CALYPSO

CALYPSO HELP - ACCOUNTING EVENTS

VERSION 11.1 PATCH 04 SP2

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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.

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- FX Options
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1.1 ALL PRODUCTS

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
<accounting event="">_HEDGE</accounting>	Same as	_HEDGE = Portion of	Same as <account-< td=""><td>Same as</td></account-<>	Same as
<accounting event="">_NOTHEDGE</accounting>	<accounting< td=""><td></td><td>ing event></td><td><accounting< td=""></accounting<></td></accounting<>		ing event>	<accounting< td=""></accounting<>
Example: In the example below, COT,	event>			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="">_IMPAIR This only applies to P&L-related events that are subject to asset impairment (liquidation events coming from IMPAIRMENT corporate actions).</accounting>	Booking Date - Today (liquidation date) or later of settle dates, whichever is later Effective Date - Later	<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). P&L amount coming from Impairment corporate action.</accounting></accounting></accounting></accounting>	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION	Retroactivity - FULL Booking Type - N/A Event Class - REALIZED Event Property - NONE
ACCRUAL_FIRST To book ACCRUAL-related pricer measures.	of settle dates Booking Date - Today (valuation date) Effective Date - Valuation date	Pricer measure amounts in valuation currency. For securities, use the pricer measure ACCRUAL_SETTLE_	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	-
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.	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.</status></status></status></status></status>	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 - Closing Period Booking Type - Reversal Event Class - INVENTORY Event Property - NONE
<pre><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.</fee_type></pre>	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</fee_type>	Booking Date - Today	Accrued fee amount.	TRADE_ VALUATION	Retroactivity
Book the Accrued Fee Amount on the Maturity Date / Termination Date.	(valuation		VALOATION	ClosingPeriod
ridant, Jace, Terrimidion Jace.	date) Effective Date -			Booking Type - Reversal
	Maturity Date / Termination			Event Class - INVENTORY
<fee type=""> AM</fee>	Date Booking	Amortized fee amount	TRADE	Event Property - NONE Retroactivity
To book the amortized fee amount of specified type between the start and end	Date - Today (valuation	in fee currency.	VALUATION	- ClosingPeriod
dates. For example PREMIUM_AM.	date)			Booking
Amortization is computed between the start and end dates specified in the Fee.	Effective Date -			Type - Reversal
If the First Accrual method is specified in the Rule, the First Not Last method is	Valuation date			Event Class - INVENTORY
used.				Event
The Fee Related Event must be checked in the Accounting Event Config.				Property - NONE
<fee_type>_INC</fee_type>	Booking	Fee amount in the case	_	Retroactivity
To book the Fee Amount with an effective Date equals to the Trade Date or to the	Date - Today (valuation	of a partial termination.	CANCELED TRADE	- ClosingPeriod
Transfer Trade Date.	date) Effective Date - Trade		TERMINATED_ TRADE	Booking Type - Reversal
	Date or to the Transfer Trade Date			Event Class - INVENTORY
	Trade Date			Event Property - NONE
<pre><fee_type>_LIQUIDATION_REAL To book the portion of the fee when</fee_type></pre>	Booking Date - Today	Portion of the fee when explode fees is true.	LIQUIDATED_ POSITION	Retroactivity - FULL
explode fees is true.	Effective Date - Later		UNLIQUIDATED_ POSITION	Booking Type - N/A
	of valuation dates			- REALIZED
				Event Property - NONE
<fee_type>_PREMDISC_YIELD</fee_type>	Booking Date - Today	Pricer Measure amounts in valuation	TRADE_ VALUATION	Retroactivity
	Date - Touay	currency.	CANCELED TRADE	- ClosingPeriod
		By default should be the pricer measure	TERMINATED_ TRADE	Booking Type -

Accounting Events 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. <fee_type>_REAL To book the fee amount of specified type on the end date. For example PREMIUM_</fee_type></fee_type></fee_type>	Booking Date Effective Date (valuation date) Effective Date - Valuation Date Booking Date - Today Effective	Amount name matching the accounting event name. In this case UPFRONT_FEE_ PREMDISC_YIELD Fee amount in fee currency. Note that it is only	Triggering Events Any trade event.	Reversal Event Class - INVENTORY Event Property - NONE Retroactivity - Any Booking
REAL. The Fee Related Event must be checked in the Accounting Event Config.	Date - Fee end date	generated if the start and end dates of the fee differ.		Type - N/A Event Class - REALIZED Event Property - NONE
<pre><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.</fee_type></pre>	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
<pre><fee_type>_START To book the Fee Amount with an effective Date equals to the Fee Start Date.</fee_type></pre>	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".</fee_type>	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".</fee_type>	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
<fee_type>_TERMREC To book the (Fee Amount - Accrued Fee Amount) on the Maturity Date / Termination Date.</fee_type>	Settle Date Effective Date - Trade Settle Date Booking Date - Today (valuation date) Effective Date - Maturity Date / Termination Date	Fee amount – accrued fee amount	TRADE_ VALUATION CANCELED_TRADE TERMINATED_ TRADE	- REALIZED Event Property - NONE Retroactivity - Closing Period Booking Type - Reversal Event Class - INVENTORY Event Property -
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.	MATURED_TRADE TRADE	NONE Retroactivity - Closing Period Booking Type - Reversal Event Class - INVENTORY Event Property -
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	NONE 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 - Closing Period Booking Type - Reversal Event Class- INVENTORY Event Property - NONE

Accounting Events 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 Effective Date Booking Date - Today (valuation date) Effective Date - Valuation date		Triggering Events 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 - Closing Period 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	For bonds, the accrual is included. One accounting event is created for each	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	pricer measure. 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 -
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	NONE 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 NET_INTEREST To book INTEREST - WITHHOLDINGTAX.	Booking Date Effective Date Booking Date - Today Effective Date - Interest Payment Date	Amount NET_INTEREST = INTEREST - WITHHOLDINGTAX.	Triggering Events Any trade event. RATE_RESET	Properties 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	-
	Date - Today (entered date) Effective Date - Start date			- OFF - Vent - 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	
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
POSITION_AMOUNT To book the suggest position amount	Booking Date - Today	Current position amount in product	POSITION_ VALUATION	Property - NONE Retroactivity
To book the current position amount.	(valuation date) Effective Date - Valuation date	currency.		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_SHORT_OFF RECLASS_ACCRUAL_SOLD_SHORT_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
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 valuation currency.	POSITION_ RECLASSIFICATION	Retroactivity - ClosingPeriod Booking Type - Reversal Event Class - INVENTORY

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
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	ClosingPeriod Booking Type - Reversal Event Class - INVENTORY Event Property -
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	NONE 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 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 Effective Date Booking Date - Today (valuation date) Effective Date - Valuation date		Triggering Events 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 -
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	NONE Retroactivity - ClosingPeriod Booking Type - Reversal

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	-
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.	(valuation date) Effective Date - Valuation date Booking Date - Today (valuation date) Effective Date - Valuation date	Position amount in product currency.	POSITION_ RECLASSIFICATION	Event Class - INVENTORY Event Property - NONE Retroactivity - ClosingPeriod Booking Type - Reversal Event Class - INVENTORY Event Property -
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	NONE Retroactivity
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	NONE Retroactivity - ClosingPeriod Booking Type - Reversal Event Class - INVENTORY Event Property -
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	NONE Retroactivity - ClosingPeriod Booking Type - Reversal Event Class - INVENTORY Event Property - NONE

Accounting Events 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 Effective Date Booking Date - Today (valuation date) Effective Date - Valuation date	Amount 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.	Triggering Events POSITION_ RECLASSIFICATION	Retroactivity - ClosingPeriod Booking Type - Reversal Event Class - INVENTORY Event Property -
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.	NONE 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.	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
Uses the Trade Explode class. 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. VD_ <cst accounting="" event=""></cst>	Booking Date - Today Effective Date - Settle date / transfer date (book timezone) Booking	. , ,	Any trade event. Any back-dated	Retroactivity - Any Booking Type- N/A Event Class - OFF Event Property - NONE Retroactivity
To book a back-dated CST accounting event for a back-dated transfer.	Date = Transfer Settle Date.		cash payment event.	- 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 / amortization 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

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

Accounting Events	Booking Date	Amount	Triggering	Properties
Accounting Events	Effective Date	Amount	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	Booking Date - Today (valuation date)	Pricer measure amounts in valuation currency.	Margin call position	Retroactivity - Any
To book ACCRUAL-related pricer measures.	Effective Date - Valuation date	One accounting event is created for each pricer measure.	events.	Booking Type - N/A Event Class - OFF Event Property -
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.	NONE 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

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

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

In the second se

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

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

3.2 COMMODITY INDEX SWAPS, COMMODITY SWAPTIONS

2 "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	Booking Date - Today	Principal	Any trade event.	Retroactivity - Any
To book the principal	Effective Date - Start date	amount.		Booking Type - N/A
amount.				Event Class - BALANCE
				Event Property - NONE
PRINCIPAL_DEPOSIT	Booking Date - Today	Principal	Any trade event.	Retroactivity - Any
To book the principal	Effective Date - Settlement	amount.		Booking Type - N/A
amount.	date			Event Class - BALANCE
				Event Property - NONE
PRINCIPAL_LOAN	Booking Date - Today	Principal	Any trade event.	Retroactivity - Any
To book the principal	Effective Date - Settlement	amount.		Booking Type - N/A
amount.	date			Event Class - BALANCE
				Event Property - NONE

4. ACCOUNTING EVENTS CREDIT DERIVATIVES

- Asset Swaps
- CDS ABS Indices, CDS ABS Tranche Indices, CDS ABS
- CDS Indices, CDS Index Tranches
- CDS Index Options, CDS Index Tranche Options, CDS Swaptions
- Credit Default Swaps, Nth Default CDS, NthLoss CDS
- Credit Facilities

4.1 ASSET SWAPS

"All Products" events also apply to asset swaps.

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

4.2 CDS ABS INDICES, CDS ABS TRANCHE INDICES, CDS ABS

2 "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	Booking Date - Today	Principal amount in trade currency.	Any trade event.	Retroactivity - Any
trade date and maturity date.	Effective Date - Trade date / transfer			Booking Type - N/A
	date (book timezone)			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

Indices, CDS Index Tranches

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

4.4 CDS INDEX OPTIONS, CDS INDEX TRANCHE OPTIONS, CDS SWAPTIONS

2 "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 - NONF
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 -

4.5 CREDIT DEFAULT SWAPS, NTH DEFAULT CDS, NTHLOSS CDS

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

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT To book cash contingent between	Booking Date - Today Effective Date -	Principal amount in trade currency.	Any trade event.	Retroactivity - Any
trade date and maturity date.	Trade date / transfer date (book timezone)			Booking Type - N/A
				Event Class- OFF
COT_REV	Rooking Date - Today	Principal amount in trade	Any trade	Event Property - NONE Retroactivity
Cash contingent reversal on maturity	Effective Date -	currency.	event.	- Any
date. Matur	Maturity date / termination date			Booking Type - N/A
				- OFF
				Event Property - NONE
MTM_NET To book NPV-related pricer measures.	Booking Date - Today (valuation date)	Pricer measure amounts in valuation currency.	CANCELED_ TRADE	Retroactivity
MTM_NET is provided to allow booking	Effective Date -	One accounting event is	MATURED_	ClosingPeriod
different pricer measures than the ones booked for MTM_FULL.	Valuation date	created for each pricer measure.	TRADE TRADE_ VALUATION	Booking Type -
		If the Trade is Canceled or Matured, the Accounting		
		Event is reversed.		- INVENTORY
				Property - NONE
NOM_FULL	Booking Date - Today		Any trade	Retroactivity
To book the settlement amount on the settlement date (balance sheet).	Effective Date - Settle date	product currency.	event.	- Any Booking Type - N/A
				Event Class - BALANCE
				Event Property - NONE
NOM_FULL_REV To reverse NOM_FULL at termination	Booking Date - Today	Settlement amount.	Any trade event.	Retroactivity - Any
or maturity.	Effective Date - Termination / maturity date		0.0	Booking Type - N/A
				Event Class - BALANCE
				Event Property -
				NONE

4.6 CREDIT FACILITIES

Mall 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 -

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

Implies a second series also apply to CFDs (contracts for difference).

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

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

5.2 EQUITIES

Mall Products events also apply to equities.

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Proportios
Accounting Events		Amount		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 -
COT_REV	Booking Date -	Expected settlement	Any trade event.	
Cash contingent reversal on settlement date.	Today Effective Date - Settle date / termination date	amount in product currency.		- Any Booking Type - N/A Event Class - OFF
				Event Property - NONE
DIVIDEND To book a dividend payment generated	Booking Date - Today or dividend	Dividend amount in product currency.	POSITION	Retroactivity - FULL
by the Corporate Action process.	date Effective Date -		UNLIQUIDATED_ POSITION	Booking Type - N/A
You can also use DIVIDEND_REC to post the dividend on the ex-dividend date instead of the effective date.	Dividend effective date			Event Class - REALIZED
				Event Property - NONE
INTEREST	Booking Date - Today or dividend	Dividend amount in product currency.	LIQUIDATED_ POSITION	Retroactivity - FULL
To book a dividend payment generated by the Corporate Action process.	payment date	product currency.	UNLIQUIDATED_	Booking
This is the PL impact on the original	Effective Date -		POSITION	Type - N/A
	Dividend payment date			- 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	Booking Date - Today (valuation	Pricer measure amounts in valuation currency.	CANCELED_ TRADE	Retroactivity
long positions. You can also use MTM_FULL_OFFLONG for trades that have not settled, and MTM_FULL_ONLONG for trades that have settled.	date) Effective Date - Valuation date	If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. One accounting event is created for each pricer measure.	MATURED_ TRADE TRADE_ VALUATION VALUATION_ REVERSAL	ClosingPeriod Booking Type - Reversal Event Class - INVENTORY Event
MTM FILL CHOPT	Packing Data	Duissa massauma amasumba	CANCELED	Property - NONE
MTM_FULL_SHORT To book NPV-related pricer measures on		Pricer measure amounts in valuation currency.	CANCELED_ TRADE	Retroactivity
short positions. You can also use MTM_FULL_OFFSHORT for trades that have not settled, and MTM_FULL_ONSHORT for trades that	date) Effective Date - Valuation date	If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade.	MATURED_ TRADE TRADE_ VALUATION	ClosingPeriod Booking Type - Reversal
have settled.		One accounting event is created for each pricer measure.	VALUATION_ REVERSAL	Event Class - INVENTORY
				Property - NONE
NOM_CLEAN To book the clean trade amount of the	Booking Date - Today or settle	Clean trade amount: Trade Clean Price *	CANCELED_ TRADE	Retroactivity - Any
Trade in the trade currency.	date, whichever is later	Trade Quantity.	TERMINATED_ TRADE	Booking Type - N/A
You can also use NOM_CLEAN_LONG for long trades, and NOM_CLEAN_SHORT for short trades.	Effective Date - Settle date		VERIFIED_ TRADE	Event Class - BALANCE
You can also use NOM_CLEAN_TD to book the clean amount on the trade date instead of the settle date.				Event Property - NONE
You can also use NOM_CLEAN_LONG_ TD for long trades, and NOM_CLEAN_ SHORT_TD for short trades.				
NOM_CLEAN_LONG_REV NOM_CLEAN_LONG_REV_TD	Booking Date - Today	Liquidated amount.	LIQUIDATED_ POSITION	Retroactivity - Any
To reverse NOM_CLEAN_LONG / NOM_ CLEAN_LONG_TD on the liquidation	Effective Date - Later of		UNLIQUIDATED_ POSITION	Booking Type - N/A
date for a liquidated trade.	liquidation dates			Event Class - BALANCE
NOM_CLEAN_SHORT_REV	Booking Date - Today	Liquidated amount.	LIQUIDATED_ POSITION	Event Property - NONE Retroactivity - Any
NOM_CLEAN_SHORT_REV_TD To reverse NOM_CLEAN_SHORT / NOM_	Effective Date -		UNLIQUIDATED_	Booking
CLEAN_SHORT_TD on the liquidation date for a liquidated trade.	Later of liquidation dates		POSITION	Type - N/A Event Class - BALANCE

Accounting Events	Booking Date	Amount	Triggering Events	Properties
	Effective Date		Events	Event Property - NONE
NOM_FULL To book the settlement amount on the	Booking Date - Today	Settlement amount in product currency.	Any trade event.	-
settlement date (balance sheet).	Effective Date - Settle date			Booking Type - N/A
				- BALANCE
NOM FILL DEV	Decking Date	Listing the discount	LIQUIDATED	Property - NONE
NOM_FULL_REV To reverse NOM_FULL when a	Booking Date - Today	Liquidated amount.	LIQUIDATED_ POSITION	Retroactivity - Any
liquidation occurs.	Effective Date - Later of		UNLIQUIDATED_ POSITION	Booking Type - N/A
	liquidation dates			Event Class - BALANCE
				Property - NONE
NOM_REPOED To book the amount of equity that has	Booking Date - Today	Price * Quantity in product currency.	LIQUIDATED_ POSITION	Retroactivity - FULL
been repoed.	Effective Date -		UNLIQUIDATED_ POSITION	
Note that in order to identify repoed equity trades, your book needs to have the Bond liquidation method.	Repo start date		10311010	Type - N/A Event Class - BALANCE
				Event Property -
NOM_REPOED_REV	Booking Date - Today	Price * Quantity in product currency.	LIQUIDATED_ POSITION	NONE Retroactivity - FULL
To reverse NOM_REPOED on the repo end date.	Effective Date - Repo end date	,	UNLIQUIDATED_ POSITION	
				Event Class - BALANCE
				Event Property - NONE
POSITION_VALUATION_LONG	Booking Date -	Pricer measure amounts in valuation currency.	POSITION_ VALUATION	Retroactivity
To book pricer measures for a long position.	Today (valuation date)	One accounting event is		- ClosingPeriod
	Effective Date - Valuation date	generated for each pricer measure.		Booking Type -
		If no pricer measure is specified, the amount		Reversal
		booked is equal to the PL amount.		- INVENTORY
		amount.		Event Property -
				NONE

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

5.3 EQUITY LINKED SWAPS

☑ "<u>All Products</u>" events also apply to equity linked swaps.

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

Accounting Events	Booking Date	Amount	Triggering	Properties
	Effective Date		Events	-
C DEV	Davidson Data T. I	Neticeal according	Annahunda	Property - NONE
C_REV	Booking Date - Today	Notional amount in product currency.	Any trade event.	Retroactivity - Any
Cash contingent reversal on maturity date.	Effective Date - Price fixing date / maturity	If the swap is amortizing,	PRICE_FIXING	
matarity date.	date / termination date	one event is created for each amortizing amount.	11462_11/41/6	Type - N/A
	·			Event Class - OFF
				Event
				Property - NONE
COT	Booking Date - Today	Notional amount in product currency.	Any trade event.	Retroactivity - Any
To book cash contingent between trade date and maturity date.	Effective Date - Trade date / transfer date	product carrency.	event.	Booking
trade date and maturity date.	(book timezone)			Type - N/A
				Event Class - OFF
				Event
				Property -
COT DEV	Booking Date - Today	Notional amount in	Any trade	NONE
COT_REV Cash contingent reversal on		Notional amount in product currency.	Any trade event.	Retroactivity - Any
maturity date.	Effective Date - Amortization date /	If the swap is amortizing,		Booking
,	maturity date / termination date	one event is created for each amortizing amount.		Type - N/A
				Event Class - OFF
				Event
				Property -
DIVIDEND	Booking Date - Today	Dividend Amount	Any trade	NONE Retroactivity
To book dividend amounts.	Effective Date -	(Dividend Currency).	event.	- FULL
	Dividend payment date			Booking
				Type - N/A
				Event Class - REALIZED
				Event
				Property - NONE
INTEREST	Booking Date - Today	Interest amount in	CANCELED_	Retroactivity
To book an interest payment.	or interest payment	product currency.	TRADE	- FULL
You can also use P_INTEREST to	date, whichever is later	One accounting event is	TERMINATED_	Booking
book the interest on the price fixing	Effective Date - Interest payment date	created for each swap leg.	TRADE	Type - N/A
date.	interest payment date	icg.	PRICE_FIXING VERIFIED_	- REALIZED
			TRADE	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 Date - Today (valuation date) Effective Date - Valuation date	Pricer measure amounts in valuation currency. One accounting event is created for each pricer	CANCELED_ TRADE MATURED_ TRADE	Retroactivity - ClosingPeriod Booking
booking different pricer measures than the ones booked for MTM_FULL.		measure. If the Trade is Canceled or Matured, the Accounting Event is reversed.	TRADE_ VALUATION	Type - Reversal Event Class - INVENTORY
	Basking Bata T	Face (Div Assessed (Face	Annaharda	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	Booking Date - Today	Expected settlement amount in product	Any trade event.	Retroactivity - Any
between trade date and settlement date.	Effective Date - Trade date / transfer date (book timezone)	currency.		Booking Type - N/A
See CON_SEC_VERIFIED for security contingent.				Event Class - OFF
				Event Property - NONE
COT_REV	Booking Date - Today	Expected settlement	Any trade	Retroactivity
Cash contingent reversal on	Effective Date - Settle date /	amount in product	event.	- Any
settlement date.	termination date	currency.		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)

Mall Products events also apply to ETOs.

Accounting Events	Booking Date	Amount	Triggering	Droportics
Accounting Events	Effective Date	Amount	Events	Properties
СОТ	Booking Date -	Expected settlement	Any trade event.	Retroactivity
To book cash contingent between trade	Today	amount in product currency.		- Any
date and settlement date.	Effective Date - Trade date /	currency.		Booking
See CON_SEC_VERIFIED for security contingent.	transfer date			Type - N/A
Contingenti	(book timezone)			- OFF
				Event
				Property - NONE
COT_REV	Booking Date -	Expected settlement	Any trade event.	
Cash contingent reversal on settlement	Today	amount in product		- Any
date.	Effective Date -	currency.		Booking
	Settle date /			Type - N/A
	termination date			Event Class - OFF
				Event
				Property -
MTM FULL LONG	Booking Date -	Pricer measure amounts	CANCELED	NONE Retroactivity
To book NPV-related pricer measures on		in valuation currency.	TRADE	-
long positions.	date)	If the pricer measure is	MATURED_	ClosingPeriod
You can also use MTM_FULL_OFFLONG	Effective Date -	NPV, the amount is NPV -	TRADE	Booking
for trades that have not settled, and MTM_FULL_ONLONG for trades that	Valuation date	Settlement Amount of the Trade.	TRADE_ VALUATION	Type - Reversal
have settled.		One accounting event is	VALUATION	Event Class
		created for each pricer	REVERSAL	- INVENTORY
		measure.		Event
				Property -
MTM FULL SHORT	Booking Date -	Pricer measure amounts	CANCELED	NONE Retroactivity
To book NPV-related pricer measures on		in valuation currency.	TRADE	-
short positions.	date)	If the pricer measure is	MATURED_	ClosingPeriod
You can also use MTM_FULL_OFFSHORT		NPV, the amount is NPV -	TRADE	Booking
for trades that have not settled, and MTM_FULL_ONSHORT for trades that	Valuation date	Settlement Amount of the Trade.	TRADE_ VALUATION	Type - Reversal
have settled.		One accounting event is created for each pricer	VALUATION_ REVERSAL	Event Class - INVENTORY
		measure.		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_	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
SHORT_TD for short trades. 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.	-
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 -
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	NONE 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

≥ "<u>All Products</u>" events also apply to OTC Options (including commodity OTC options).

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
ARM	Booking Date - Today	Fee amount.	Any trade	Retroactivity
To book fee amounts on cashflow type PL_TRANSFER_CLOSE.	Effective Date - Fee payment date		event.	- Any Booking
You can also use EAR to book the fee	' '			Type - N/A
amount on cashflow type PL_ TRANSFER_OPEN.				Event Class - OFF
Specific to Mutation process.				Event Property - NONE
С	Booking Date - Today	Notional adjustment in	Any trade	Retroactivity
To book cash contingent between	Effective Date - Price	product currency.	event.	- Any
price fixing date and maturity date.	fixing date		PRICE_ FIXING	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 -
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.	NONE 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 - NONF
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	Booking Date - Today	Pricer measure amounts in	_	Retroactivity
To book NPV-related pricer	(valuation date)	valuation currency.	TRADE	- ClosingPeriod
measures. MTM NET is provided to allow	Effective Date - Valuation date	One accounting event is created for each pricer	MATURED_ TRADE	Booking
booking different pricer measures	Variation date	measure.	TRADE_	Type -
than the ones booked for MTM_		If the Trade is Canceled or	VALUATION	Reversal
FULL.		Matured, the Accounting Event is reversed.		- INVENTORY
				Event Property - NONE
Р	Booking Date - Today	Fee Amount (Fee	Any trade	Retroactivity
To book fee amounts on the trade	Effective Date - Trade	Currency).	event.	- FULL
date (except premium). Specific to Mutation process.	date			Booking Type - N/A
You can also use RT to book the fee amounts on the settle date.				Event Class - REALIZED
				Event Property - NONE

5.7 PERFORMANCES SWAPS

Mall Products" events also apply to performance swaps.

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

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

5.8 WARRANTS

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

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

6. ACCOUNTING EVENTS FIXED INCOME

- Bonds, Issuance Trades
- Bonds (Asset Backed Bonds)
- Brady Bonds
- Bond Options
- Buy Sell Backs
- Corporate Actions
- Repos
- Security Lending
- Simple Security Lending Trades
- Simple Repos
- Stock Collaterals, Stock Loans

6.1 BONDS, ISSUANCE TRADES

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

Accounting Events	Booking Date	Amount	Triggering	Properties
	Effective Date		Events	•
ACCRUAL_BS	Booking Date -	Amount of accrued coupon	CANCELED_	Retroactivity
To book the amount of accrued coupon bought or sold as part of the trade.	Today or settle date, whichever is later	bought or sold as part of the trade.	TRADE VERIFIED_ TRADE	- FULL Booking Type - N/A
You can also use ACCRUAL_ BS_TD which is the same as ACCRUAL_BS on the trade	Effective Date - Settle date			Event Class - BALANCE Event
date. ACCRUAL_BS_TD_REV allows reversing ACCRUAL_BS_TD on the settlement date.				Property - NONE
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.				
ACCRUAL_BS_INT	Booking Date -	Accrual amount attached to the	LIQUIDATED_	Retroactivity
To book the Accrual	Today or first cou-	trade in product currency.	POSITION	- FULL
Bought/Sold Amount of the Trade on the First Coupon.	pon date, which- ever is later		UNLIQUIDATED_ POSITION	Booking Type - N/A
	Effective Date - First Coupon Date			Event Class - BALANCE
				Event Property - NONE

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

A	Booking Date	A	Triggering	Dunamentin a
Accounting Events	Effective Date	Amount	Events	Properties
COT_NOM_REV Par amount reversal on	Booking Date - Today	Par amount of the trade.	CANCELED_ TRADE	Retroactivity - Any
settlement date.	Effective Date - Settle date /		TERMINATED_ TRADE	Booking Type - N/A
	termination date		VERIFIED_ TRADE	Event Class - OFF
				Event Property - NONE
COT_REV Cash contingent reversal on	Booking Date - Today	Expected settlement amount in product currency.	Any trade event.	-
settlement date.	Effective Date - Settle date /			Booking Type - N/A
	termination date			Event Class - OFF
				Event Property - NONE
COUPON_CLIP To book the realized coupon	Booking Date - Today or coupon	Coupon payment amount, based on the trade par amount.	LIQUIDATED_ POSITION	Retroactivity - FULL
payment generated by the Corporate Action process	payment date, whichever is later	·	UNLIQUIDATED_ POSITION	Booking Type - N/A
(run on security ex-dividend date for the coupon payment).	Effective Date - Coupon end date			Event Class - REALIZED
payment).				Event Property - NONE
INFLATION_AMOUNT To book the inflation	Booking Date - Today (liquidation	Inflation adjustment amount that is added to a trade original par	VERIFIED_ TRADE	Retroactivity - FULL
adjustment amount on a trade.	date) or settle date, whichever is	amount to determine the current par amount.	CANCELED_ TRADE	Booking Type - N/A
Used for inflation indexed bonds.	later Effective Date - Settle date			Event Class - BALANCE
	Settle date			Event Property -
INFLATION_ACCRUAL	Booking Date -	INFLATION_ACCRUAL pricer	TRADE_	NONE Retroactivity
To book the INFLATION_ ACCRUAL pricer measure.	Today (valuation date)	measure amount: total inflation adjustment since a trade	VALUATION VALUATION_	- ClosingPeriod
Used for inflation indexed bonds.	Effective Date - Valuation date	settlement date, up to the next business day.	REVERSAL	Booking Type -
				Reversal Event Class - INVENTORY
				Event
INCLATION ACCRUAL DEAL	Pooking Data	Inflation account calculated for	LIQUIDATED	Property - NONE
INFLATION_ACCRUAL_REAL To book the realized inflation	Booking Date -	Inflation accrual, calculated for the amount being liquidated,	LIQUIDATED_ POSITION	Retroactivity - FULL
for a liquidation. You can also use INFLATION_		from the earlier settlement date up to the later settlement date.	UNLIQUIDATED_ POSITION	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.	Today (liquidation date) or settle date, whichever is later			Event Class - REALIZED Event Property -
Used for inflation indexed bonds. INTEREST	Effective Date - Settle date Booking Date -	Coupon payment amount, based	LIQUIDATED	NONE Retroactivity
To book a coupon payment generated by the Corporate Action process.	Today or coupon payment date, whichever is later	on the trade par amount.	POSITION UNLIQUIDATED_ POSITION	- FULL Booking Type - N/A
This is the PL impact on the original trade.	Effective Date - Coupon payment			Event Class - REALIZED
For the actual cashflow payment, see the product type CA.	date Note that for a bond asset backed, coupon payment date is factor effective date + delay days			Event Property - NONE
INTEREST_TD To book the Interest Amount	Booking Date – Today (liquidation	Interest Amount (Corporate Action Amount).	LIQUIDATED_ POSITION	Retroactivity - FULL
(CA) on Liquidation Date (= Trade Date when Comparator	date) Effective Date -		UNLIQUIDATED_ POSITION	Booking Type - N/A
Method = TradeDate)	Trade Date (if Liquidation ComparatorMethod			Event Class - REALIZED
INTEREST_YIELD	= Trade Date) Booking Date -	Coupon amount computed using	LIQUIDATED_	Event Property - NONE Retroactivity
To book the realized coupon amount computed by the Corporate Action process	Entered date Effective Date - Coupon payment	the trade yield. It corresponds to the CASH_YIELD pricer measure.	POSITION UNLIQUIDATED_ POSITION	- FULL Booking Type - N/A
using the trade yield.	date			Event Class - REALIZED Event
				Property - NONE
MTM_FULL_LONG To book NPV-related pricer	Booking Date - Today (valuation	Pricer measure amounts in valuation currency.	CANCELED_ TRADE	Retroactivity -
measures on long positions. You can also use MTM_FULL_	date) Effective Date -	If the pricer measure is NPV, the amount is NPV - Settlement	MATURED_ TRADE	ClosingPeriod Booking
OFFLONG for trades that have not settled, and MTM_FULL_	Valuation date	Amount of the Trade. The accrual is included.	TRADE_ VALUATION	Type - Reversal
ONLONG for trades that have settled.		One accounting event is created for each pricer measure.	VALUATION_ REVERSAL	Event Class - INVENTORY
				Event Property - NONE
MTM_FULL_SHORT	Booking Date - Today (valuation	Pricer measure amounts in	CANCELED_ TRADE	Retroactivity -
	date) Effective Date - Valuation date			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. 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 settled. You can also use MTM_NET_OFFSHORT for trades that have not settled, and MTM_NET_OFFSHORT for trades that have not settled. You can also use MTM_NET_OFFSHORT for trades that have settled. You can also use MTM_NET_OFFSHORT for trades that have settled, and MTM_NET_OFFSHORT for trades that have not settled, and 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	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. 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.	MATURED_ TRADE TRADE_	Reversal Event Class - INVENTORY Event Property - NONE 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 -
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	NONE 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	Booking Date -	Clean nominal amount.	Any trade event.	
To book the clean nominal amount of the trade.	Today			- Any
amount of the trade.	Effective Date - Trade date			Booking Type - N/A
				Event Class - BALANCE
				Event Property - NONE
NOM_CLEAN_TRADE_REV To reverse NOM_CLEAN_	Booking Date - Today	Clean nominal amount.	Any trade event.	Retroactivity - Any
TRADE on the settlement date.	Effective Date - Settlement date			Booking Type - N/A
				Event Class - BALANCE
				Event Property - NONE
NOM_FULL	Booking Date - Today	Settlement amount in product currency.	Any trade event.	Retroactivity - Any
To book the settlement amount on the settlement date (balance sheet).	Effective Date - Settle date	Dirty Price * Quantity in trade currency.		Booking Type - N/A
You can also use NOM_FULL_ LONG for long trades, and	Settie date	,		Event Class - BALANCE
NOM_FULL_SHORT for short trades.				Event Property - NONE
NOM_FULL_REV	Booking Date -	Liquidated amount.	LIQUIDATED_	Retroactivity
To reverse NOM_FULL when a paydown or a liquidation occur.	Today Effective Date -		POSITION UNLIQUIDATED_ POSITION	- Any Booking
You can also use NOM_FULL_	Later of liquidation dates		POSITION	Type - N/A Event Class
LONG_REV to reverse NOM_ FULL_LONG, and NOM_				- BALANCE Event
FULL_SHORT_REV to reverse NOM_FULL_SHORT.				Property - NONE
NOM_REPOED	Booking Date -	Price * Quantity * Face Value on	LIQUIDATED_	Retroactivity
To book the amount of bond that has been repoed.	Today Effective Date -	settle date in product currency.	POSITION UNLIQUIDATED_	- FULL Booking
Note that in order to identify	Repo start date		POSITION	Type - N/A
repoed bond trades, your book needs to have the Bond liquidation method.				- BALANCE
Does not apply to Issuance trades.				Property - NONE
NOM_REPOED_REV	Booking Date -	Price * Quantity * Face Value on	LIQUIDATED_	Retroactivity
To reverse NOM_REPOED on the repo end date.	Today Effective Date -	settle date.	POSITION UNLIQUIDATED_	- FULL
Does not apply to Issuance	Repo end date		POSITION	Booking Type - N/A
trades.				Event Class - BALANCE

Accounting Events	Booking Date	Amount	Triggering Events	Properties
	Effective Date		Evenus	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.	- 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	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 -
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	NONE 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 -
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	NONE 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		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	the PL amount. 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	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
the settlement date. 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 -
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	NONE 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. PREM_DISC_REV	Booking Date - Today (liquidation date) or later of settle dates, whichever is later Effective Date - Later of settle dates Booking Date -	Straight-line accrued discount / premium amortization, on the par amount being liquidated, from the earlier settlement date up to the later settlement date. Premium / discount amount por-	LIQUIDATED_ POSITION UNLIQUIDATED_ POSITION LIQUIDATED_	Retroactivity - FULL Booking Type - N/A Event Class - REALIZED Event Property - NONE Retroactivity
Reduces PREM_DISC on liquidation with liquidated portion.	Today Effective Date - Liquidation date	tion from liquidation.	POSITION UNLIQUIDATED_ POSITION	- 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 - Closing Period 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	Amount	Triggering	Properties
Accounting Events	Effective Date	Amount	Events	-
				Event Property - NONE
PREM_DISC_YIELD_INFL_ REAL	Booking Date - Today (liquidation	Yield-based accrued discount / premium amortization,	LIQUIDATED_ POSITION	Retroactivity - FULL
To book the realized Premium/Disc (computed on	date) or later of settle dates,	calculated for the amount being liquidated, from the earlier	UNLIQUIDATED_ POSITION	Booking Type - N/A
a yield basis) net of inflation for a liquidation.	whichever is later Effective Date -	settlement date up to the later settlement date.		Event Class - REALIZED
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	Later of settle dates			Event Property - NONE
bonds. PREM_DISC_AM_INFLATION	Booking Date -	PREM_DISC_INFLATION pricer	TRADE	Retroactivity
To book the PREM_DISC_ INFLATION pricer measure.	Today (valuation date)	measure amount: PREM_DISC pricer measure minus	VALUATION VALUATION_	- ClosingPeriod
Used for inflation indexed bonds.	Effective Date - Valuation date	INFLATION_ACCRUAL pricer measure.	REVERSAL	Booking Type - Reversal
				Event Class - INVENTORY
				Event Property - NONE
PREM_DISC_REAL_ INFLATION	Booking Date - Today (liquidation	PREM_DISC_INFLATION pricer measure, calculated for the	LIQUIDATED_ POSITION	Retroactivity - FULL
To book the realized Premium/Disc net of inflation	date) or settle date, whichever is	amount being liquidated, from the earlier settlement date up to	UNLIQUIDATED_ POSITION	Booking Type - N/A
for a liquidation. You can also use PREM_	later Effective Date -	the later settlement date.		Event Class - REALIZED
DISC_REAL_INFLATION_LD which is the same as PREM_DISC_REAL_INFLATION on the liquidation date.	Settle date			Event Property - NONE
Used for inflation indexed bonds.				
REAL_CLEAN_PL_LD REAL_CLEAN_PL_TRADE	Booking Date - Today (liquidation	Difference between clean trade amounts.	LIQUIDATED_ POSITION	Retroactivity - FULL
REAL_CLEAN_YPL_LD	date)	The realized amount is always on	UNLIQUIDATED_	Booking
To book the realized clean PL on a liquidated trade, on the trade date.	Effective Date - Later of liquidation trade dates	the BUY.	POSITION	Type - N/A Event Class - REALIZED
Used for Japanese accounting practices.				Event Property -
REAL_CLEAN_YPL_TRADE	Booking Date - Today (liquidation	The earlier trade is pre-accrued / pre-amortized on a YIELD basis	LIQUIDATED_ POSITION	NONE Retroactivity - FULL
To book the realized clean PL	. Jaa, (IIqalaadoll	up to the later trade date before calculating the PL.	UNLIQUIDATED_ POSITION	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 -
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	NONE Retroactivity - FULL Booking Type - N/A Event Class - REALIZED Event Property -
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	NONE 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	Booking Date - Today (liquidation	The earlier trade is pre-accrued / pre-amortized on a YIELD basis	LIQUIDATED_ POSITION	Retroactivity - FULL
on a liquidated trade for securities that accrue on a	date) or later of settle dates, whichever is later	up to the later settlement date before calculating the PL.	UNLIQUIDATED_ POSITION	Booking Type - N/A
yield basis, on the settlement date.	Effective Date - Later of settle			Event Class - REALIZED
	dates			Property - NONE
REALIZED_PL To book the realized PL on a	Booking Date - Today	Difference between clean trade amounts.	LIQUIDATED_ POSITION	Retroactivity - Any
liquidated trade.	Effective Date - Later of settlement		UNLIQUIDATED_ POSITION	Booking Type - N/A
	dates			Event Class- REALIZED
				Event Property - NONE
REALIZED_PL_LD To book the Realized Amount	Booking Date - Today	Difference between dirty trade amounts.	LIQUIDATED_ POSITION	Retroactivity - Any
for a liquidation.	Effective Date - Later of settlement		UNLIQUIDATED_ POSITION	Booking Type - N/A
	dates			Event Class- REALIZED
				Event Property -
REDEMPTION To book the realized PL on a	Booking Date - Today	Difference between clean trade amounts.	LIQUIDATED_ POSITION	NONE Retroactivity - Any
liquidated trade from a redemption.	Effective Date - Later of liquidation		UNLIQUIDATED_ POSITION	Booking Type - N/A
	dates			Event Class- REALIZED
				Event Property -
SECURITY_REDEMPTION_PL	Booking Date -	Difference between dirty trade	LIQUIDATED_	NONE Retroactivity
To book the Realized Amount	Today	amounts.	POSITION	- Any
for a Security Redemption. The P&L is first posted using	Effective Date - Later of liquidation		UNLIQUIDATED_ POSITION	Booking Type - N/A
REALIZED_CLEAN_PL and REALIZED_CLEAN_PL_	dates			Event Class- REALIZED
TRADE, which are then offset using SECURITY_ REDEMPTION_PL.				Event Property - NONE

6.2 BONDS (ASSET BACKED BONDS)

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

6.3 BRADY BONDS

- Improducts events also apply to brady bonds.
- ≥ "Bonds" events also apply to brady bonds

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

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

6.4 BOND OPTIONS

Mall Products events also apply to bond options.

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

6.5 BUY SELL BACKS

In the second se

Simple Repos" events also apply to buy sell backs.

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

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

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

6.7 REPOS

Mall 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	Cash amount in repo currency.	CANCELED_ TRADE	Retroactivity - FULL
	start date, whichever is later Effective Date - Repo start date		TERMINATED_ TRADE VERIFIED_ TRADE	Booking Type - N/A Event Class - BALANCE
CACH DEPOSIT DEV	·		CANCELED	Property - NONE
CASH_DEPOSIT_REV To reverse CASH_DEPOSIT on the end	Booking Date - Today	Cash amount in repo currency.	CANCELED_ TRADE	Retroactivity - FULL
date.	Effective Date - Repo end date		TERMINATED_ TRADE	Booking Type - N/A
			VERIFIED_ TRADE	Event Class - BALANCE
				Event Property - NONE
CASH_LOAN To book the cash amount of a reverse	Booking Date - Today or repo	Cash amount in repo currency.	CANCELED_ TRADE	Retroactivity - FULL
repo.	start date, whichever is later		TERMINATED_ TRADE	Booking Type - N/A
	Effective Date - Repo start date		VERIFIED_ TRADE	Event Class - BALANCE
	Repustait date			Event Property - NONE
CASH_LOAN_REV To reverse CASH_LOAN on the end date.	Booking Date - Effective Date -	Cash amount in repo currency.	CANCELED_ TRADE	Retroactivity - FULL
TO FEVERSE CASH_LOAN ON THE END Date.	Repo end date		TERMINATED_ TRADE	Booking Type - N/A
			VERIFIED_ TRADE	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.	-
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 -
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.	NONE 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	Booking Date - Today	Collateral amount in product currency.	Any trade event.	- Any
end date.	Effective Date - Collateral end date			Type - N/A
				- BALANCE Event
				Property - NONE
NOMINAL To book the nominal amount on	Booking Date - Today or repo	Par amount of the trade.	CANCELED_ TRADE	Retroactivity - FULL
settlement date. Used for Japanese accounting	start date, whichever is later		TERMINATED_ TRADE	Booking Type - N/A
practices.	Effective Date - Repo start date		VERIFIED_ TRADE	- BALANCE
	·			Property - NONE
NOMINAL_REV To reverse NOMINAL on the end date.	Booking Date - Today	Par amount of the trade.	CANCELED_ TRADE	Retroactivity - FULL
Used for Japanese accounting practices.	Effective Date - Repo end date		TERMINATED_ TRADE	Booking Type - N/A
			VERIFIED_ TRADE	Event Class - BALANCE
				Property - NONE
NOMINAL_TRADE To book the nominal amount on trade	Booking Date - Today	Par amount of the trade.	CANCELED_ TRADE	Retroactivity - FULL
date. Used for Japanese accounting	Effective Date - Repo trade date		TERMINATED_ TRADE	Booking Type - N/A
practices.			VERIFIED_ TRADE	Event Class - BALANCE
				Event Property -
PRINCIPAL To book the repo principal amount.	Booking Date - Today	Principal amount in product currency.	Any trade event.	NONE Retroactivity - Any
You can also use PRINCIPAL_START to book the principal on the principal start	Effective Date -	,		Booking Type - N/A
date. You can also use PRINCIPAL_MATURITY	payment date			Event Class - BALANCE
to book the principal on the principal end date.				Event Property -
				NONE

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

6.8 SECURITY LENDING

Improducts 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
SECLENDING_FEE To book the security lending fee amount.	Booking Date - Today Effective Date - Security lending end date	Fee amount.	Any trade event.	- NONE 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

Mall 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	Booking Date - Today	Amount of accrued coupon bought or sold as part of the trade.	CANCELED_ TRADE	Retroactivity - FULL
coupon bought or sold as part of the trade.	or settle date, whichever is later		VERIFIED_ TRADE	Booking Type - N/A
	Effective Date - Settle			Event Class - BALANCE
	date			Property - NONE
ACCRUAL_BS_REV	Booking	Amount of accrued coupon bought	CANCELED_	Retroactivity
Reversal of ACCRUAL_BS on liquidation.	Date - Today	or sold as part of the trade.	TRADE VERIFIED_ TRADE	- 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 -
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.	NONE 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.		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.	-
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
COLL_NOM_CLEAN_REV To reverse COLL_NOM_CLEAN on the liquidation date for a liquidated trade.	Date - Settle date 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	Property - NONE 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	
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	

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
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

Mall 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	Booking Date - Today or repo start date, whichever	Cash amount in repo currency.	CANCELED_ TRADE	Retroactivity - FULL
repo.	is later Effective Date - Repo start		TERMINATED_ TRADE	Booking Type - N/A
	date		VERIFIED_ TRADE	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
	Effective Date		TERMINATED_ TRADE VERIFIED_ TRADE	Event Class - BALANCE Event Property -
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	NONE Retroactivity - FULL Booking Type - N/A Event Class - BALANCE Event Property -
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	NONE Retroactivity - FULL Booking Type - N/A Event Class - BALANCE Event Property -
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.	NONE 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.	

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

6.11 STOCK COLLATERALS, STOCK LOANS

In the stock of the stock of the stock in th

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

2 "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.	
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.	
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	Amount	Triggering	Properties
	Effective Date dividend		Events	-
This is the PL impact on the original trade.	payment date			- REALIZED
For the actual cashflow payment, see the product type CA.	Effective Date - Dividend payment date			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
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	Property - NONE 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	Booking Date - Today	Liquidated amount.	LIQUIDATED_ POSITION	Retroactivity - Any
To reverse NOM_CLEAN_SHORT / NOM_CLEAN_SHORT_TD on the liquidation date for a liquidated	Effective Date - Later of liquidation dates		UNLIQUIDATED_ POSITION	Booking Type - N/A
trade.	inquiaution duces			- BALANCE Event
NOM FULL				Property - NONE
NOM_FULL To book the settlement amount on	Booking Date - Today	Settlement amount in product currency.	Any trade event.	- Any
the settlement date (balance sheet). You can also use NOM_FULL_TD to book the settlement amount on	Effective Date - Settle date			Type - N/A
trade date. You can also use NOM_FULL_CON.				- BALANCE
Tou can also use NON_1 OLL_CON.				Property - NONE
NOM_FULL_REV To reverse NOM_FULL when a	Booking Date - Today	Liquidated amount.	LIQUIDATED_ POSITION	Retroactivity - Any
liquidation occurs. You can also use NOM_FULL_TD_	Effective Date - Later of		UNLIQUIDATED_ POSITION	Booking Type - N/A
REV to reverse NOM_FULL_TD. You can also use NOM_FULL_CON_	liquidation dates			Event Class - BALANCE
REV to reverse NOM_FULL_CON.				Event Property - NONE
POSITION_VALUATION_LONG To book pricer measures for a long	Booking Date - Today (valuation	Pricer measure amounts in valuation currency.	POSITION_ VALUATION	Retroactivity
position.	date) Effective Date -	One accounting event is generated for each pricer		ClosingPeriod Booking
	Valuation date	measure. If no pricer measure is		Type - Reversal
		specified, the amount booked is equal to the PL amount.		Event Class - INVENTORY
				Event Property -
POSITION_VALUATION_SHORT	Booking Date -	Pricer measure amounts in	POSITION_	NONE Retroactivity
To book pricer measures for a short position.	Today (valuation date)	One accounting event is	VALUATION	- ClosingPeriod
	Effective Date - Valuation date	generated for each pricer measure.		Booking Type -
		If no pricer measure is specified, the amount booked is equal to the PL amount.		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	Booking Date - Today	Difference between clean trade amounts.	LIQUIDATED_ POSITION	Retroactivity - Any
liquidated trade.	Effective Date - Later of		UNLIQUIDATED_ POSITION	Booking Type - N/A
	settlement dates			Event Class - REALIZED
				Event Property - NONE
REALIZED_PL_SETTLE To book the realized PL on the day	Booking Date - Today	Quantity Liquidated * (Buy Price - Sell Price)	LIQUIDATED_ POSITION	Retroactivity - Any
after liquidation.	Effective Date - Next business		UNLIQUIDATED_ POSITION	Booking Type - N/A
	day after liquidation date			Event Class - REALIZED
				Event Property - NONE
REALIZED_PL_TRADE	Booking Date - Today	Quantity Liquidated * (Buy Price - Sell Price)	LIQUIDATED_ POSITION	Retroactivity - Any
To book the full realized amount when a Liquidation occurs.	Effective Date - Later of	The Sairthee,	UNLIQUIDATED_ POSITION	Booking Type - N/A
	liquidation dates			Event Class - REALIZED
				Event Property - NONE

8. ACCOUNTING EVENTS FX

- <u>FX</u>
- FX Forwards, FX Option Forwards, FX Swaps
- FX NDFs and FX NDF Swaps

8.1 FX

■ "All Products" events also apply to FX products.

Accounting Events	Booking Date	Amount	Triggering	Properties
Accounting Events	Effective Date		Events	
СОТ	Booking Date	Notional amount in product	Any trade event.	Retroactivity
To book cash contingent	- Today	currency.		- Any
between trade date and settlement date.	- Trade date /	One accounting event is created for each currency.		Booking Type - N/A
You can also use COT_RES to book cash contingent on reset date for FX NDF trades.	transfer date (book timezone)	If there is a split currency, the trade is split into two trades against the split currency, resulting in the		Event Class - OFF Event
You can also use COT_NEAR_ LEG and COT_FAR_LEG for the near and far legs of an FX swap.		creation of four accounting events.		Property - NONE
COT_REV	Booking Date	Notional amount in product	Any trade event.	
Cash contingent reversal on	- Today	currency.		- Any
settlement date. You can also use COT_RES_	- Settle date /	One accounting event is created for each currency.		Booking Type - N/A
REV to reverse COT_RES.	termination	If there is a split currency, the trade		Event Class
You can also use COT_REV_	date	is split into two trades against the split currency, resulting in the		- OFF
NEAR_LEG to revers COT_ NEAR_LEG, and COT_REV_ FAR_LEG to reverse COT_FAR_ LEG.		creation of four accounting events.		Event Property - NONE
COTFX	Booking Date	Notional Amount for the base	Any trade event.	Retroactivity
To book the Notional Amount for the base Currency.	- Today Effective Date	Currency.		- Any Booking
Should only be used for CRE	- Trade date			Type - N/A
generation.				- BALANCE
				Event Property - NONE
NOM_CLEAN To book the notional amount of	Booking Date - Today or	Notional amount in product currency.	CANCELED_ TRADE	Retroactivity - Any
the Trade in the trade currency.	settle date, whichever is	One accounting event is created for each currency.	TERMINATED_ TRADE	Booking Type - N/A
You can also use NOM_FULL which does the exact same	Effective Date - Settle date	If there is a split currency, the trade is split into two trades against the	VERIFIED_ TRADE	Event Class - BALANCE
thing.	- Settle date	split currency, resulting in the creation of four accounting events.		Event
		or roal decounting events.		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.	-
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	Booking Date - Today	Notional Amount for currency paid on MinSettleDate.	Any trade event.	Retroactivity - Any
MinSettleDate when there is a split date.	Effective Date - Earlier of	One accounting event is created for the currency on MinSettleDate.		Booking Type - N/A
	settle dates	If there is a split currency, the trade is split into two trades against the split currency.		Event Class - BALANCE
				Property - NONE
SPLIT_VAL_REV To book the notional amount on	Booking Date - Today	Notional Amount for currency paid on MaxSettleDate.	Any trade event.	Retroactivity - Any
MaxSettleDate when there is a split date.	Effective Date - Later of settle	l.,		Booking Type - N/A
	dates	If there is a split currency, the trade is split into two trades against the		Event Class - BALANCE
		split currency.		Event Property - NONE

8.2 FX FORWARDS, FX OPTION FORWARDS, FX SWAPS

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

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

8.3 FX NDFS AND FX NDF SWAPS

- In the second se
- IFX" 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	Amount	Triggering	Properties
7.000anting = 10nto	Effective Date	7 till Guilt	Events	Порогио
REALIZED	Booking Date - Today or	Settlement	Any trade	Retroactivity
To book the FX NDF Settlement Amount.	settle date, whichever is	amount.	event.	- FULL
You can also use REALIZED_SD to book	later		RATE_	Booking
the amount on the trade settlement date.	Effective Date - Spot date		RESET	Type - N/A
	or reset date.			Event Class
				- REALIZED
				Event
				Property -
COT RES FAR LEG	Booking Date - Today	Notional amount in	Any trado	NONE Retroactivity
	,	product currency.	event.	- Any
To book cash contingent on reset date for FX NDF swap trades - Far leg.	Effective Date - Reset date	product carrency:	CVCIICI	Booking
TANDI Swap trades Tai leg.				Type - N/A
				Event Class
				- OFF
				Event
				Property -
				NONE
COT_RES_NEAR_LEG	Booking Date - Today	Notional amount in	Any trade	Retroactivity
To book cash contingent on reset date for	Effective Date - Reset date	product currency.	event.	- Any
FX NDF swap trades - Near leg.				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	Notional amount in product currency.	Any trade event.	Retroactivity - Any Booking Type - N/A
	date (book timezone)			Event Class- OFF Event Property -
COT_REV Cash contingent reversal on maturity	Booking Date - Today	Notional amount in product currency.	Any trade event.	NONE Retroactivity - Any
date.	Effective Date - Maturity date /	If the cap floor is amortizing, one event is		Booking Type - N/A
	termination date	created for each amortizing amount.		Event Class - OFF
				Property - NONE
MTM_NET To book NPV-related pricer	Booking Date - Today (valuation	Pricer measure amounts in valuation currency.	CANCELED_ TRADE	Retroactivity
measures.	date)	One accounting event is	MATURED_	ClosingPeriod
MTM_NET is provided to allow booking different pricer measures	Effective Date - Valuation date	created for each pricer measure.	TRADE TRADE	Booking Type -
than the ones booked for MTM_FULL.		If the Trade is Canceled or Matured, the Accounting	VALUATION	
		Event is reversed.		- INVENTORY
				Event
				Property - NONE

10.2 SINGLE SWAP LEGS

Mall 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
COT_REV Cash contingent reversal on maturity	Booking Date - Today Effective Date -	Notional amount in product currency.	Any trade event.	Event Property - NONE Retroactivity - Any
date.	Maturity date / termination date			Booking Type - N/A Event Class - OFF Event Property -
MTM_NET		Pricer measure amounts	CANCELED_	NONE Retroactivity
To book NPV-related pricer measures. MTM_NET is provided to allow booking different pricer measures than the ones booked for MTM_FULL.	(valuation date) Effective Date - Valuation date	in valuation currency. One accounting event is created for each pricer measure. If the Trade is Canceled or	TRADE MATURED_ TRADE TRADE_ VALUATION	- ClosingPeriod Booking Type - Reversal
		Matured, the Accounting Event is reversed.	VALOATION	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 -
NOM_FULL_REV To reverse NOM_FULL at termination / maturity.	Booking Date - Today Effective Date - Termination / maturity date		Any trade event.	NONE 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 -

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	Booking Date - Today	Full interest from cashflow start	CANCELED_	Retroactivity
To book the amount of accrued interest bought on each leg when the first	or swap start date, whichever is later Effective Date - Swap	date to start date of swap leg. One accounting event is created for each leg.	TRADE MATURED_ TRADE	- FULL Booking Type - N/A
coupon is a FULL COUPON.	start date	If the Trade is Canceled or Matured, the Accounting Event is reversed.	VERIFIED_ TRADE	Event Class - BALANCE
		Teverseu.		Event Property - NONE
ACCRUAL_PAYLEG To book the ACCRUAL	Booking Date - Today (valuation date)	Pricer measure amounts in valuation currency.	CANCELED_ TRADE	Retroactivity -
PAYLEG and ACCRUAL_ FIRST_PAYLEG pricer	Effective Date - Valuation date	One accounting event is created for each pricer measure.	MATURED_ TRADE	ClosingPeriod Booking
measures.		If the Trade is Canceled or Matured, the Accounting Event is	TRADE_ VALUATION	Type - Reversal
		reversed.		Event Class - INVENTORY
				Event Property - NONE

	Booking Date		Triggoring	
Accounting Events	Effective Date	Amount	Triggering Events	Properties
ACCRUAL_RECLEG	Booking Date - Today	Pricer measure amounts in	CANCELED_	Retroactivity
To book the ACCRUAL_ RECLEG and ACCRUAL_ FIRST_RECLEG pricer	(valuation date) Effective Date - Valuation date	valuation currency. One accounting event is created for each pricer measure.	TRADE MATURED_ TRADE	ClosingPeriod Booking
measures.		If the Trade is Canceled or Matured, the Accounting Event is reversed.	TRADE_ VALUATION	Type - Reversal Event Class
				- INVENTORY Event
				Property - NONE
СОТ	Booking Date - Today	Notional amount in product	Any trade event.	Retroactivity
To book cash contingent between trade date and maturity date.	Effective Date - Trade date / transfer date (book timezone)	currency. One accounting event is created for each swap leg. The sub id 1	event.	- Any Booking
For cross-currency swaps,	(Dook timezone)	identifies the pay leg, and the sub		Type - N/A
you can use FWD_NEAR and FWD_FAR for the near and		id 2 identifies the receive leg.		- OFF
far legs.				Property - NONE
COT_REV	Booking Date - Today	Notional amount in product	Any trade	Retroactivity
Cash contingent reversal on	,	currency.	event.	- Any
settlement date (if principal exchange) or maturity date.	date if principal exchange, else maturity	If the swap is amortizing, one event is created for each amortizing		Booking Type - N/A
You can also use FWD_ NEAR_REV to rever FWD_ NEAR, and FWD_FAR_REV	date or termination date	amount, if no principal exchange.		Event Class - OFF
to reverse FWD_FAR.				Property - NONE
MTM_NET To book NPV-related pricer	Booking Date - Today (valuation date)	Pricer measure amounts in valuation currency.	CANCELED_ TRADE	Retroactivity -
measures. MTM_NET is provided to	Effective Date - Valuation date	One accounting event is created for each pricer measure.	MATURED_ TRADE	ClosingPeriod Booking
allow booking different pricer measures than the		If the Trade is Canceled or Matured, the Accounting Event is	TRADE_ VALUATION	Type - Reversal
ones booked for MTM_FULL.		reversed.		Event Class - INVENTORY
				Event Property -
MTM DAVIEC	Panking Deta T. I	Dulana managana arrangka in	CANCELED	NONE
MTM_PAYLEG To book NPV-related pricer	Booking Date - Today (valuation date)	Pricer measure amounts in valuation currency.	CANCELED_ TRADE	Retroactivity
measures.	Effective Date - Valuation date	If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade.		ClosingPeriod Booking
		One accounting event is created for	TRADE_ VALUATION	Type - Reversal
		each pricer measure.	27.1207.17.1011	Event Class - INVENTORY
				Event
				Property - NONE

	Booking Date		Triggering	
Accounting Events	Effective Date	Amount	Events	Properties
MTM_RECLEG To book NPV-related pricer	Booking Date - Today (valuation date)	Pricer measure amounts in valuation currency.	CANCELED_ TRADE	Retroactivity -
measures.	Effective Date - Valuation date	If the pricer measure is NPV, the amount is NPV - Settlement Amount of the Trade. One accounting event is created for each pricer measure.	TRADE_	ClosingPeriod Booking Type - Reversal Event Class
				- INVENTORY Event Property - NONE
NOM_FULL To book the principal	Booking Date - Today Effective Date - Swap	Principal amount in product currency.	Any trade event.	Retroactivity - Any
amount for swaps with a principal exchange (balance sheet amount).	start date	One accounting event is created for each swap leg.		Booking Type - N/A
sneet amount).				Event Class - BALANCE
				Event Property - NONE
NOM_FULL_REV Balance sheet reversal on	Booking Date - Today Effective Date -	Principal amount in product currency.	Any trade event.	Retroactivity - Any
maturity date.	Maturity date or termination date	One accounting event is created for each swap leg.		Booking Type - N/A
		If the swap is amortizing, one event is created for each amortizing		Event Class - BALANCE
		amount.		Event Property - NONE
PRINCIPAL To book the principal	Booking Date - Today Effective Date -	Principal amount in product currency.	Any trade event.	Retroactivity - Any
amount on the principal payment date.	Principal payment date			Booking Type - N/A
You can also use PRINCIPAL_START to book				Event Class - BALANCE
the principal on the principal start date. You can also use				Event Property -
PRINCIPAL_MATURITY to book the principal on the principal end date.				NONE
You can also use PRINCIPAL_CHANGE to book a change in principal.				
PRINCIPAL_PAYLEG	Booking Date - Today	Principal amount in product currency.	Any trade event.	Retroactivity - Any
To book the principal amount on the pay leg on the principal payment date.	Effective Date - Principal payment date	ca. reney.	270,16,	Ally
You can also use PRINCIPAL_PAYLEG_START to book the principal on the principal start date.				

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				Booking Type - N/A Event Class - BALANCE Event Property - NONE
change in principal. 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.	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
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.				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.
- Isimple 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		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	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	Booking	Outstanding principal.	Any trade event.	Retroactivity
To book the	Date - Trade			- Any
outstanding	date			Booking
principal for a	Effective			Type - N/A
rate change.	Date - Rate			Event Class
Only applies to	change date			- REALIZED
Call Notices.				Event
				Property -
				NONE

11.2 FRAs (FORWARD RATE AGREEMENTS)

I "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
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	Property - NONE 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	Booking Date - Today	Notional amount in product currency.	Any trade event.	Retroactivity - Any
trade date and maturity date.	Effective Date - Trade date / transfer date (book timezone)			Booking Type - N/A Event Class - OFF

Accounting Events	Booking Date Effective Date	Amount	Triggering Events	Properties
COT_REV	Booking Date -	Notional amount in product	Any trade	Event Property - NONE Retroactivity
Cash contingent reversal on maturity date.	Today Effective Date - Maturity date / termination date	currency.	event.	- 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	Booking Date - Today or payment	Principal amount.	Any trade event.	Retroactivity - FULL
payment. You can also use PRINCIPAL LOAN	date, whichever is later			Booking Type - N/A
START to book the principal on the principal start date.	Effective Date - Principal payment			Event Class - BALANCE
You can also use PRINCIPAL_LOAN_ END to book the principal on the principal end date.	date			Event Property - NONE
You can also use PRINCIPAL_LOAN_ CHG to book a change in principal.				