

# Standard Journal Narratives

## Purpose

To provide documentation for the CS Lucas standard journal narratives.

## Module: Cash Deal

### Cash Deal Top Up

TopUp SGD993,863,013.70 w/TFS-SG

### Cash Deal Rollover Uplift

Uplift SGD767.12 w/ANZ-SY

### Cash Deal Drawdown

Drawdown SGD993,863,013.70 w/TGL-SG

### Cash Deal Repayment

Repayment USD18,710,000.00 w/CITI-SG

### Cash Deal Fund Transfer

Funds Transfer GBP50000000.00

### Cash Deal Miscellaneous

Misc Cash Deal.

### Cash Deal Foreign Exchange Rollover Residual

FX Rollover Residual SGD226.03.

### Cash Deal Money Market Termination Penalty

MMK100004.05 termination penalty:SGD-100.00 on 12 Jan 2024.

### Cash Deal Money Market Partial Termination

MMK100004.05 partial termination:SGD-100.00 on 12 Jan 2024.

## Module: Coupon

### Coupon Settlement

Coupon Paid:15,000,000.00 Anglo Amer 4.125% 9/22 in

## TACTICAL

### Module: Currency Options

#### Currency Options Vanilla

Currency Vanilla Call Buy AUD10,000.00 against SGD strike 1.300000

#### Currency Options Knock In/Out

Net settle Currency Knock In/Out Call Buy AUD100,000.00 against SGD strike 1.200000

#### Currency Options Accrual

MTM: Currency Vanilla Call Buy AUD10,000.00 against SGD strike 1.300000

### Module: Dividends

#### Dividend Accrual

Dividend Receivable:25,000.00 GOOGL:US in TACTICAL

#### Dividend Settlement

Dividend Paid:25,000.00 GOOGL:US in TACTICAL

### Module: Fees and Cash Transactions

#### Fees and Cash Transactions

Fees and Cash Transactions SGD 10,000,000.00

### Module: Foreign Exchange Outright

#### Foreign Exchange Outright TDate

B SGD1,358,981.00 S USD1,000,000.00 @1.358981

#### Foreign Exchange Outright VDate

B AUD10,000,000.00 S SGD10,435,145.57 @0.958300

#### Foreign Exchange Outright Accrual

MTM: B EUR25,000,000.00 S SGD39,544,000.00 @1.581760

### Module: Intercompany Funding

### Interco/ Call Deposit

Interco/ Call Deposit:PINE-Funding with PINE-NY in USD  
Principal Flow:-481,500.00, Interest Flow:0.00 and Interest  
Capitalized:17.40

### Interco/ Call Deposit Accrual

Interco/ Call Deposit: Interest accruals with ANZ-SY AUD  
963,000.00 for ANZ Call

## **Module: Interest Rate Swap**

### Interest Rate Swap Initial Exchange

IRS Initial Exchange SGD w/DBS-SG

### Interest Rate Swap Periodic Exchange

IRS Periodic Exchange GBP w/BARC-LN

### Interest Rate Swap Final Exchange

IRS Final Exchange SGD w/DBS-SG

### Interest Rate Swap Period End

IRS w/BARC-LN Period End

### Interest Rate Swap Ccy Swap Loan Period End

IRS Ccy Swap Loan w/DBS-SG Period End

### Interest Rate Swap Ccy Swap Loan

Ccy Loan Swap with ANZ-SY : Cash Flow Principal AUD  
637,000.00 and Interest AUD 0.00

## **Module: Investments**

### Investment TDate

B 1,000,000.00 BARC:LN at GBP 2.2280.

### Investment VDate

B 15,000,000.00 SGS 0.5% 4/18 at SGD 99.3400.

### Investment Accrual

Sec Reval:25,000.00 GOOGL:US in TACTICAL

### Investment Portfolio Accrual

Sec Reval:TACTICAL Portfolio

### Investment Bond Accrual

Investment Bond Accrual:15,000,000.00 Anglo Amer 4.125%  
9/22 in TACTICAL

## **Module: Money Market**

### Money Market Lending on Start Date

Lend SGD 1,100,000.00 w/DBS-SG @0.250000%

### Money Market Borrowing on Start Date

Borrow SGD 500,000.00 w/DBS-SG @4.050000%

### Money Market Lending on Maturity Date

Lend USD 1,200,000.00 w/SCB-SG @0.260000%

### Money Market Borrowing on Maturity Date

Borrow GBP 14,000,000.00 w/CITI-SG @0.810000%

### Money Market Accrual

Int Acc: Lend SGD 1,100,000.00 w/DBS-SG @0.250000%

Int Acc: Borrow SGD 1,100,000.00 w/DBS-SG @0.250000%

### MMF Interest Accrual

MMF Interest Receivable:0.00 Amundi MMF IC in TACTICAL

### MMF Interest Settlement

MMF Interest Received:0.00 Amundi MMF IC in TACTICAL

## **Module: Non-Deliverable Forward**

### Non-Deliverable Forward VDate

B SGD100,000.00 S USD45,454.55 @2.200000

### Non-Deliverable Forward Accrual

MTM: B USD2,000,000.00 S SGD2,693,780.00 @1.346890

## **Module: Term Loan**

Term Loan Lending Drawdown

Lend SGD 2,000,000,000.00 w/TFS-SG

Term Loan Borrowing Drawdown

Borrow USD 1,000,000.00 w/DBS-SG

Term Loan Lending Additional Principal

Additional Lending SGD 1,000,000.00 w/DBS-SG

Term Loan Borrowing Additional Principal

Additional Borrowing USD 100,000.00 w/DBS-SG

Term Loan Lending Additional Principal and Interest Repayment

Additional Lending & Interest Received USD 4,000.00/281.56 w/DBS-SG

Term Loan Borrowing Additional Principal and Interest Repayment

Additional Borrowing & Interest Paid USD 4,000.00/281.56 w/DBS-SG

Term Loan Lending Interest Capitalisation

Interest Income Capitalized SGD 1,000,000.00 w/TGL-SG

Term Loan Borrowing Interest Capitalisation

Interest Expense Capitalized SGD 1,000,000.00 w/DBS-SG

Term Loan Lending Receipt of Principal and Interest

Receipt of P & I on Term Loan lending w/TGL-SG

Term Loan Borrowing Repayment of Principal and Interest

Repay of P & I on Term Loan borrowing w/DBS-SG

Term Loan Lending Receipt of Principal

Receipt of P on Term Loan lending w/TGL-SG

Term Loan Borrowing Repayment of Principal

Repay of P on Term Loan borrowing w/BARC-LN

Term Loan Lending Receipt of Interest

Receipt of I on Term Loan lending w/TGL-SG

Term Loan Borrowing Repayment of Interest

Repay of I on Term Loan borrowing w/DBS-SG

Term Loan Lending Receipt of Principal and Interest Capitalisation

Receipt of P & Interest Income Capitalised on Term Loan lending w/TGL-SG

Term Loan Borrowing Repayment of Principal and Interest Capitalisation

Repay of P & Interest Expense Capitalised on Term Loan borrowing w/CITI-SG

Term Loan Lending Interest Capitalisation

Interest Income Capitalised on Term Loan lending w/TGL-SG

Term Loan Borrowing Interest Capitalisation

Interest Expense Capitalised on Term Loan borrowing w/Ctpy:903

Term Loan Accrual

Int Acc: Borrow USD 50,000,000.00 w/CITI-SG