

FIG. 1

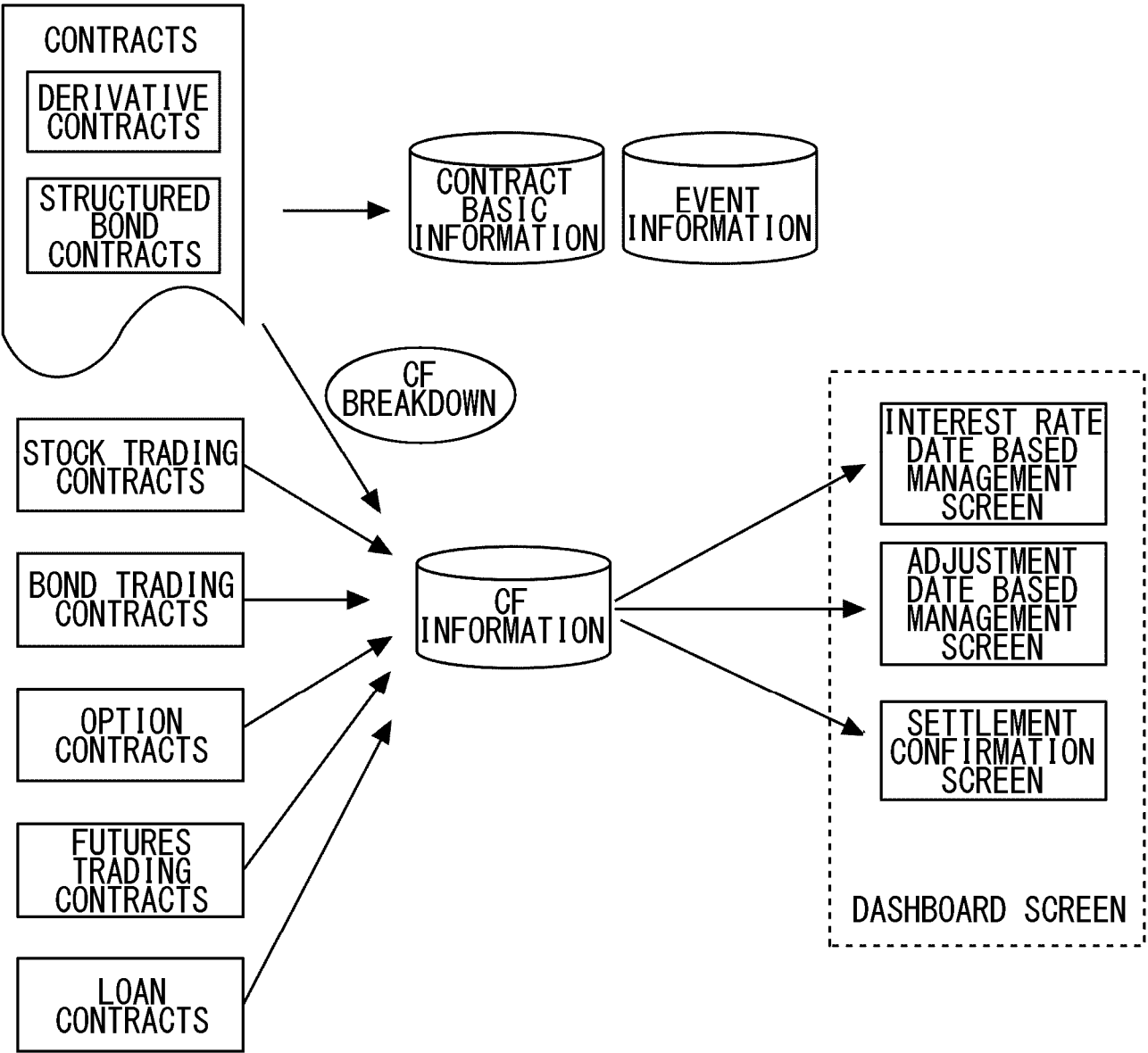


FIG. 2

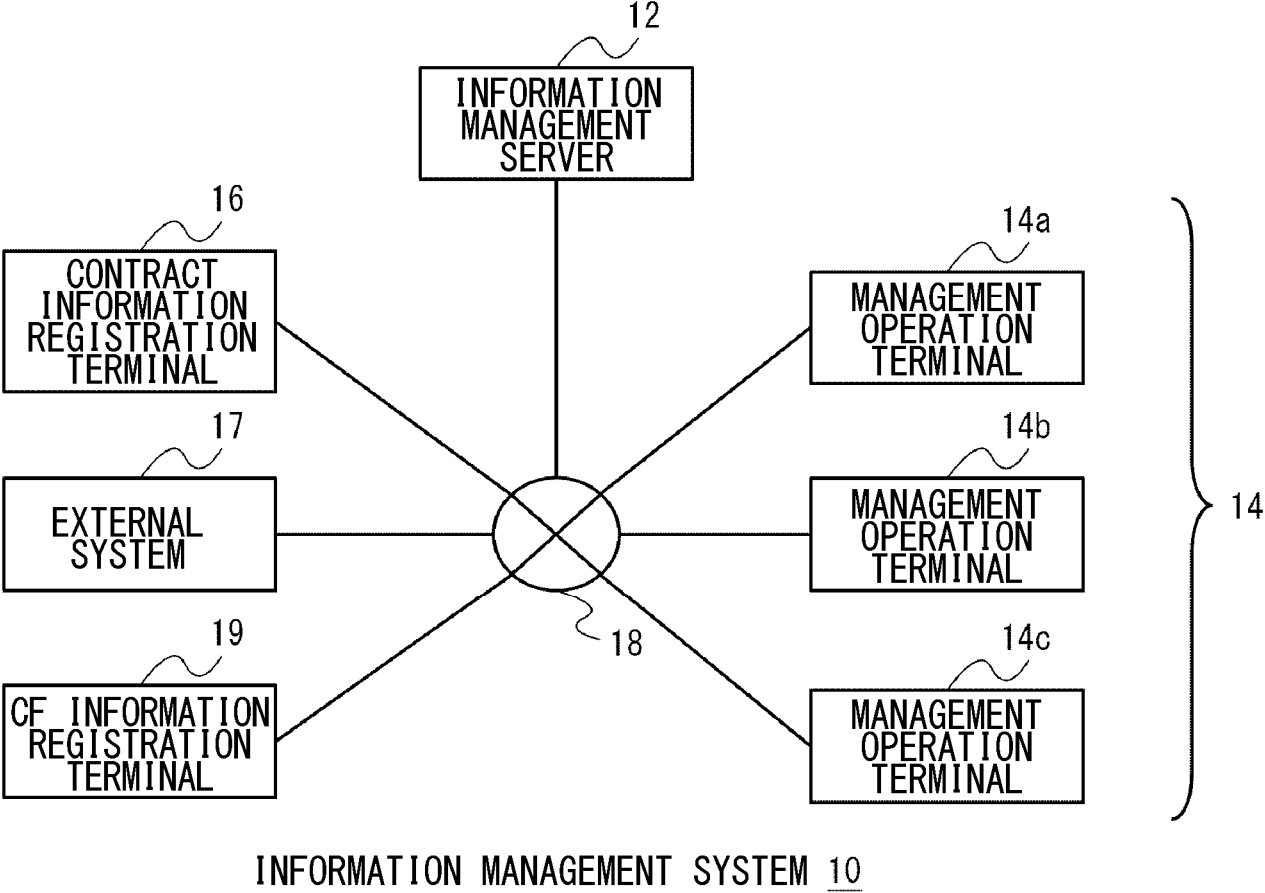


FIG. 3

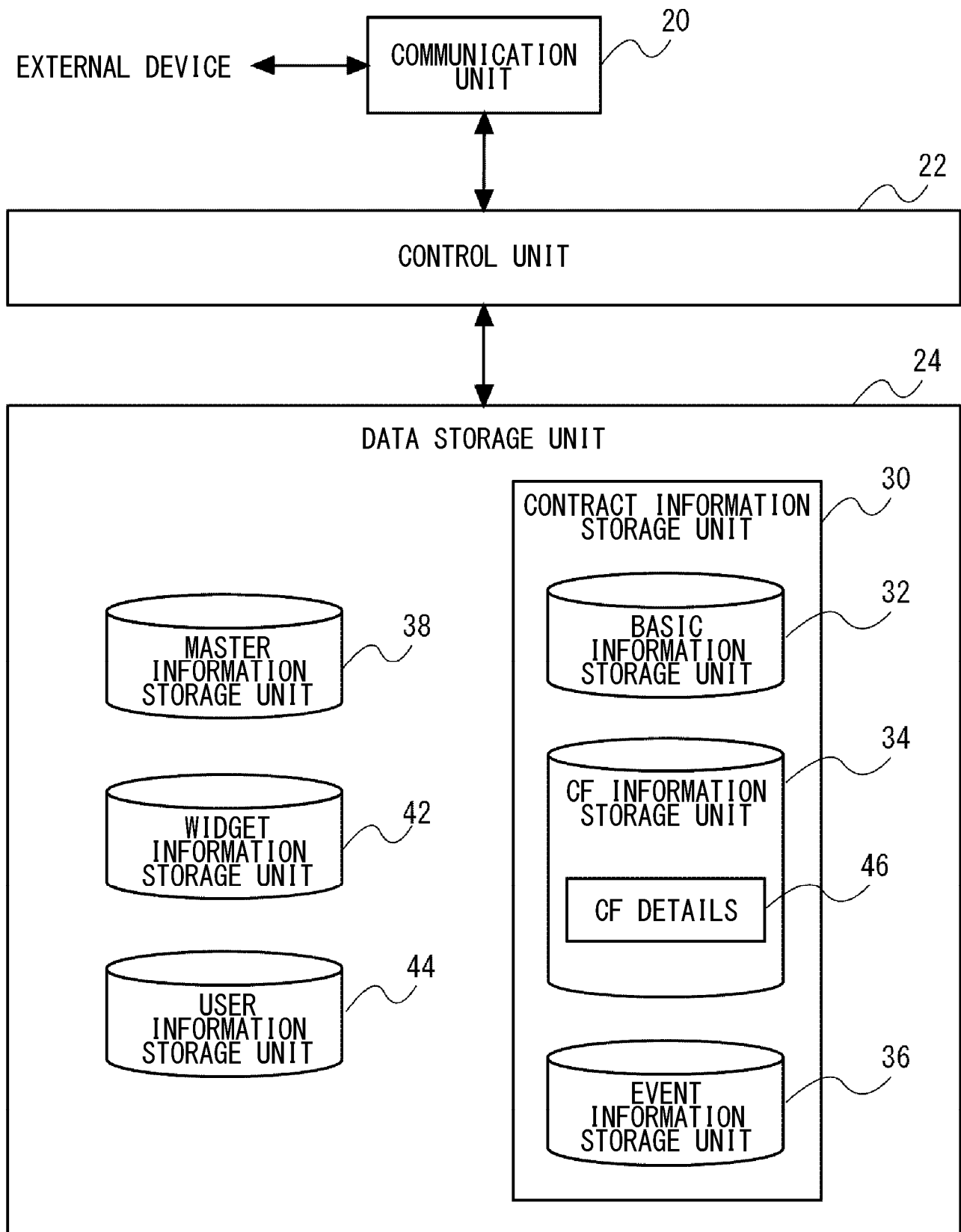


FIG. 4

118

OTC Derivatives >

Treasury >

Reference Data >

Menu...

Dashboard-Sub Board

Trade Entry status

Sample Item1-1

Sample Item2-1

Sample Item3-1

Settlement CF Status

Sample Item1-1

Sample Item2-1

Sample Item3-1

CF Fixing Status

Sample Item1-1

Sample Item2-1

Sample Item3-1

Monthly Calendar

Sample Item1-1

Sample Item2-1

Sample Item3-1

Today's Task

CF List

Cashflow A (Counterparty A → Test Entity)

Payment Date	CF No	CF Type	Sub Type	Notional	INDEX	Reset Date	Rate/Amount	Currency	Amount
2012-12-16	00001	Initial Exchange	Fix Amount	USD 100,000,000.00				JPY	8,000,000,000
2013-03-16	00002	Interest	Floating Rate	USD 100,000,000.00	3MYL	2012-12-16	0.123%	USD	22,000.00
2013-06-16	00003	Interest	Floating Rate	USD 100,000,000.00	3MYL	2013-03-16	****	****	****
2013-09-16	00004	Interest	Floating Rate	USD 100,000,000.00	3MYL	2013-06-16	****	****	****
2013-12-16	00005	Interest	Floating Rate	USD 100,000,000.00	3MYL	2013-09-16	****	****	****
2014-03-16	00006	Interest	Floating Rate	USD 100,000,000.00	3MYL	2013-12-16	****	****	****
2014-06-16	00007	Interest	Floating Rate	USD 100,000,000.00	3MYL	2014-03-16	****	****	****
2014-09-16	00008	Interest	Floating Rate	USD 100,000,000.00	3MYL	2014-06-16	****	****	****
2014-12-16	00009	Final Exchange	Fix Amount	USD 100,000,000.00				USD	100,000,000.00

Cashflow B (Test Entity → Counterparty A)

Payment Date	CF No	CF Type	Sub Type	Notional	INDEX	Reset Date	Rate/Amount	Currency	Amount
2012-12-16	00001	Initial Exchange	Fix Amount	JPY 8,000,000,000				USD	100,000,000.00
2013-03-16	00002	Interest	Exotic	JPY 8,000,000,000	JPNU-USD JPY	2012-12-16	78.123	JPY	123,456
2013-06-16	00003	Interest	Exotic	JPY 8,000,000,000	JPNU-USD JPY	2013-03-16	****	****	****
2013-09-16	00004	Interest	Exotic	JPY 8,000,000,000	JPNU-USD JPY	2013-06-16	****	****	****
2013-12-16	00005	Interest	Exotic	JPY 8,000,000,000	JPNU-USD JPY	2013-09-16	****	****	****
2014-03-16	00006	Interest	Exotic	JPY 8,000,000,000	JPNU-USD JPY	2013-12-16	****	****	****
2014-06-16	00007	Interest	Exotic	JPY 8,000,000,000	JPNU-USD JPY	2014-03-16	****	****	****
2014-09-16	00008	Interest	Exotic	JPY 8,000,000,000	JPNU-USD JPY	2014-06-16	****	****	****
2014-12-16	00009	Final Exchange	Fix Amount	JPY 8,000,000,000				JPY	8,000,000,000

FIG. 5

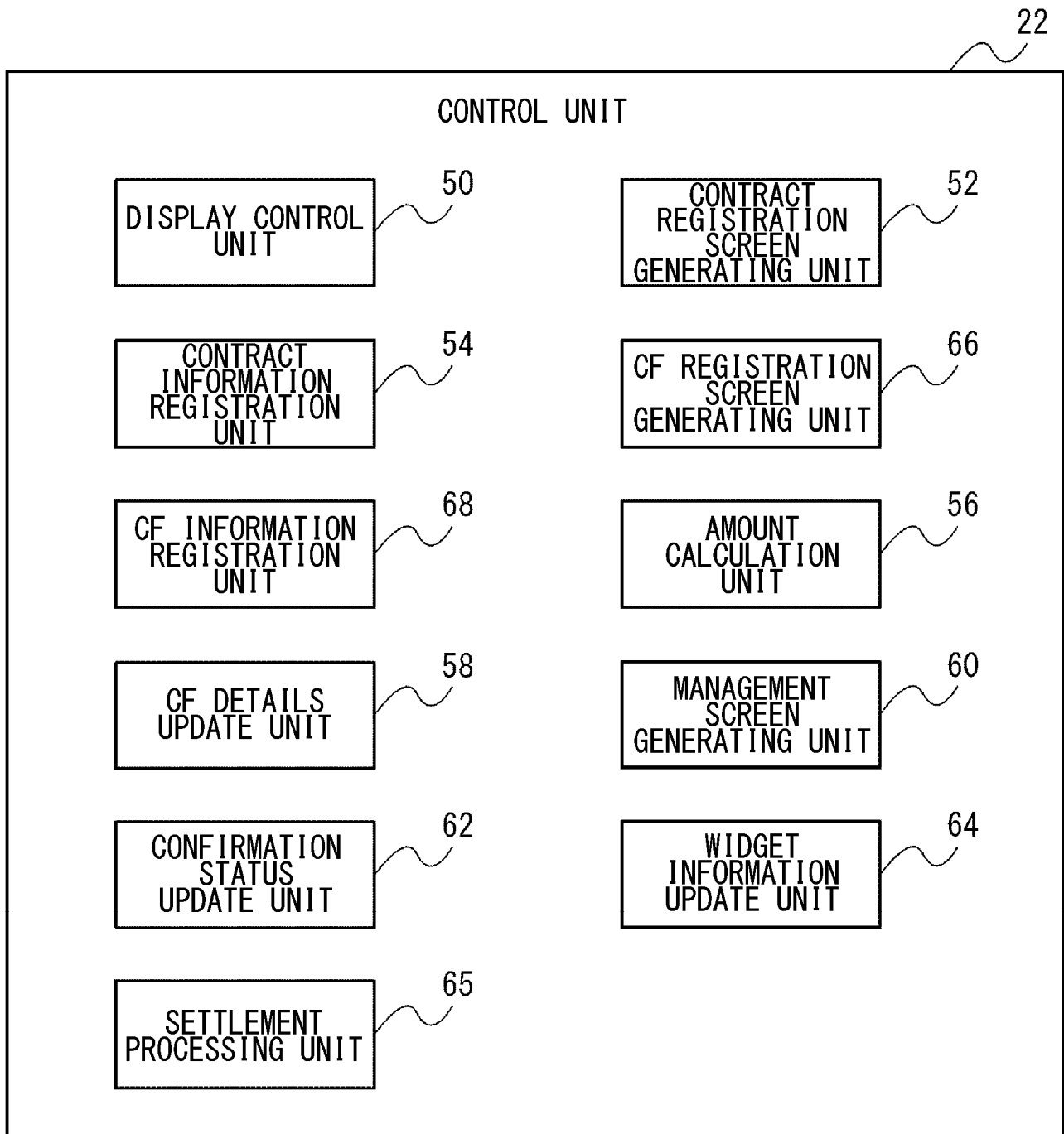


FIG. 6

110

OTC Derivatives > Treasury > Reference Data >

Dashboard-Sub Board

Trade Entry status
Sample Item1-1
Sample Item2-1
Sample Item3-1

Settlement CF Status
Sample Item1-1
Sample Item2-1
Sample Item3-1

CF Fixing Status
Sample Item1-1
Sample Item2-1
Sample Item3-1

Monthly Calendar
Sample Item1-1
Sample Item2-1
Sample Item3-1

Today's Task

SWAP Trade Entry

Trade Type
SWAP

Sub Trade Type
Interest Rate Swap

Reference No
RefNo-00001

Counterparty
Party A

Party B

Trade Date
2012-10-16

Start Date
2012-10-22

End Date
Adjust 2017-10-22

Initial Notional

Cashflow A
JPY 8,000,000,000

Cashflow B
USD 100,000,000.00

Gross/Net
Trade Net

Optional Information

Trader

Designer

Documentation

Sales Code

Buy Sell Type
Buy

Swaption

Periodical Event Check

1 Event Check is applied

Go to Periodical Event Settings...

Remarks

Menu...

Go to CF List

6/16

FIG. 7

112

OTC Derivatives > Treasury > Reference Data >

Dashboard-Sub Board

Trade Entry status
Sample Item1-1
Sample Item2-1
Sample Item3-1

Settlement CF Status
Sample Item1-1
Sample Item2-1
Sample Item3-1

CF Fixing Status
Sample Item1-1
Sample Item2-1
Sample Item3-1

Monthly Calendar
Sample Item1-1
Sample Item2-1
Sample Item3-1

Today's Task

Single CF Entry

Menu...

CF Type

Initial Exchange

Payment Date

Adjust

2012-10-22

Notional

JPY

8,000,000,000

Direction

Payment

Amount

JPY

8,000,000,000

SSI

Default SSI☒

Custom SSI

Party A Receipt

Party B Payment

Party B Receipt

Back to CF List

FIG. 8

114

8/16

OTC Derivatives >

Treasury >

Reference Data >

Back to CF List

Menu...

Dashboard-Sub Board

Trade Entry status

Sample Item1-1

Sample Item2-1

Sample Item3-1

Settlement CF Status

Sample Item1-1

Sample Item2-1

Sample Item3-1

CF Fixing Status

Sample Item1-1

Sample Item2-1

Sample Item3-1

Monthly Calendar

Sample Item1-1

Sample Item2-1

Sample Item3-1

Today's Task

Interest Parameter Entry

Calculation Period

Adjust

2012-10-12 ~ 2017-10-12

Adjust

Calculation Role

No	Date(MM-DD)
1	12-12
2	02-12
3	05-12
4	08-12

Edge Included

On Side Day

Payment at

Calculation End

Notional

JPY

8,000,000,000

DCF

Actual / 360

Round Type

Round Down

Interest Structure

Floating Rate

Floating Rate

Fixed Amount

Fixed Rate

%

Floating Rate

INDEX

3MYL

Leverage

1

Spread

0

bp

Fixing Timing

Calculation End

2

Days

Before

Round Type

Round Down

Round at

1/1000000

Cap

0

%

Floor

0

%

Exotic Interest

Go to Exotic Interest Entry...

Notional Amortization / Accumulation

Amortization

Per

2

Payment

Amount

1,000,000

Remarks

CF Coupled Event Check

1 Event Check is applied

Go to CF Coupled Event Settings...

FIG. 9

OTC Derivatives > Treasury > Reference Data >

Dash-board-Sub Board

Trade Entry status

Sample Item1-1

Sample Item2-1

Sample Item3-1

Settlement CF Status

Sample Item1-1

Sample Item2-1

Sample Item3-1

CF Fixing Status

Sample Item1-1

Sample Item2-1

Sample Item3-1

Monthly Calendar

Sample Item1-1

Sample Item2-1

Sample Item3-1

Today's Task

Exotic Interest Entry

Menu...

Back to Interest Parameter Entry

Notional

JPY

8,000,000,000

DCF

Actual/360

Round Type

Round Down

INDEX

No	INDEX	Description	Round Type	Round To	Round at
1	3MYL	BBA 3M LIBOR			1/10000
2	JPNU-USD JPY	REUTERS JPNU 15	Round Down		1/100000000

Fixing timing

Calculation End

2

Days

Before

Additional Adjust

Adjust

Formula

No	Reference	Formulas	UNIT	Round Type	Round at
1		IR *8,000,000,000 * 30/360			
2	IR1	4% - 3MYL	Interest	Round Down	1/100000000
3	IR2	2% - 3MYL	Interest	Round Down	1/100000000

Selectable Formula

No	Reference	Strike	INDEX	Strike	Formulas
1	IR		JPNU-USD JPY	> 85.00	IR1
2	IR	85.00	≤	JPNU-USD JPY	IR2

Cap / Floor Settings

No	Reference	UNIT	Cap	Floor
1	IR1	Interest		0%
2	IR2	Interest		0%

170

116

172

174

176

FIG. 10

Other Provision :	
If P3 is greater than or equal to Trigger Fx on the relevant Valuation Date, the Swap Transaction will be automatically terminated on Automatic Termination Date and the Final Exchange Amounts will not be exchanged on the Automatic Termination Date.	
Automatic Termination Date : 28 Jun in each year from and including 28 Jun 2003, to and including 28 Jun 2033, subject to adjustment in accordance with the Following Business Day Convention.	
Trigger Fx :	76.60
P3 : the arithmetic mean of Bid and Offered Rate for AUD/JPY as of 5:00 p.m. Tokyo Time on the Valuation Date, which appears at "AUD" column on Reuter Screen "JPNC" Page.	
Valuation Date : 10 Tokyo, London and Sydney Business days prior to the relevant Period End Date for the Calculation Period where the Automatic Termination occurs	
Counterparty "A" :	testA
Counterparty "B" :	testB

DETAILS OF OPTIONAL CONDITION: EARLY TERMINATION PROVISION
VALUATION DATE: TEN BUSINESS DAYS PRIOR TO THE END DATE OF EACH CALCULATION PERIOD FOR INTEREST TO BE PAID DURING THE CONTRACT PERIOD
INVOCATION CONDITION: IF THE AUSTRALIAN DOLLAR-YEN EXCHANGE RATE AS OF 5:00 P.M. PROVIDED BY REUTERS IS GREATER THAN OR EQUAL TO 76.60, THE TRANSACTION WILL BE TERMINATED EARLY ON THE NEXT 28TH JUNE.

FIG. 11

Confirmation	Status	Adjustment Date	Product Type	Contract No.	CF No.	CF Type	CF Sub Type	Direction	Ccy	Amount	Net type	Net Amount
☐	Unconfirmed	2013-12-24	Loans	001	001101	Front Fee	Fix Amount	Pay	JPY	123,456	Gross	123,456
☒	Confirmed	2013-12-24	Loans	001	001102	Interest	Fix Rate	Rec	JPY	444,000	Trade Net	444,000
☒	Confirmed	2013-12-24	Derivatives	002	002334	Interest	Fix Rate	Rec	USD	1,234.00	Trade Net	1,234.00
☐	Unfixed	2013-12-24	Derivatives	002	002335	Interest	Floating Rate	Rec	JPY	****	Trade Net	****
☒	Confirmed	2013-12-24	Derivatives	004	004555	Final Exchange	Fix Amount	Pay	JPY	444,000	Trade Net	
☒	Confirmed	2013-12-24	Derivatives	004	004556	Final Exchange	Fix Amount	Pay	JPY	555,000	Trade Net	999,000
☐	Unconfirmed	2013-12-24	Futures	005	005111	Front Fee	Exotic	Pay	JPY	30,000	Trade Net	30,000

FIG. 12

Confirmation	Status	Interest Rate Date	Adjustment Date	Product Type	Contract No.	CF No.	CF Type	INDEX	Rate	Ccy	Amount
☒	Confirmed	2013-12-24	2013-12-25	Loans	006	006222	Interest	3MYLIBOR	0.1886	JPY	123,456
☒	Confirmed	2013-12-24	2013-12-27	Loans	006	006223	Interest	6MYLIBOR	0.3116	JPY	444,000
☒	Confirmed	2013-12-24	2014-1-10	Derivatives	007	007001	Final Exchange	6758.T-LP	****	JPY	****
☒	Confirmed	2013-12-24	2014-1-24	Derivatives	007	007002	Final Exchange	N225-High	****	JPY	****
☒	Confirmed	2013-12-24	2013-12-27	Derivatives	008	008101	Interest	JPNU-USD JPY	79.13	JPY	1,234.00
☒	Confirmed	2013-12-24	2013-12-28	Derivatives	008	008102	Interest	CNJB-EUR JPY	103.6	EUR	1234,000
☒	Confirmed	2013-12-24	2014-1-24	Derivatives	008	008103	Interest	TOPIX-SP	****	JPY	****

FIG. 13

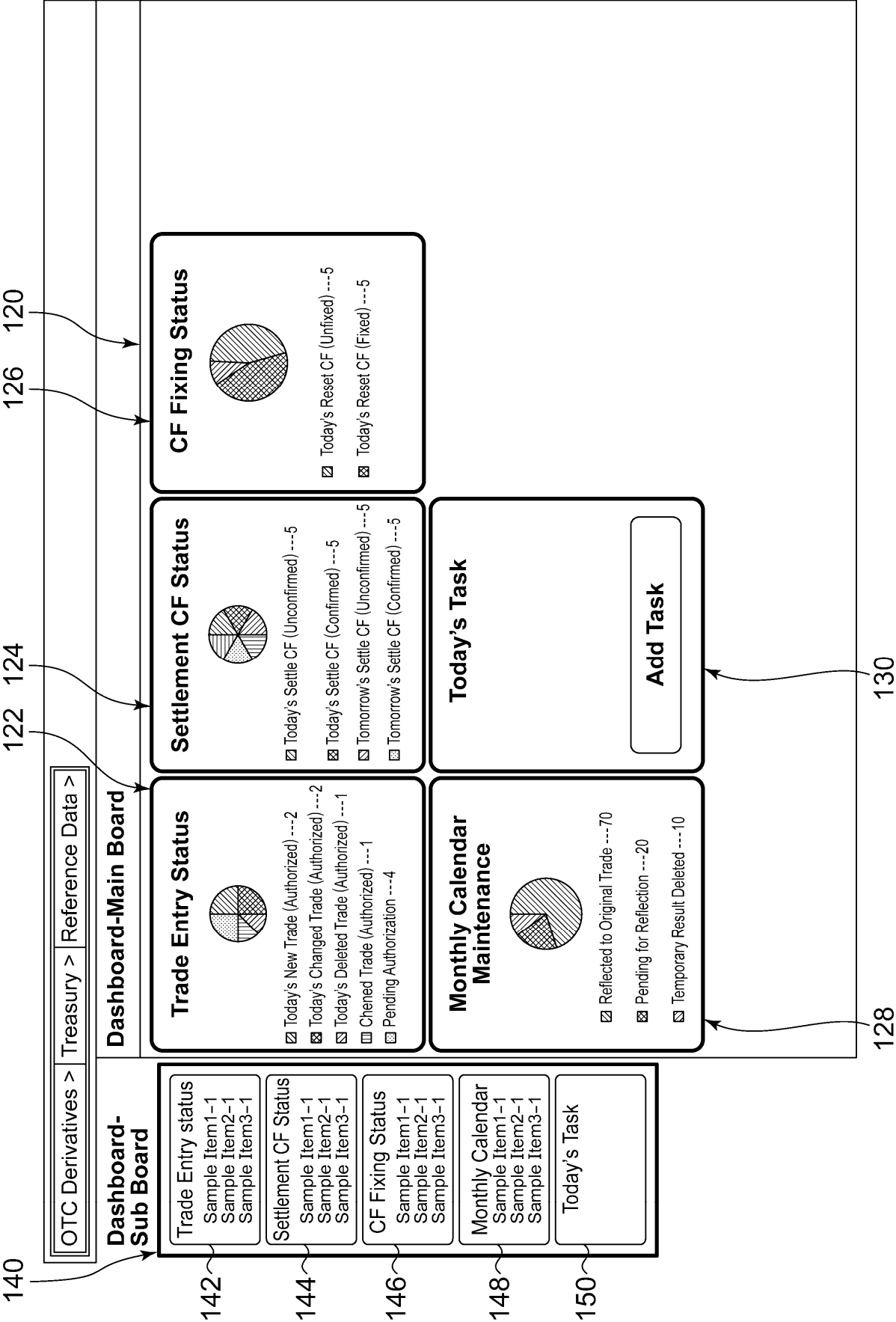


FIG. 14C

OTC Derivatives		Treasury		Reference Data						
Trade Query Result										
QueryResultTrade ReportApproveDelete										
☐	Approval	Status	Reference No	Product Type	Sub Type	Counterparty/ Issuer	Trade Date	Start Date	End Date	Notional
☐	Approved	New	<u>RefNo-00001</u>	SWAP	IRS	C/P1	2012-12-01	2012-12-01	2012-12-01	JPY 1,000,000,000
☐	Waiting	New	<u>RefNo-00002</u>	MTN	EX-TARN	C/P2	2012-12-01	2012-12-01	2012-12-01	JPY 1,000,000,000
☐	Waiting	Amend	<u>RefNo-00003</u>	OPTION	EQUITY	C/P3	2012-12-01	2012-12-01	2012-12-01	JPY 1,000,000,000
☐	Approved	Terminated	<u>RefNo-00004</u>	FORWARD	EQUITY	C/P4	2012-12-01	2012-12-01	2012-12-01	JPY 1,000,000,000
☐	Waiting	New	<u>RefNo-00004</u>	MTN	Nikei225	C/P5	2012-12-01	2012-12-01	2012-12-01	JPY 1,000,000,000
☐										
☐										
☐										
☐										