

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