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

8. Accounting Events FX

8.1 FX

"All Products" events also apply to FX products.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and settlement date. You can also use COT_RES to book cash contingent on reset date for FX NDF trades. You can also use COT_NEAR_LEG and COT_FAR_LEG for the near and far legs of an FX swap.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Notional amount in product currency. One accounting event is created for each currency. If there is a split currency, the trade is split into two trades against the split currency, resulting in the creation of four accounting events.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on settlement date. You can also use COT_RES_REV to reverse COT_RES. You can also use COT_REV_NEAR_LEG to revers COT_NEAR_LEG, and COT_REV_FAR_LEG to reverse COT_FAR_LEG.	**Booking Date** - Today **Effective Date** - Settle date / termination date	Notional amount in product currency. One accounting event is created for each currency. If there is a split currency, the trade is split into two trades against the split currency, resulting in the creation of four accounting events.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COTFX To book the Notional Amount for the base Currency. Should only be used for CRE generation.	**Booking Date** - Today **Effective Date** - Trade date	Notional Amount for the base Currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_CLEAN To book the notional amount of the Trade in the trade currency. You can also use NOM_FULL which does the exact same thing.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Notional amount in product currency. One accounting event is created for each currency. If there is a split currency, the trade is split into two trades against the split currency, resulting in the creation of four accounting events.	CANCELED_TRADE TERMINATED_TRADE VERIFIED_TRADE	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
NOM_CLEANFX Book the Balance Sheet Position. Should only be used for CRE generation. You can also use NOM_CLEANFX_FIX.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Notional Amount for the base Currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_CLEANFX_REV To reverse NOM_CLEANFX. Should only be used for CRE generation.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Settle date	Notional Amount for the base Currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
FX_VALUATION To book NPV-related pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	FX_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
MTM_FX To book NPV-related pricer measures. Event not generated when valuation date = settlement date.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure.	TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
REALIZED_PL To book the realized PL on a liquidated trade. You can also use REALIZED_NEARLEG_PL and REALIZED_FARLEG_PL for the near and far legs of an FX swap.	**Booking Date** - Today **Effective Date** - Later of settlement dates	Difference between clean trade amounts.	LIQUIDATED_POSITION UNLIQUIDATED_POSITION	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
SPLIT_VAL To book the notional amount on MinSettleDate when there is a split date.	**Booking Date** - Today **Effective Date** - Earlier of settle dates	Notional Amount for currency paid on MinSettleDate. One accounting event is created for the currency on MinSettleDate. If there is a split currency, the trade is split into two trades against the split currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
SPLIT_VAL_REV To book the notional amount on MaxSettleDate when there is a split date.	**Booking Date** - Today **Effective Date** - Later of settle dates	Notional Amount for currency paid on MaxSettleDate. One accounting event is created for the currency on MaxSettleDate. If there is a split currency, the trade is split into two trades against the split currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

8.2 FX Forwards, FX Option Forwards, FX Swaps

"All Products" events also apply to FX Forwards, FX Option Forwards, FX Swaps.

"FX" events also apply to FX Forwards, FX Option Forwards, FX Swaps.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
NOMINAL To book the FX Forward Contingent Amount.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Theoretical spot date	Theoretical Spot Value Amount.	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PREM_DISC To book the premium / discount associated with the trade.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Spot date	Premium / discount amount in quoting currency: difference between the theoretical spot amount computed using the Spot Rate and the forward price of the Trade.	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PREM_DISC_AM To book the PREM_DISC pricer measure.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	PREM_DISC pricer measure amount in pricer measure currency.	TRADE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Class - INVENTORY **Event Property** - NONE
PREM_DISC_REAL To book the realized premium / discount amount.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Spot date	Realized premium / discount amount in quoting currency.	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

8.3 FX NDFs and FX NDF Swaps

- "All Products" events also apply to FX NDFs and FX NDF swaps.
- "FX" events also apply to FX NDFs and FX NDF swaps.
- "FX Forwards" events also apply to FX NDFs and FX NDF swaps.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
REALIZED To book the FX NDF Settlement Amount. You can also use REALIZED_SD to book the amount on the trade settlement date.	**Booking Date** - Today or settle date, whichever is later **Effective Date** - Spot date or reset date.	Settlement amount.	Any trade event. RATE_ RESET	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
COT_RES_FAR_LEG To book cash contingent on reset date for FX NDF swap trades - Far leg.	**Booking Date** - Today **Effective Date** - Reset date	Notional amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_RES_NEAR_LEG To book cash contingent on reset date for FX NDF swap trades - Near leg.	**Booking Date** - Today **Effective Date** - Reset date	Notional amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE

9. Accounting Events FX Options

"[All Products]" events also apply to FX products.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Notional amount in product currency. One accounting event is created for each currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on maturity date.	**Booking Date** - Today **Effective Date** - Maturity date.	Notional amount in product currency. One accounting event is created for each currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE

10. Accounting Events Interest Rate Derivatives

- Cap Floors, Generic Options, Swaptions
- Single Swap Legs
- Swaps, NDS, Spread Locks, XCcy Swaps

10.1 Cap Floors, Generic Options, Swaptions

"All Products" events also apply to cap floors, generic options, swaptions.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Notional amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class**- OFF **Event Property** - NONE
COT_REV Cash contingent reversal on maturity date.	**Booking Date** - Today **Effective Date** - Maturity date / termination date	Notional amount in product currency. If the cap floor is amortizing, one event is created for each amortizing amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
MTM_NET To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE

10.2 Single Swap Legs

"All Products" events also apply to single swap legs.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Notional amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class**- OFF **Event Property** - NONE
COT_REV Cash contingent reversal on maturity date.	**Booking Date** - Today **Effective Date** - Maturity date / termination date	Notional amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
MTM_NET To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
NOM_FULL To book the principal amount if the swap has a principal exchange.	**Booking Date** - Today **Effective Date** - Settle date	Principal amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL_REV To reverse NOM_FULL at termination / maturity.	**Booking Date** - Today **Effective Date** - Termination / maturity date	Principal amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

10.3 Structured Products

"All Products" events also apply to structured products.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
GLOBAL_ACCRUAL To book ACCRUAL-related pricer measures on the whole structured product.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Global amount of pricer measures for the whole structured product.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
GLOBAL_MTM To book NPV-related pricer measures on the whole structured product.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Global amount of pricer measures for the whole structured product.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class**- INVENTORY **Event Property** - NONE

10.4 Swaps, NDS, Spread Locks, XCcy Swaps

"All Products" events also apply to swaps, non deliverable swaps, spread locks, cross-currency swaps.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ACCRUAL_BS To book the amount of accrued interest bought on each leg when the first coupon is a FULL COUPON.	**Booking Date** - Today or swap start date, whichever is later **Effective Date** - Swap start date	Full interest from cashflow start date to start date of swap leg. One accounting event is created for each leg. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE VERIFIED_TRADE	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
ACCRUAL_PAYLEG To book the ACCRUAL_PAYLEG and ACCRUAL_FIRST_PAYLEG pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ACCRUAL_RECLEG To book the ACCRUAL_ RECLEG and ACCRUAL_ FIRST_RECLEG pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_ TRADE MATURED_ TRADE TRADE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
COT To book cash contingent between trade date and maturity date. For cross-currency swaps, you can use FWD_NEAR and FWD_FAR for the near and far legs.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Notional amount in product currency. One accounting event is created for each swap leg. The sub id 1 identifies the pay leg, and the sub id 2 identifies the receive leg.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on settlement date (if principal exchange) or maturity date. You can also use FWD_ NEAR_REV to rever FWD_ NEAR, and FWD_FAR_REV to reverse FWD_FAR.	**Booking Date** - Today **Effective Date** - Settle date if principal exchange, else maturity date or termination date	Notional amount in product currency. If the swap is amortizing, one event is created for each amortizing amount, if no principal exchange.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
MTM_NET To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_ TRADE MATURED_ TRADE TRADE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
MTM_PAYLEG To book NPV-related pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. One accounting event is created for each pricer measure.	CANCELED_ TRADE MATURED_ TRADE TRADE_ VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
MTM_RECLEG To book NPV-related pricer measures.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. One accounting event is created for each pricer measure.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
NOM_FULL To book the principal amount for swaps with a principal exchange (balance sheet amount).	**Booking Date** - Today **Effective Date** - Swap start date	Principal amount in product currency. One accounting event is created for each swap leg.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
NOM_FULL_REV Balance sheet reversal on maturity date.	**Booking Date** - Today **Effective Date** - Maturity date or termination date	Principal amount in product currency. One accounting event is created for each swap leg. If the swap is amortizing, one event is created for each amortizing amount.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL To book the principal amount on the principal payment date. You can also use PRINCIPAL_START to book the principal on the principal start date. You can also use PRINCIPAL_MATURITY to book the principal on the principal end date. You can also use PRINCIPAL_CHANGE to book a change in principal.	**Booking Date** - Today **Effective Date** - Principal payment date	Principal amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL_PAYLEG To book the principal amount on the pay leg on the principal payment date. You can also use PRINCIPAL_PAYLEG_START to book the principal on the principal start date.	**Booking Date** - Today **Effective Date** - Principal payment date	Principal amount in product currency.	Any trade event.	**Retroactivity** - Any

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
You can also use PRINCIPAL_PAYLEG_ MATURITY to book the principal on the principal end date. You can also use PRINCIPAL_CHG to book a change in principal.				**Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL_RECEIVELEG To book the principal amount on the receive leg on the principal payment date. You can also use PRINCIPAL_RECLEG_START to book the principal on the principal start date. You can also use PRINCIPAL_RECLEG_ MATURITY to book the principal on the principal end date. You can also use PRINCIPAL_RECLEG_CHG to book a change in principal.	**Booking Date** - Today **Effective Date** - Principal payment date	Principal amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

11. Accounting Events Money Market

- Call Notice and Cash Trades
- FRAs (Forward Rate Agreements)
- Simple MM

11.1 Call Notice and Cash Trades

"All Products" events also apply to call notice and cash trades.

"Simple MM" events also apply to call notice and cash trades.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
CAPITALIZE_ INTEREST	**Booking Date** - Today **Effective Date** - Capitalization date	Part of interest capitalized at capitalization date for each capitalization period.	Any trade event. For ZC frequency, scheduled task OPEN_ MATURITYPROCESS.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
CAPITALIZE_ INTEREST_TAX	**Booking Date** - Today **Effective Date** - Capitalization date	Part of withholding tax calculated over the interest capitalized at capitalization date, for each period.	Any trade event. For ZC frequency, scheduled task OPEN_ MATURITYPROCESS.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
CAPITALIZE_ PRINCIPAL	**Booking Date** - Today **Effective Date** - Capitalization date	Part of interest capitalized at capitalization date; when withholding tax applies, CAPITALIZE_ PRINCIPAL = CAPITALIZE_INTEREST – CAPITALIZE_INTEREST_TAX.	Any trade event. For ZC frequency, scheduled task OPEN_ MATURITYPROCESS.	**Retroactivity** - Any **Booking Type**- N/A **Event Class** - REALIZED **Event Property** - NONE
INT_ COMPOUNDING To book compounded interest for each period.	**Booking Date** - Today **Effective Date** - Interest payment date	Compounded interest amount for each period.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** -

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				NONE
INTEREST_FIX To book the outstanding principal for a rate change. Only applies to Call Notices.	**Booking Date** - Trade date **Effective Date** - Rate change date	Outstanding principal.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE

11.2 FRAs (Forward Rate Agreements)

"All Products" events also apply to FRAs.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and maturity date. You can also use COT_RES to book cash contingent on reset date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Notional amount in product currency.	Any trade event. RATE_RESET	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
COT_REV Cash contingent reversal on maturity date. You can also use COT_RES_REV to reverse COT_RES.	**Booking Date** - Today **Effective Date** - Maturity date / termination date	Notional amount in product currency.	Any trade event. RATE_RESET	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE

11.3 Simple MM

"All Products" events also apply to simple money markets.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between trade date and maturity date.	**Booking Date** - Today **Effective Date** - Trade date / transfer date (book timezone)	Notional amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
				Event Property - NONE
COT_REV Cash contingent reversal on maturity date.	**Booking Date** - Today **Effective Date** - Maturity date / termination date	Notional amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - OFF **Event Property** - NONE
INTEREST_FIX To book the interest on a rate reset.	**Booking Date** - Trade date **Effective Date** - Rate reset date	Interest.	Any trade event. RATE_RESET	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - REALIZED **Event Property** - NONE
MTM_NET To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL.	**Booking Date** - Today (valuation date) **Effective Date** - Valuation date	Pricer measure amounts in valuation currency. The amount booked is Clean NPV - Clean Price if the pricer measure is PRICE. One accounting event is created for each pricer measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	CANCELED_TRADE MATURED_TRADE TRADE_VALUATION VALUATION_REVERSAL	**Retroactivity** - ClosingPeriod **Booking Type** - Reversal **Event Class** - INVENTORY **Event Property** - NONE
PRINCIPAL To book the principal amount on the principal payment date. You can also use PRINCIPAL_START to book the principal on the principal start date. You can also use PRINCIPAL_MATURITY to book the principal on the principal end date. You can also use PRINCIPAL_CHANGE to book a change in principal.	**Booking Date** - Today **Effective Date** - Principal payment date	Principal amount in product currency.	Any trade event.	**Retroactivity** - Any **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE
PRINCIPAL_DEPOSIT To book the principal of a deposit payment. You can also use PRINCIPAL_DEP_START to book the principal on the principal start date. You can also use PRINCIPAL_DEP_END to book the principal on the principal end date.	**Booking Date** - Today or payment date, whichever is later **Effective Date** - Principal payment date	Principal amount.	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
You can also use PRINCIPAL_DEP_ CHG to book a change in principal.				
PRINCIPAL_LOAN To book the principal of a loan payment. You can also use PRINCIPAL_LOAN_ START to book the principal on the principal start date. You can also use PRINCIPAL_LOAN_ END to book the principal on the principal end date. You can also use PRINCIPAL_LOAN_ CHG to book a change in principal.	**Booking Date** - Today or payment date, whichever is later **Effective Date** - Principal payment date	Principal amount.	Any trade event.	**Retroactivity** - FULL **Booking Type** - N/A **Event Class** - BALANCE **Event Property** - NONE