

Revision History

#	Revision Date	Version	Section	Description
1	Nov 1, 2022	1.0		First release
2	Mar 17, 2023	1.1	1-1. System	Added ES001 Removed ES065 Changed ES000 and ES060
3			1-2-1. Operation	Added E0010, 0011, 0012, 0013, 0501, 0502, 0503, 0504, 0601 and 0602 Changed E0202, 0301, 0306 and 0309
4			1-2-2. Mandatory Item	Changed E1031 and 1045
5			1-2-3. Mandatory Item with Cond	Changed E8001, 8002 and 8003
6			1-2-5. Format	Changed E3102 and 3103
7			1-2-7. Inter-File Check	Changed E5001 and 5002
8			2-1. Info Message	Added I0079 and 0080 Changed I0031, 0032, 0040, 0041, 0060, 0061, 0062 and 0063
9	Jan 30, 2024	2.0	1-2-1.Operation	Added E0601
10			1-2-2. Mandatory Item	Added W1002,W1003,W1004 Added E1098,E1099
11			1-2-3. Mandatory Item with Cond	Added W8001,W8002,W8003
12			1-2-4. No. of Digits	Added W2008,W2009,W2010,W2011,W2012,W2013,W2014,W2015,W2016,W2017,W2018,W2019,W2020,W2021,W2022,W2023,W2024, W2025,W2026
13			1-2-5. Format	Removed E3301,E3303 Added W3101,W3102,W3302,W3401,W3402,W3403,W3404
14			1-2-6. Validation	Added W4001,W4101,W4102,W4103,W4104,W4105
15			1-2-7. Inter-File Check	Added W5001
16			2-1. Info Message	Added I0081,I0082
17	Dec 16, 2024	3.0	1-2-1.Operation	Added E0310 Changed E0013,E0202,E0304,E0305,E0306,E0401,E0402 Removed E6001
18			1-2-2. Mandatory Item	Added E1100, E1101, E1102, E1103, E1104, E1114, E1115, E1116, E1117, E1118 Removed E1001
19			1-2-4. No. of Digits	Added E2003, E2004, E2007
20			1-2-5. Format	Removed E3001, E3103, E3201
21			1-2-7. Inter-File Check	Added E5003 Removed E5002
22			2-1. Info Message	Added I0083~I0097 Changed I0062, I0063, I0080

1-1. System Error

No	Message Code	Status	Message Text	Remarks
1	ES000	System Exception	An unexpected error occurred.	
2	ES001	Out of Memory	An out of memory has occurred.	
3	ES060	Abnormal process termination (incl. operation error and system error)	The processing has terminated abnormally.	

1-2-1. Operation Error

No	Message Code	Status	Message Text	Remarks
1	E0008	CLI process error	Please refer to the log file for details.	
2	E0009	Memory not deleted	{0} memory is not clear.	{0}: File type
3	E0010	Error found by data-in-memory check	An error occurred because the {0} data does not exist in memory.	{0}: File type
4	E0011	Summation process error at Scenario PnL Aggregation Group level	An error occurred during the summation process for each Scenario PnL Aggregation Group.	
5	E0012	Summation process error at Stress Scenario PnL Aggregation Group level	An error occurred during the summation process for each Stress Scenario PnL Aggregation Group.	
6	E0013	Inter-product discount process error	An error occurred during the inter-product discount processing. {0} does not exist in the {1} of type {2} of the BPF file.	{0}:Aggregation Group {1}:Record Name {2}:Record ID
7	E0101	Error found by mandatory item check (Base Date)	"Base Date" can not be empty, please enter it.	
8	E0102	Error found by mandatory item check (Position File)	"Position File" can not be empty, please enter it.	
9	E0103	Error found by mandatory item check (Input Files Folder)	"Input Files Folder" can not be empty, please enter it.	
10	E0104	Error found by mandatory item check (Output File Folder)	"Output File Folder" can not be empty, please enter it.	
11	E0105	Error found by mandatory item check (Output Type)	"Output Type" can not be empty, please enter it.	
12	E0107	Error found by mandatory item check (Position Data)	"Position Data" can not be empty, please enter it.	
13	E0108	Error found by check on mandatory item with set conditions	If you don't check "Default" box, "Output File Name" can not be empty. Please enter it.	
14	E0201	Error found by date format check	Please enter the correct "Base Date".	
15	E0202	Error found by fixed value check	The value of Output Type must be one of all, var, addoncharge, varrisk or sam.	
16	E0203	Error found by allowed characters check	Do not enter any letter except half-width alphanumeric and symbol in {0}.	{0}: File name, folder name
17	E0301	Error found by file name length check	Please check that the Output file name exceeds 150 characters.	
18	E0302	Error found by file path length check	Please check that the "Output File Folder" and "Output File Name" path exceeds 250 characters.	
19	E0303	Error found by check on the existence of position file	Please check because the "Position File" does not exist.	
20	E0304	Error found by check on the existence of VaR-PF For GUI, OutputType = All excluding SAM, VaRMargin, VaR Risk or All For CLI, OutputType = all, var, varrisk or sam For API, URL parameter = all, bpfvar or sam	Please check because the "VaR-PF" does not exist.	
21	E0305	Error found by check on the existence of BPF For GUI, OutputType = All excluding SAM, VaRMargin, VaR Risk or All For CLI, OutputType = all, var, varrisk or sam For API, URL parameter = all, bpfvar or sam	Please check because the "BPF" does not exist.	
22	E0306	Error found by check on the existence of APF For GUI, OutputType = All excluding SAM, Add-on Charge or All For CLI, OutputType = all, addoncharge or sam For API, URL parameter = all, apf, sam	Please check because the "APF" does not exist.	
23	E0307	Error found by check on the existence of folders (Input Files Folder)	Please check because the "Input Files Folder" does not exist.	
24	E0308	Error found by check on the existence of folders (Output File Folder)	Please check because the "Output File Folder" does not exist.	
25	E0309	Error found by check on the existence of output files	The specified output file name already exists.	
26	E0310	Error found by check on the existence of SPF For GUI, OutputType = All For CLI, OutputType = sam For API, URL parameter = sam or spf	Please check because the "SPF" does not exist.	
27	E0401	Error found by check on the number of APF, BPF, VaR-PF and SPF file items	Please check because the number of items in type {1} of {0} is invalid.	{0}: File type {1}: Record name
28	E0402	Error found by check on the sizes of Position, APF, BPF, VaR-PF or SPF files	Please check because the {0} is empty.	{0}: File type
29	E0403	Error found by check on the number of Position file items	Please check because the number of items in line {1} of the {0} is invalid.	{0}: Position {1}: Line number
30	E0404	Error found by check on the number of lines in a Position file	Please check because the Position File format is incorrect or the data is not set.	
31	E0501	Error occurred in file load process	An error occurred during the {0} file read process.	{0}: File type
32	E0502	Error occurred in CSV conversion process	An error occurred during the CSV file write process.	
33	E0503	Folder reading authorisation error	An error occurred because you don't have permission to read the folder.	
34	E0504	Error occurred in property file write process	An error occurred during Property file write process.	
35	E0601	Exclusion check error	{0} cannot be processed, because the state of reading the parameter file is in {1}.	{0}: Process pattern (Calculation, Reading parameter files, Reading of forced parameter files, Releasing memory, Getting BaseDate) {1}: Read status (unread (uninitialised), prepare read (preparation for initialisation), forced read (forced initialisation), reading (initialisation in process))
36	E0602	Timeout occurred during exclusion check	A timeout has occurred, please wait a while and try again.	
37	E6001	Error found by check on date alignment	Please check because the specified "BaseDate" does not match "BusinessDate" of position:	

1-2-2. Mandatory Item Check Error

No	Message Code		File Name	Record	Item	Message Text	Remarks
	Error	Warning					
1	E1001	-	Position	Info	BusinessDate	Position (Line {0}) : The item name BusinessDate of Info is a required item.	
2	E1002	W1002		Position	Currency	Position (Line {0}) : The item name Currency of Position is a required item.	
3	E1003	W1003			ClearingFirmID	Position (Line {0}) : The item name ClearingFirmID of Position is a required item.	
4	E1004	W1004			AccountID	Position (Line {0}) : The item name AccountID of Position is a required item.	
5	E1006	-	APF	Type 0	Record Name	APF : The item name Record Name of Type 0 is a required item.	
6	E1007	-			Date	APF : The item name Date of Type 0 is a required item.	
7	E1009	-		Type 1	Record Name	APF : The item name Record Name of Type 1 is a required item.	
8	E1010	-			Level	APF : The item name Level of Type 1 is a required item.	
9	E1011	-			Aggregation Group	APF : The item name Aggregation Group of Type 1 is a required item.	
10	E1012	-			BPL	APF : The item name BPL of Type 1 is a required item.	
11	E1014	-		Type 2	Record Name	APF : The item name Record Name of Type 2 is a required item.	
12	E1015	-			Level	APF : The item name Level of Type 2 is a required item.	
13	E1016	-			Aggregation Group	APF : The item name Aggregation Group of Type 2 is a required item.	
14	E1017	-			Threshold Code	APF : The item name Threshold Code of Type 2 is a required item.	
15	E1018	-			Threshold	APF : The item name Threshold of Type 2 is a required item.	
16	E1019	-			System Value	APF : The item name System Value of Type 2 is a required item.	
17	E1021	-		Type 3	Record Name	APF : The item name Record Name of Type 3 is a required item.	
18	E1022	-			Level	APF : The item name Level of Type 3 is a required item.	
19	E1023	-			Aggregation Group	APF : The item name Aggregation Group of Type 3 is a required item.	
20	E1024	-			Type	APF : The item name Type of Type 3 is a required item.	
21	E1025	-		Type 4	Number of Param	APF : The item name Number of Param of Type 3 is a required item.	
22	E1027	-			Record Name	APF : The item name Record Name of Type 4 is a required item.	
23	E1028	-			Product Group Code	APF : The item name Product Group Code of Type 4 is a required item.	
24	E1029	-			Product Code	APF : The item name Product Code of Type 4 is a required item.	
25	E1030	-			Contract Type	APF : The item name Contract Type of Type 4 is a required item.	
26	E1031	-			Contract Period Code	APF : The item name Contract Period Code of Type 4 is a required item.	
27	E1032	-			Instrument Code	APF : The item name Instrument Code of Type 4 is a required item.	
28	E1033	-			Level1 Aggregation Group	APF : The item name Level1 Aggregation Group of Type 4 is a required item.	
29	E1034	-			Level1 Adjustment Multiplier	APF : The item name Level1 Adjustment Multiplier of Type 4 is a required item.	
30	E1036	-	BPF	Type 0	Record Name	BPF : The item name Record Name of Type 0 is a required item.	
31	E1037	-			Date	BPF : The item name Date of Type 0 is a required item.	
32	E1038	-			File Type	BPF : The item name File Type of Type 0 is a required item.	
33	E1040	-		Type 1	Record Name	BPF : The item name Record Name of Type 1 is a required item.	
34	E1041	-			Instrument Code	BPF : The item name Instrument Code of Type 1 is a required item.	
35	E1042	-			Product Group Code	BPF : The item name Product Group Code of Type 1 is a required item.	
36	E1043	-			Product Code	BPF : The item name Product Code of Type 1 is a required item.	
37	E1044	-			Contract Type	BPF : The item name Contract Type of Type 1 is a required item.	
38	E1045	-			Contract Period Code	BPF : The item name Contract Period Code of Type 1 is a required item.	
39	E1046	-			Contract Size	BPF : The item name Contract Size of Type 1 is a required item.	
40	E1047	-			Aggregation Group	BPF : The item name Aggregation Group of Type 1 is a required item.	
41	E1048	-		Type 2	Calculation Method Flag	BPF : The item name Calculation Method Flag of Type 1 is a required item.	
42	E1050	-			Record Name	BPF : The item name Record Name of Type 2 is a required item.	
43	E1051	-			Instrument Code	BPF : The item name Instrument Code of Type 2 is a required item.	
44	E1052	-			Price	BPF : The item name Price of Type 2 is a required item.	
45	E1054	-		Type 3	Record Name	BPF : The item name Record Name of Type 3 is a required item.	
46	E1055	-			Instrument Code	BPF : The item name Instrument Code of Type 3 is a required item.	
47	E1056	-			Scenario ID	BPF : The item name Scenario ID of Type 3 is a required item.	
48	E1057	-			Scenario Type	BPF : The item name Scenario Type of Type 3 is a required item.	
49	E1058	-		Type 4	Unit PnL	BPF : The item name Unit PnL of Type 3 is a required item.	
50	E1060	-			Record Name	BPF : The item name Record Name of Type 4 is a required item.	
51	E1061	-			Level	BPF : The item name Level of Type 4 is a required item.	
52	E1062	-			Aggregation Group	BPF : The item name Aggregation Group of Type 4 is a required item.	
53	E1063	-		Type 5	BPL	BPF : The item name BPL of Type 4 is a required item.	
54	E1065	-			Record Name	BPF : The item name Record Name of Type 5 is a required item.	
55	E1066	-			Instrument Code	BPF : The item name Instrument Code of Type 5 is a required item.	
56	E1067	-			Level1 Aggregation Group	BPF : The item name Level1 Aggregation Group of Type 5 is a required item.	
57	E1068	-		Type 6	Level1 Adjustment Multiplier	BPF : The item name Level1 Adjustment Multiplier of Type 5 is a required item.	
58	E1070	-			Record Name	BPF : The item name Record Name of Type 6 is a required item.	
59	E1071	-			Product Group Code	BPF : The item name Product Group Code of Type 6 is a required item.	
60	E1072	-			Spread Fluctuation Risk	BPF : The item name Spread Fluctuation Risk of Type 6 is a required item.	
61	E1074	-		Type 7	Record Name	BPF : The item name Record Name of Type 7 is a required item.	
62	E1075	-			Instrument Code	BPF : The item name Instrument Code of Type 7 is a required item.	
63	E1076	-			Scenario ID	BPF : The item name Scenario ID of Type 7 is a required item.	
64	E1077	-			Unit PnL	BPF : The item name Unit PnL of Type 7 is a required item.	
65	E1078	-			Scenario Delta	BPF : The item name Scenario Delta of Type 7 is a required item.	
66	E1080	-	VaRPF	Type 0	Record Name	VaRPF : The item name Record Name of Type 0 is a required item.	
67	E1098	-			Level	VaRPF : The item name Level of Type 0 is a required item.	
68	E1099	-			Aggregation Group	VaRPF : The item name Aggregation Group of Type 0 is a required item.	
69	E1081	-			Confidence Level	VaRPF : The item name Confidence Level of Type 0 is a required item.	
70	E1082	-			Stress Scenario Number	VaRPF : The item name Stress Scenario Number of Type 0 is a required item.	
71	E1084	-		Type 1	Record Name	VaRPF : The item name Record Name of Type 1 is a required item.	
72	E1085	-			Level	VaRPF : The item name Level of Type 1 is a required item.	
73	E1086	-			Aggregation Group	VaRPF : The item name Aggregation Group of Type 1 is a required item.	
74	E1087	-			Type	VaRPF : The item name Type of Type 1 is a required item.	
75	E1088	-		Type 2	Number of Param	VaRPF : The item name Number of Param of Type 1 is a required item.	
76	E1090	-			Record Name	VaRPF : The item name Record Name of Type 2 is a required item.	
77	E1091	-			Level	VaRPF : The item name Level of Type 2 is a required item.	
78	E1092	-			Aggregation Group	VaRPF : The item name Aggregation Group of Type 2 is a required item.	
79	E1093	-			Type	VaRPF : The item name Type of Type 2 is a required item.	
80	E1094	-			Number of Param	VaRPF : The item name Number of Param of Type 2 is a required item.	
81	E1095	-	APF	ALL	Record ID	APF : The item name Record ID is a required item.	
82	E1096	-	BPF	ALL	Record ID	BPF : The item name Record ID is a required item.	
83	E1097	-	VaRPF	ALL	Record ID	VaRPF : The item name Record ID is a required item.	
84	E1103	-	SPF	Type 0	Record Name	SPF : The item name Record Name of Type 0 is a required item.	
85	E1104	-			Date	SPF : The item name Date of Type 0 is a required item.	
86	E1100	-		Type 1	Record Name	SPF : The item name Record Name of Type 1 is a required item.	
87	E1101	-			Silo	SPF : The item name Silo of Type 1 is a required item.	
88	E1102	-			Threshold	SPF : The item name Threshold of Type 1 is a required item.	
89	E1114	-		Type 2	Record Name	SPF : The item name Record Name of Type 2 is a required item.	
90	E1115	-			Instrument Code	SPF : The item name Instrument Code of Type 2 is a required item.	
91	E1116	-			Scenario ID	SPF : The item name Scenario ID of Type 2 is a required item.	
92	E1117	-			Unit PnL	SPF : The item name Unit PnL of Type 2 is a required item.	
93	E1118	-		ALL	Record ID	SPF : The item name Record ID is a required item.	

1-2-3. Error Found by Check on Mandatory Item with Set Conditions

No	Message Code		File Name	Record	Item	Message Text	Remarks
	Error	Warning					
1	E8001	W8001	Position	Position	NetPosition	Position (Line {0}) : One of NetPosition, NakedLongQuantity, NakedShortQuantity in Position must be required.	{0}: GUI/CLI (csv) : Line number in the file displayed, API (JSON) : Number of positions displayed
2					NakedLongQuantity		
3					NakedShortQuantity		
4	E8002	W8002			ProductCode	Position (Line {0}) : when ProductType is not FUT, JSCCInstrumentCode must be required if any of ProductCode, ProductType, ContractPeriodCode, PutCallIndicator, Strike and UnderlyingPeriodCode in Position is empty.	{0}: GUI/CLI (csv) : Line number in the file displayed, API (JSON) : Number of positions displayed
5					ProductType		
6					ContractPeriodCode		
7					PutCallIndicator		
8					Strike		
9					UnderlyingPeriodCode		
10					JSCCInstrumentCode		
11	E8003	W8003			ProductCode	Position (Line {0}) : when ProductType is FUT, JSCCInstrumentCode must be required if any of ProductCode, ProductType and ContractPeriodCode in Position is empty.	{0}: GUI/CLI (csv) : Line number in the file displayed, API (JSON) : Number of positions displayed
12					ProductType		
13					ContractPeriodCode		
14					JSCCInstrumentCode		



1-2-4. Number of Digits Check Error

No	Message Code		File Name	Record	Item	Sign of Inequality	No. of Digits	Message	Remarks
	Error	Warning							
1	E2001	-	Position	Info	RequestID	Max	100	Position (Line {0}) : The item name RequestID of Info is Max 100-digit item.	
2	E2002	-			Version	Max	10	Position (Line {0}) : The item name Version of Info is Max 10-digit item.	
3	E2003	-			SentTime	Max	24	Position (Line {0}) : The item name SentTime of Info is Max 24-digit item.	
4	E2004	-			BusinessDate	Max	10	Position (Line {0}) : The item name BusinessDate of Info is Max 10-digit item.	
5	E2005	-			CycleCode	Max	5	Position (Line {0}) : The item name CycleCode of Info is Max 5-digit item.	
6	E2006	-			RunNumber	Max	3	Position (Line {0}) : The item name RunNumber of Info is Max 3-digit item.	
7	E2007	-			Time	Max	8	Position (Line {0}) : The item name Time of Info is Max 8-digit item.	
8	E2008	W2008		Position	id	Max	100	Position (Line {0}) : The item name id of Position is Max 100-digit item.	
9	E2009	W2009			CustomerAccountType	Max	15	Position (Line {0}) : The item name CustomerAccountType of Position is Max 15-digit item.	
10	E2010	W2010			OmnibusIndicator	Max	3	Position (Line {0}) : The item name OmnibusIndicator of Position is Max 3-digit item.	
11	E2011	W2011			ParentPortfolioID	Max	100	Position (Line {0}) : The item name ParentPortfolioID of Position is Max 100-digit item.	
12	E2012	W2012			Memo	Max	100	Position (Line {0}) : The item name Memo of Position is Max 100-digit item.	
13	E2013	W2013			ClearingFirmID	Max	100	Position (Line {0}) : The item name ClearingFirmID of Position is Max 100-digit item.	
14	E2014	W2014			AccountID	Max	100	Position (Line {0}) : The item name AccountID of Position is Max 100-digit item.	
15	E2015	W2015			AccountName	Max	100	Position (Line {0}) : The item name AccountName of Position is Max 100-digit item.	
16	E2016	W2016			OriginType	Max	10	Position (Line {0}) : The item name OriginType of Position is Max 10-digit item.	
17	E2017	W2017			FundSegregationType	Max	10	Position (Line {0}) : The item name FundSegregationType of Position is Max 10-digit item.	
18	E2018	W2018			CustomerAccountType2	Max	15	Position (Line {0}) : The item name CustomerAccountType2 of Position is Max 15-digit item.	
19	E2019	W2019			NetPosition	Max	10	Position (Line {0}) : The item name NetPosition of Position is Max 10-digit item.	
20	E2020	W2020			NakedLongQuantity	Max	10	Position (Line {0}) : The item name NakedLongQuantity of Position is Max 10-digit item.	
21	E2021	W2021			NakedShortQuantity	Max	10	Position (Line {0}) : The item name NakedShortQuantity of Position is Max 10-digit item.	
22	E2022	W2022			ClearingOrganizationId	Max	5	Position (Line {0}) : The item name ClearingOrganizationId of Position is Max 5-digit item.	
23	E2023	W2023			ExchangeID	Max	5	Position (Line {0}) : The item name ExchangeID of Position is Max 5-digit item.	
24	E2024	W2024			ProductCode	Max	10	Position (Line {0}) : The item name ProductCode of Position is Max 10-digit item.	
25	E2025	W2025			Strike	Max	15	Position (Line {0}) : The item name Strike of Position is Max 15-digit item.	
26	E2026	W2026			JSCCInstrumentCode		9	Position (Line {0}) : The item name JSCCInstrumentCode of Position is 9-digit item.	

1-2-5. Format Check Error

No	Message Code		File Name	Record	Item	Message Text	Remarks
	Error	Warning					
1	E3001	-	Position	Info	BusinessDate	Position (Line {0}) : The format of the value of BusinessDate of Info is "YYYY-MM-DD".	
2	E3101	W3101		Position	ContractPeriodCode	Position (Line {0}) : The format of the value of ContractPeriodCode of Position is "YYYYMMDD" , "YYYYMM" or "YYYYMMW".	
3	E3102	W3102			UnderlyingPeriodCode	Position (Line {0}) : The format of the value of UnderlyingPeriodCode of Position is "YYYYMMDD" , "YYYYMM" or "YYYYMMW".	
4	E3103	-		Info	SentTime	Position (Line {0}) : The format of the value of SentTime of Info is "YYYY-MM-DDTHH:MM:SS.SSSZ".	
5	E3201	-			Time	Position (Line {0}) : The value of Time of Info is "HH:MM:SS".	
6	E3302	W3302		Position	ClearingFirmID	Position (Line {0}) : The item name Position of ClearingFirmID is only half-width alphanumeric characters.	
7	E3401	W3401			NetPosition	Position (Line {0}) : Only integers can be entered in NetPosition values.	
8	E3402	W3402			NakedLongQuantity	Position (Line {0}) : Only integers can be entered in NakedLongQuantity values.	
9	E3403	W3403			NakedShortQuantity	Position (Line {0}) : Only integers can be entered in NakedShortQuantity values.	
10	E3404	W3404			Strike	Position (Line {0}) : The value of Strike of Position is only a number.	

1-2-6. Validation Check Error

No	Message Code		File Name	Record	Item	Fixed Value 1	Fixed Value 2	Fixed Value 3	Message Text	Remark
	Error	Warning								
1	E4001	W4001	Position	Position	Currency	JPY			Position (Line {0}) : The value of Currency of Position is JPY.	
2	E4101	W4101			ProductType	FUT	OOF	OOP	Position (Line {0}) : The value of ProductType of Position is FUT, OOF, OOP.	
3	E4102	W4102			PutCallIndicator	P	C		Position (Line {0}) : The value of PutCallIndicator of Position is P, C.	
4	E4103	W4103			NakedLongQuantity	0			Position (Line {0}) : The value of NakedLongQuantity of Position must be greater than or equal to 0.	Error to be returned in case of <0.
5	E4104	W4104			NakedShortQuantity	0			Position (Line {0}) : The value of NakedShortQuantity of Position must be greater than or equal to 0.	Error to be returned in case of <0.
6	E4105	W4105			Strike				Position (Line {0}) : The decimal part of the Strike of Position is 4-digit item.	



1-2-7. Inter-File Check Error

No	Message Code		Ref. Check	Check Item	Message Text	Remarks
	Error	Warning				
1	E5001	W5001	Existence of instrument	Comparison of instrument existence between Position DTO and BPF DTO	Position Instrument Info {0} does not exist in BPF Type 1 record.	{0}: Instrument code (JSCCInstrumentCode), Instrument information (ProductCode, ProductType, ContractPeriodCode, PutCallIndicator, Strike, UnderlyingPeriodCode)
2	E5002	—	Base date alignment	Alignment of dates between Position DTO and File	The record date of the position must be the same as or later than the {0} parameter reference date.	{0}: File type
3	E5003	—	Alignment of Scenario ID	Alignment of Scenario ID of SPF	Scenario ID in the SPF is not consistent between Instruments within the {0} silo. The instrument code: {1} has {2}, but another instrument code: {3} has {4}.	{0}: The Silo which threw an error {1}: The Instrument code which threw an error {2}: List of Scenario ID of {1} {3}: The Instrument code which has a different list of Scenario ID from {1} {4}: List of Scenario ID of {3}

2-1. Information Message

No	Message Code	Status	Message Text	Remarks
1	I0001	Start of Add-on Charge calculation process	Add-on Charge calculation process has started.	
2	I0002	Completion of Add-on Charge calculation process	The Add-on Charge calculation process is complete.	
3	I0003	Start of Net Option Value calculation process	The Net Option Value calculation process has started.	
4	I0004	Completion of Net Option Value calculation process	The Net Option Value calculation process is complete.	
5	I0005	Start of HS-VaR calculation process	The HS-VaR calculation processing has started.	
6	I0006	Completion of HS-VaR calculation process	The HS-VaR calculation process is complete.	
7	I0007	Start of AS-VAR calculation process	The AS-VAR calculation processing has started.	
8	I0008	Completion of AS-VAR calculation process	The AS-VAR calculation process is complete.	
9	I0009	Start of API-loading process	API-Reading process has started.	
10	I0010	Completion of API-loading process	The API-Reading process is complete.	
11	I0011	Start of API-calculation process	API-Calculation process has started.	
12	I0012	Completion of API-calculation process	API-Calculation processing is complete.	
13	I0013	Start of Margin calculation process (for GUI/CLI)	Margin calculation (for GUI / CLI) processing has started.	
14	I0014	Completion of Margin calculation process (for GUI/CLI)	Margin calculation (for GUI / CLI) processing is completed.	
15	I0029	Start of API position information obtainment process	The API position information obtained processing has started.	
16	I0030	Completion of API position information obtainment process	The API position information obtained process is complete.	
17	I0031	Start of PF extraction (All) process for API-calculation	The API calculation extraction(ALL) using PF processing has started.	
18	I0032	Completion of PF extraction (All) process for API-calculation	The API calculation extraction(ALL) using PF process is complete.	
19	I0033	Start of API-loading (BPF) process	API-Reading(BPF) process has started.	
20	I0034	Completion of API-loading (BPF) process	The API-Reading(BPF) process is complete.	
21	I0035	Start of API-loading (APF) process	API-Reading(APF) process has started.	
22	I0036	Completion of API-loading (APF) process	The API-Reading(APF) process is complete.	
23	I0039	Normal termination of API loading process	The read API process ended normally.	
24	I0040	Start of PF extraction (VaRMargin) process for API-calculation	The API calculation extraction(VaRMargin) using PF processing has started.	
25	I0041	Completion of PF extraction (VaRMargin) process for API-calculation	The API calculation extraction(VaRMargin) using PF process is complete.	
26	I0042	Start of GUI/CLI position information obtainment process	The GUI / CLI position information obtained processing has started.	
27	I0043	Completion of GUI/CLI position information obtainment process	The GUI / CLI position information obtained process is complete.	
28	I0044	Start of GUI/CLI loading/extraction (All) process	The GUI / CLI read extraction(ALL) has started.	
29	I0045	Completion of GUI/CLI loading/extraction (All) process	The GUI / CLI read extraction(ALL) is complete.	
30	I0046	Start of CSV conversion process	CSV convert has started.	
31	I0047	Completion of CSV conversion process	CSV convert is complete.	
32	I0048	Start of memory release process	The memory release process has started.	
33	I0049	Completion of memory release process	The memory release process is complete.	
34	I0050	Start of API loading process	Reading API process has started.	
35	I0051	Completion of API loading process	Reading API process is complete.	
36	I0052	Start of MAIN calculation process	The MAIN calculation process has started.	
37	I0053	Completion of MAIN calculation process	The MAIN calculation process is complete.	
38	I0054	Start of API calculation process	The API calculation process has started.	
39	I0055	Completion of API calculation process	The API calculation process is complete.	
40	I0056	Start of API memory release process	The API memory release process has started.	
41	I0057	Completion of API memory release process	The API memory release process is complete.	
42	I0058	Start of GUI/CLI loading/extraction (VaRMargin) process	The GUI / CLI read extraction(VaRMargin) has started.	
43	I0059	Completion of GUI/CLI loading/extraction (VaRMargin) process	The GUI / CLI read extraction(VaRMargin) is complete.	
44	I0060	Start of PF extraction (AddOnCharge) process for API-calculation	The API calculation extraction(AddOnCharge) using PF processing has started.	
45	I0061	Completion of PF extraction (AddOnCharge) process for API-calculation	The API calculation extraction(AddOnCharge) using PF process is complete.	
46	I0062	Start of PF extraction (VaRRisk) process for API-calculation	The API calculation extraction(VaRRisk) using PF processing has started.	
47	I0063	Completion of PF extraction (VaRRisk) process for API-calculation	The API calculation extraction(VaRRisk) using PF process is complete.	
48	I0064	Start of GUI loading process	Reading GUI process has started.	
49	I0065	Completion of GUI loading process	Reading GUI process is complete.	
50	I0066	Start of CLI loading process	Reading CLI process has started.	
51	I0067	Completion of CLI loading process	Reading CLI process is complete.	
52	I0068	Start of output result compilation process	The output result compilation process has started.	
53	I0069	Completion of output result compilation process	The output result compilation process is complete.	
54	I0070	Start of exclusion check process	The exclusion check process has started.	
55	I0071	Completion of exclusion check process	The exclusion check process is complete.	
56	I0072	Normal Termination of API calculation process	The calculation API processing ended normally.	
57	I0076	Normal termination of API memory release process	The memory release API processing ended normally.	
58	I0077	Start of API-loading (ALL) process	API-Reading(ALL) process has started.	
59	I0078	Completion of API-loading (ALL) process	The API-Reading(ALL) process is complete.	
60	I0079	Normal termination of process	The process was completed normally.	
61	I0080	Latest VARPF/BPF/APF/SPF file loading	Read {0}: {1}.	{0}: VARPF/BPF/APF/SPF {1}: The name of the file (incl. the absolute path)
62	I0081	Start of basedate return process	The basedate return process has started.	
63	I0082	Completion of basedate return process	The basedate return process is complete.	
64	I0083	Normal Termination of basedate return process	The basedate return API processing ended normally.	
65	I0084	Start of GUI/CLI loading/extraction (VaRRisk) process	The GUI / CLI read extraction(VaRRisk) has started.	
66	I0085	Completion of GUI/CLI loading/extraction (VaRRisk) process	The GUI / CLI read extraction(VaRRisk) is complete.	
67	I0086	Start of GUI/CLI loading/extraction (AddOnCharge) process	The GUI / CLI read extraction(AddOnCharge) has started.	
68	I0087	Completion of GUI/CLI loading/extraction (AddOnCharge) process	The GUI / CLI read extraction(AddOnCharge) is complete.	
69	I0088	Start of GUI/CLI loading/extraction (Stress risk Add-On Margin) process	The GUI / CLI read extraction(Stress risk Add-On Margin) has started.	
70	I0089	Completion of GUI/CLI rloading/extraction (Stress risk Add-On Margin) process	The GUI / CLI read extraction(Stress risk Add-On Margin) is complete.	
71	I0090	Start of Stress risk Add-on Margin calculation process	The Stress risk Add-on Margin calculation process has started.	
72	I0091	Completion of Stress risk Add-on Margin calculation process	The Stress risk Add-on Margin calculation process has been completed.	
73	I0092	Start of API-loading (SAM) process	The API-Reading(SAM) process has started.	
74	I0093	Completion of API-loading (SAM) process	The API-Reading(SAM) process is completed.	
75	I0094	Start of PF extraction (SAM) process for API-calculation	The API calculation extraction(SAM) using PF processing has started.	
76	I0095	Completion of PF extraction (SAM) process for API-calculation	The API calculation extraction(SAM) using PF process is complete.	
77	I0096	Start of API-loading (SPF) process	The API-Reading(SPF) process has started.	
78	I0097	Completion of API-loading (SPF) process	The API-Reading(SPF) process is completed.	

2-2. Normal Execution-Termination Message

No	Message Code	Status	Message Text	Remarks
1	G0001	GUI calculation process executed by pressing "Execute" button and completed.	The process ended normally. Please check the processing result in "Output File Folder".	