FIG. 1

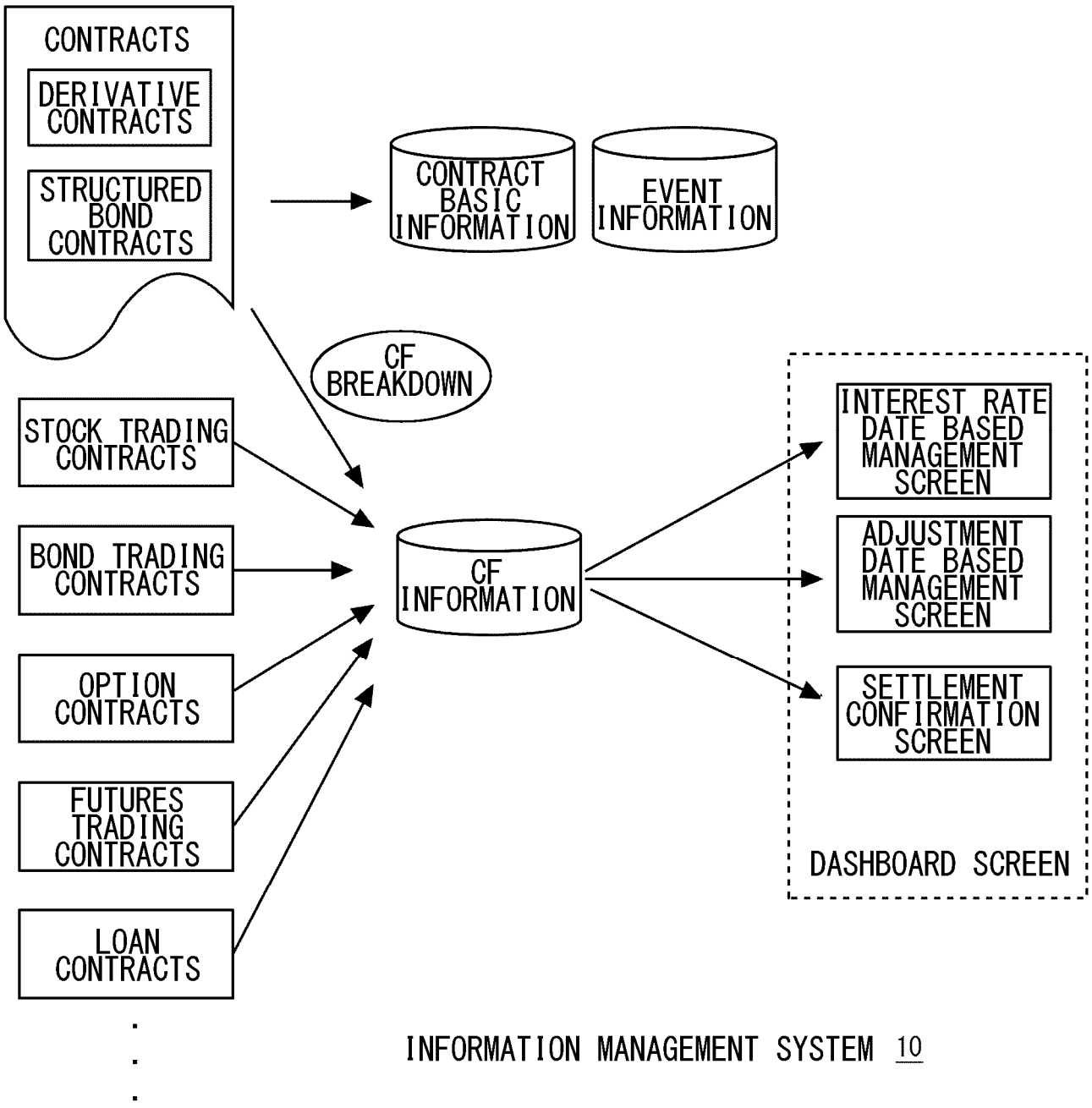
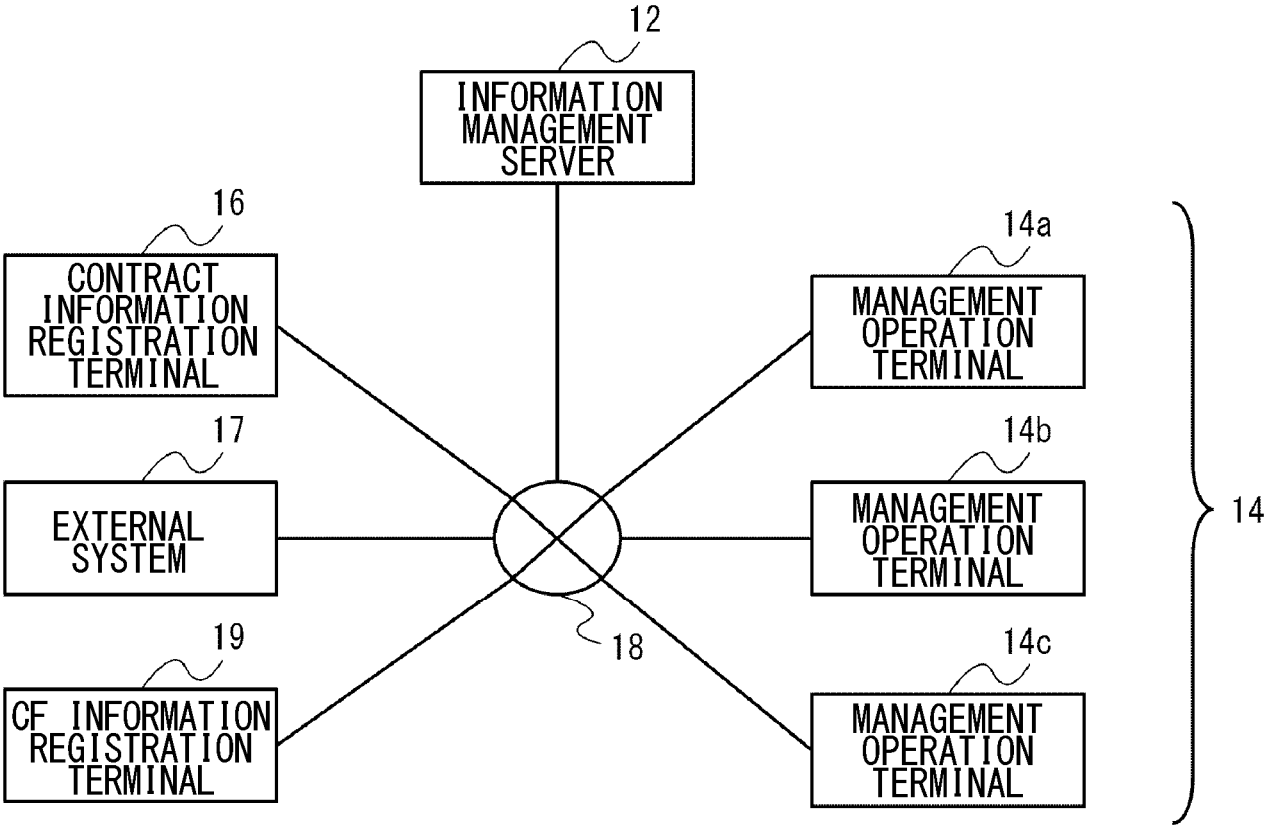
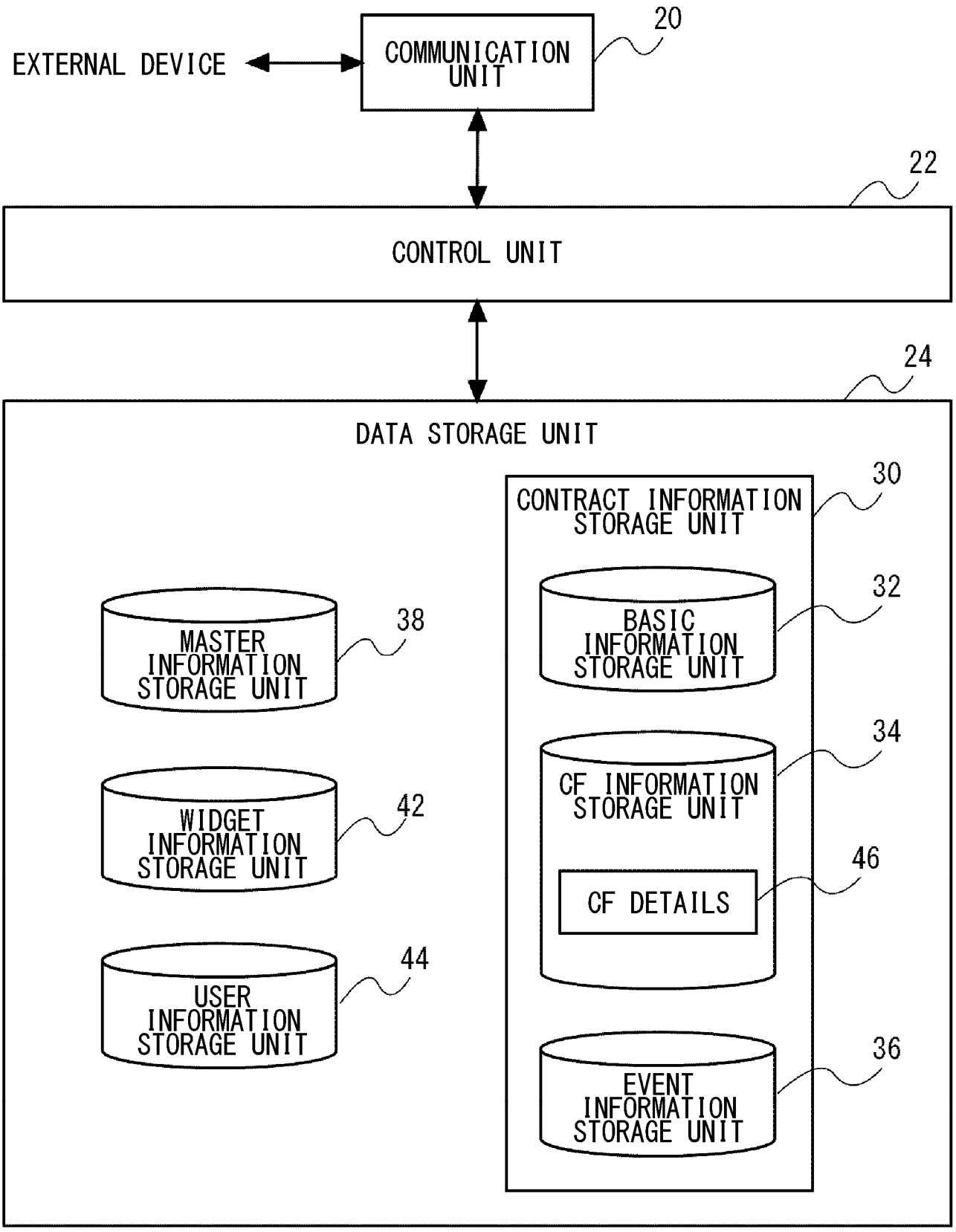

CONTRACTS
DERIVATIVE CONTRACTS
STRUCTURED BOND CONTRACTS
CONTRACT BASIC INFORMATION
EVENT INFORMATION
CF BREAKDOWN
STOCK TRADING CONTRACTS
BOND TRADING CONTRACTS
OPTION CONTRACTS
FUTURES TRADING CONTRACTS
LOAN CONTRACTS
CF INFORMATION
INTEREST RATE DATE BASED MANAGEMENT SCREEN
ADJUSTMENT DATE BASED MANAGEMENT SCREEN
SETTLEMENT CONFIRMATION SCREEN
DASHBOARD SCREEN
INFORMATION MANAGEMENT SYSTEM 10

FIG. 2



INFORMATION MANAGEMENT SYSTEM 10

FIG. 3



INFORMATION MANAGEMENT SERVER 12

FIG. 4

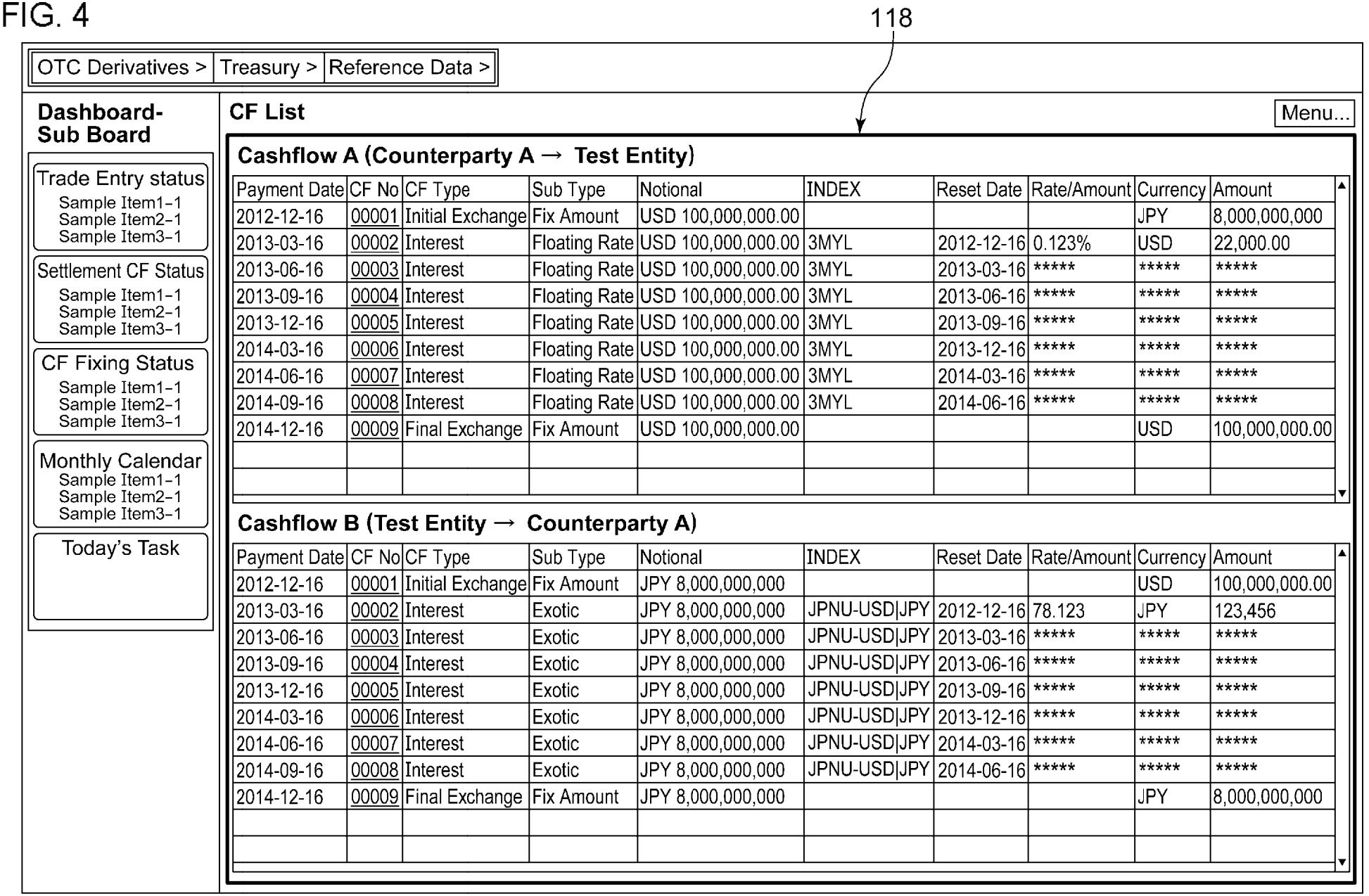

118
OTC Derivatives >
Treasury >
Reference Data >
Dashboard-Sub Board
Trade Entry status
Sample Item1-1
Sample Item2-1
Sample Item3-1
Settlement CF Status
Sample Item1-1
Sample Item2-1
Sample Item3-1
CF Fixing Status
Sample Item1-1
Sample Item2-1
Sample Item3-1
Monthly Calendar
Sample Item1-1
Sample Item2-1
Sample Item3-1
Today's Task
CF List
Menu...
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

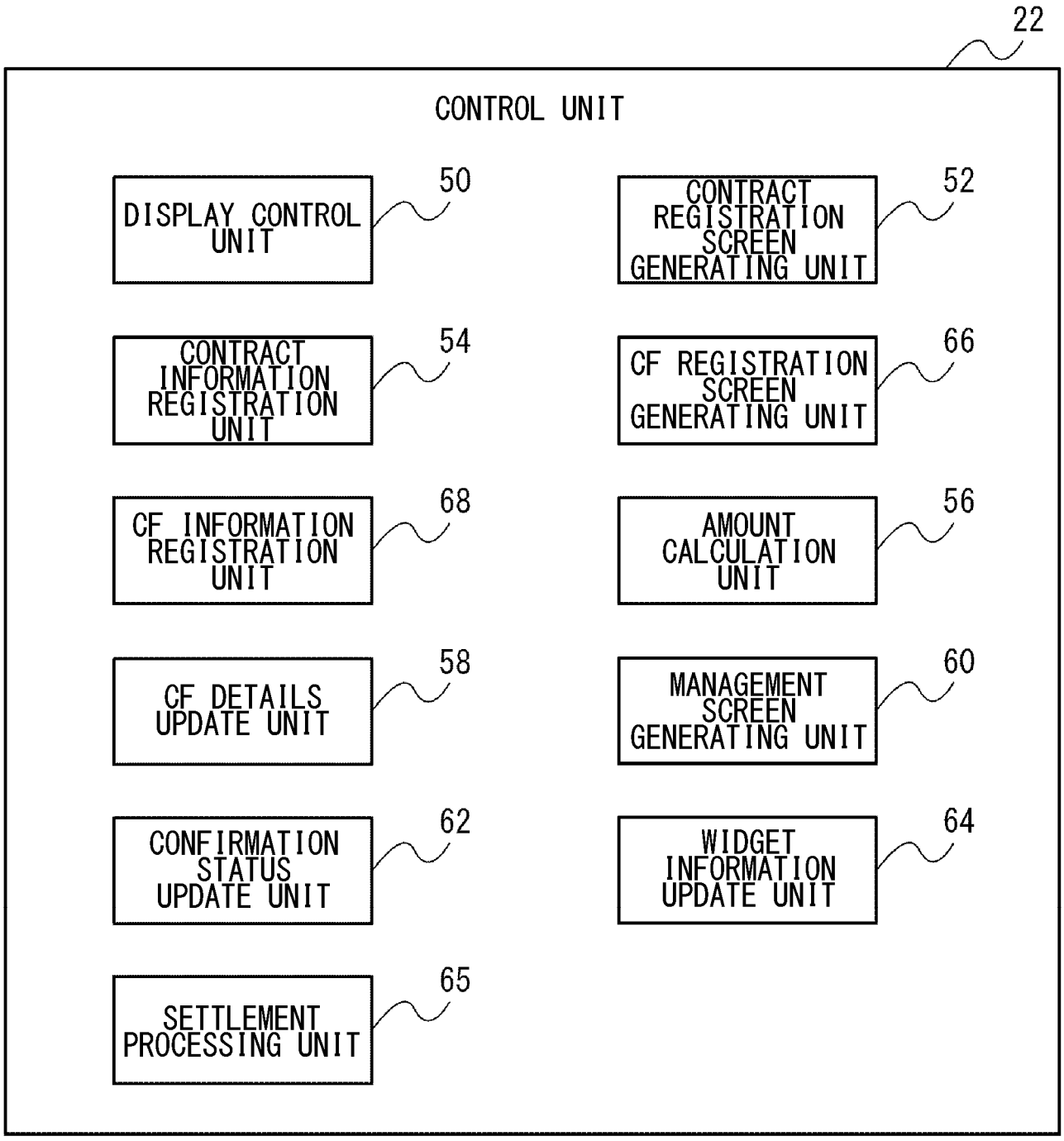

22
CONTROL UNIT
DISPLAY CONTROL UNIT
50
CONTRACT REGISTRATION SCREEN GENERATING UNIT
52
CONTRACT INFORMATION REGISTRATION UNIT
54
CF REGISTRATION SCREEN GENERATING UNIT
66
CF INFORMATION REGISTRATION UNIT
68
AMOUNT CALCULATION UNIT
56
CF DETAILS UPDATE UNIT
58
MANAGEMENT SCREEN GENERATING UNIT
60
CONFIRMATION STATUS UPDATE UNIT
62
WIDGET INFORMATION UPDATE UNIT
64
SETTLEMENT PROCESSING UNIT
65

FIG. 6

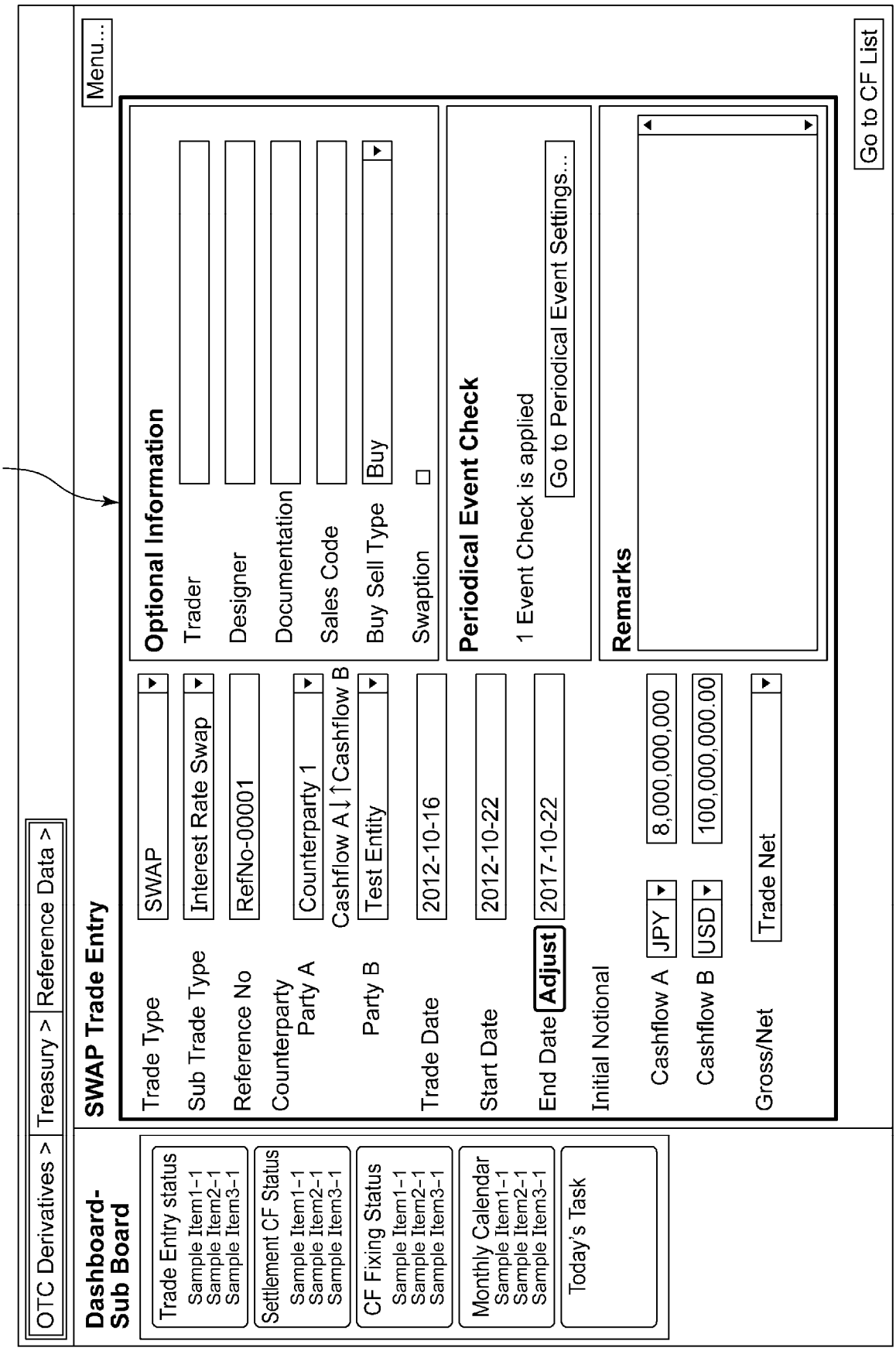

110
OTC Derivatives >
Treasury >
Reference Data >
Menu...
Dashboard-Sub Board
Trade Entry status
Sample Item1-1
Sample Item2-1
Sample Item3-1
Settlement CF Status
Sample Item1-1
Sample Item2-1
Sample Item3-1
CF Fixing Status
Sample Item1-1
Sample Item2-1
Sample Item3-1
Monthly Calendar
Sample Item1-1
Sample Item2-1
Sample Item3-1
Today's Task
SWAP Trade Entry
Trade Type
SWAP
Sub Trade Type
Interest Rate Swap
Reference No
RefNo-00001
Counterparty
Party A
Counterparty 1
Cashflow A↓↑Cashflow B
Party B
Test Entity
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
Go to CF List

FIG. 7

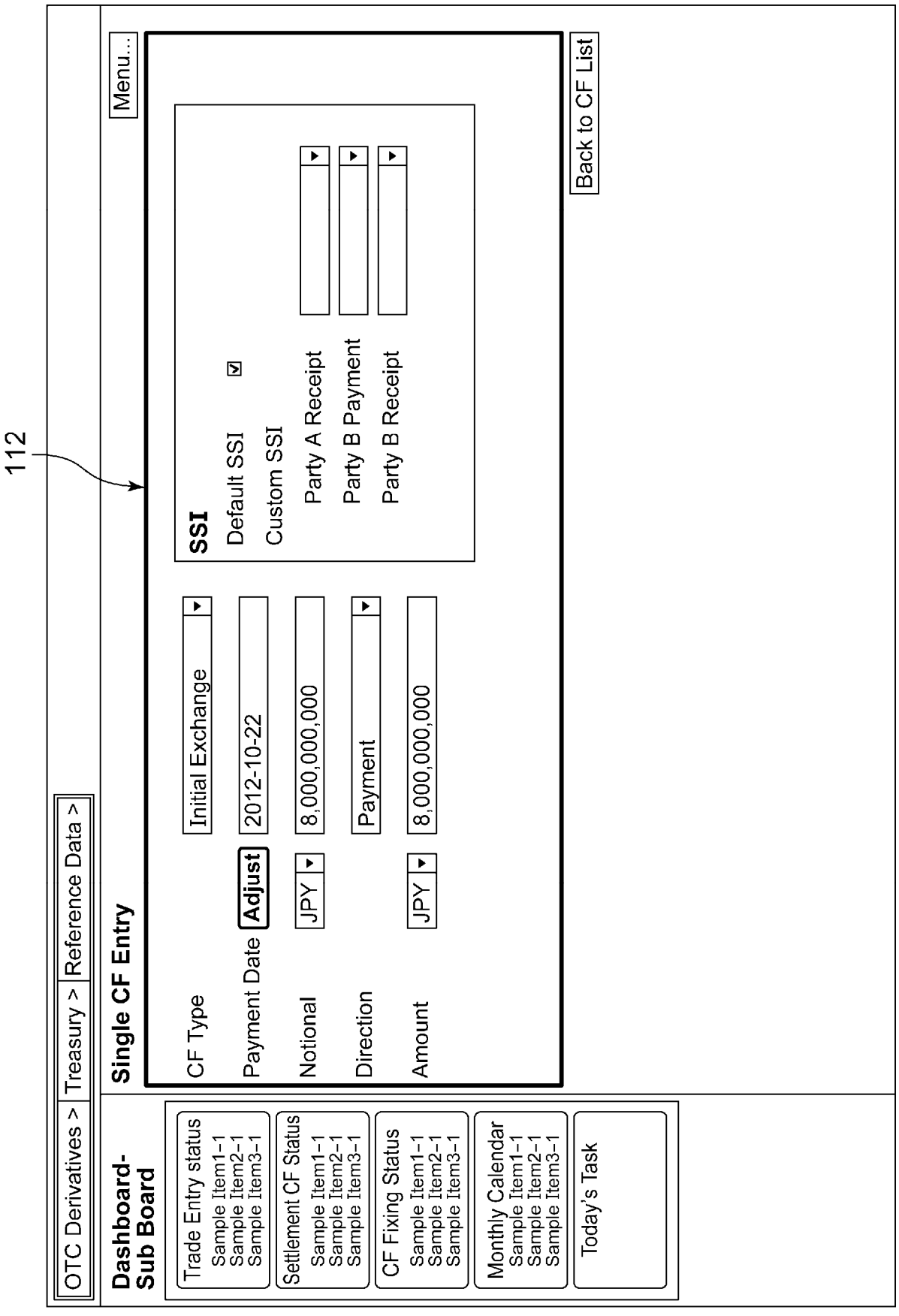
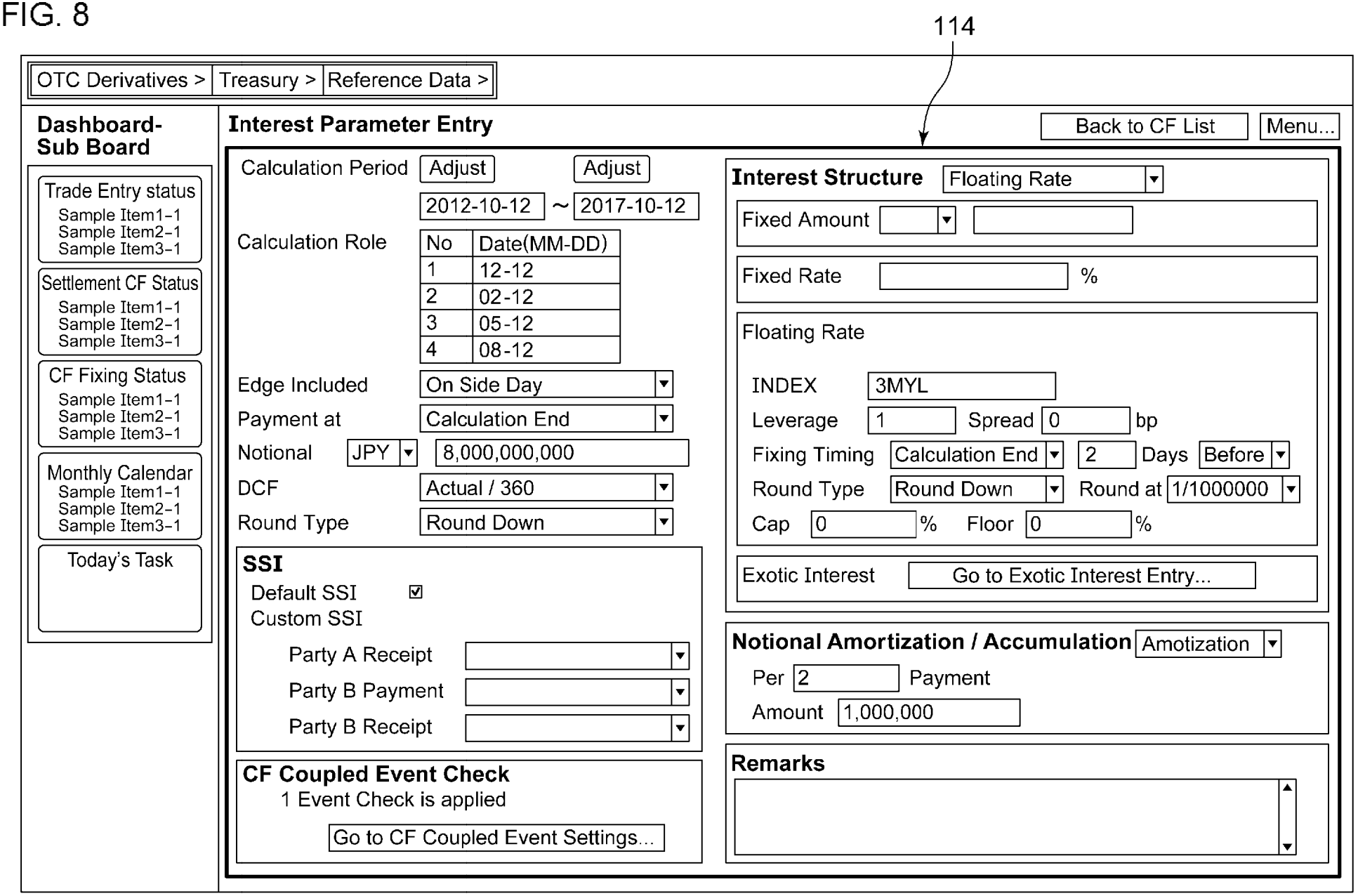

112
OTC Derivatives >
Treasury >
Reference Data >
Menu...
Dashboard-Sub Board
Trade Entry status
Sample Item1-1
Sample Item2-1
Sample Item3-1
Settlement CF Status
Sample Item1-1
Sample Item2-1
Sample Item3-1
CF Fixing Status
Sample Item1-1
Sample Item2-1
Sample Item3-1
Monthly Calendar
Sample Item1-1
Sample Item2-1
Sample Item3-1
Today's Task
Single CF Entry
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
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
Interest Parameter Entry
Back to CF List
Menu...
Calculation Period
Adjust
Adjust
2012-10-12 ~ 2017-10-12
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
SSI
Default SSI
Custom SSI
Party A Receipt
Party B Payment
Party B Receipt
CF Coupled Event Check
1 Event Check is applied
Go to CF Coupled Event Settings...
Interest Structure
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
Amotization
Per
2
Payment
Amount
1,000,000
Remarks

8/16

FIG. 9

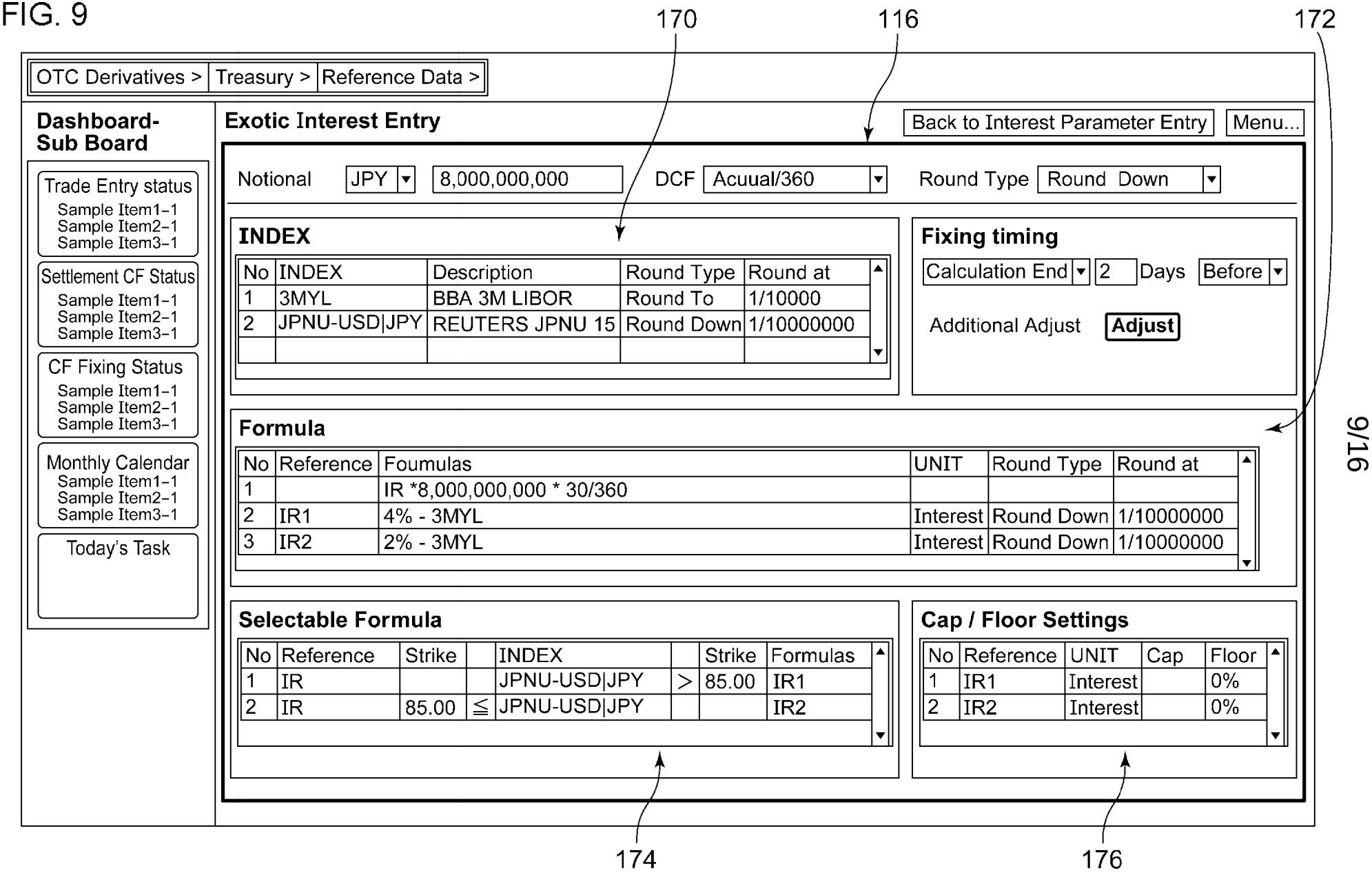

170
116
172
OTC Derivatives >
Treasury >
Reference Data >
Dashboard-
Sub Board
Trade Entry status
Sample Item1-1
Sample Item2-1
Sample Item3-1
Settlement CF Status
Sample Item1-1
Sample Item2-1
Sample Item3-1
CF Fixing Status
Sample Item1-1
Sample Item2-1
Sample Item3-1
Monthly Calendar
Sample Item1-1
Sample Item2-1
Sample Item3-1
Today's Task
Exotic Interest Entry
Back to Interest Parameter Entry
Menu...
Notional
JPY
8,000,000,000
DCF
Acuual/360
Round Type
Round Down
INDEX
No | INDEX | Description | Round Type | Round at
1 | 3MYL | BBA 3M LIBOR | Round To | 1/10000
2 | JPNU-USD|JPY | REUTERS JPNU 15 | Round Down | 1/10000000
Fixing timing
Calculation End
2
Days
Before
Additional Adjust
Adjust
Formula
No | Reference | Foumulas | UNIT | Round Type | Round at
1 | | IR *8,000,000,000 * 30/360 | | |
2 | IR1 | 4% - 3MYL | Interest | Round Down | 1/10000000
3 | IR2 | 2% - 3MYL | Interest | Round Down | 1/10000000
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%
174
176
9/16

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-2006, 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 "JPNU" 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	Due 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	Due 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	****

REPLACEMENT SHEET

FIG. 13

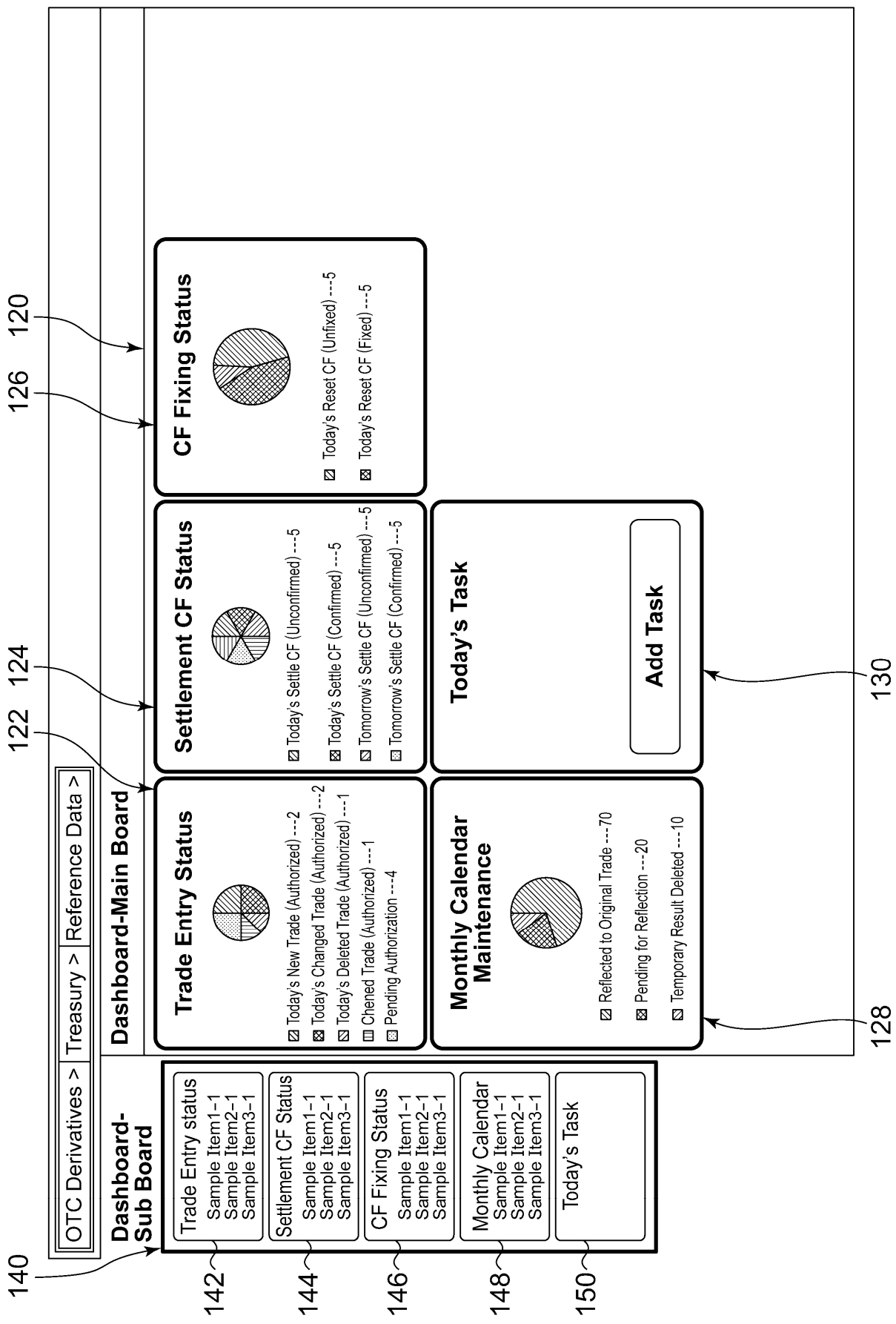

140
OTC Derivatives >
Treasury >
Reference Data >
Dashboard-Sub Board
Trade Entry status
Sample Item1-1
Sample Item2-1
Sample Item3-1
Settlement CF Status
Sample Item1-1
Sample Item2-1
Sample Item3-1
CF Fixing Status
Sample Item1-1
Sample Item2-1
Sample Item3-1
Monthly Calendar
Sample Item1-1
Sample Item2-1
Sample Item3-1
Today's Task
142
144
146
148
150
Dashboard-Main Board
122
124
126
120
Trade Entry Status
Today's New Trade (Authorized) ---2
Today's Changed Trade (Authorized) ---2
Today's Deleted Trade (Authorized) ---1
Chened Trade (Authorized) ---1
Pending Authorization ---4
Settlement CF Status
Today's Settle CF (Unconfirmed) ---5
Today's Settle CF (Confirmed) ---5
Tomorrow's Settle CF (Unconfirmed) ---5
Tomorrow's Settle CF (Confirmed) ---5
CF Fixing Status
Today's Reset CF (Unfixed) ---5
Today's Reset CF (Fixed) ---5
Monthly Calendar Maintenance
Reflected to Original Trade ---70
Pending for Reflection ---20
Temporary Result Deleted ---10
Today's Task
Add Task
128
130

FIG. 14A

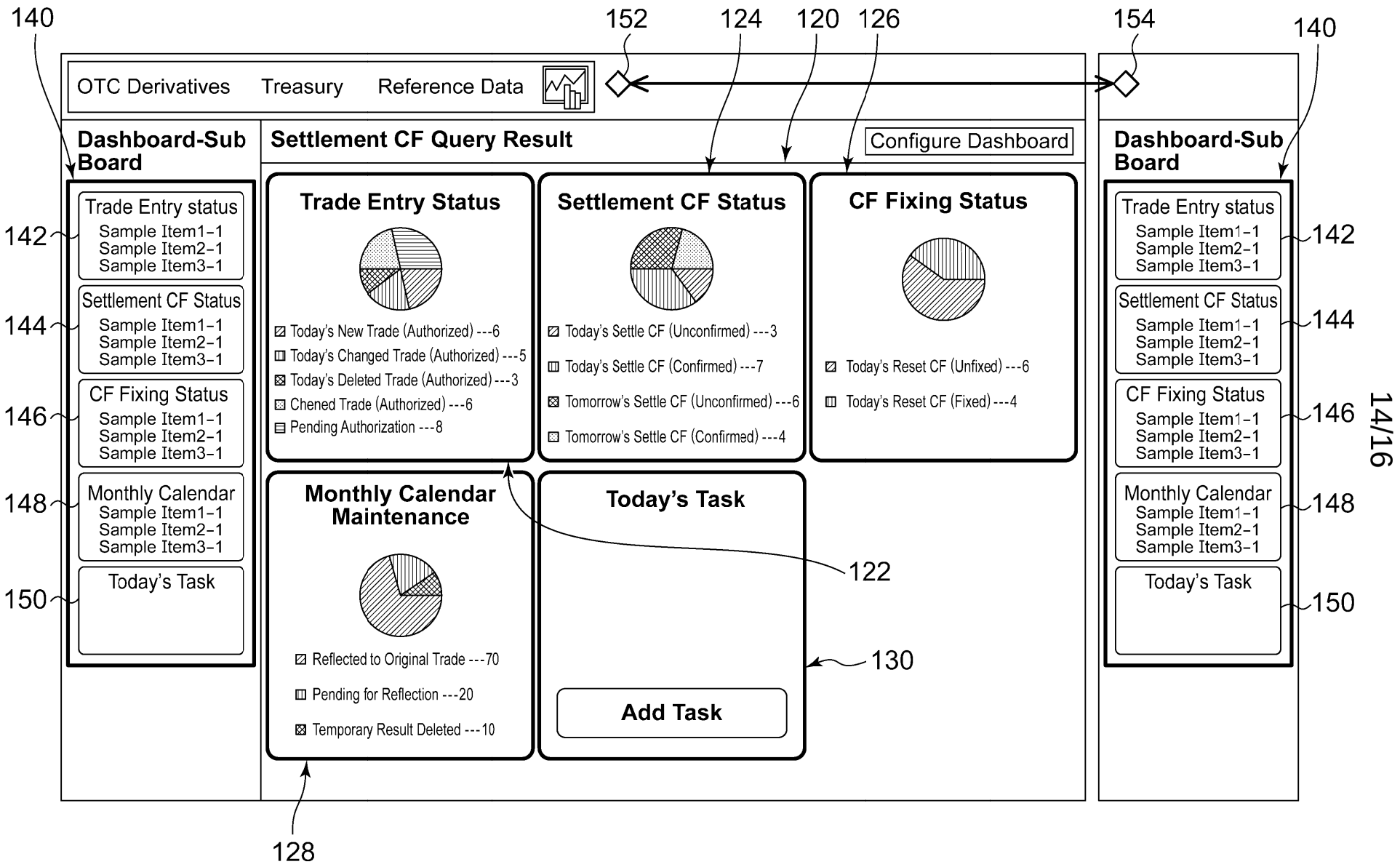
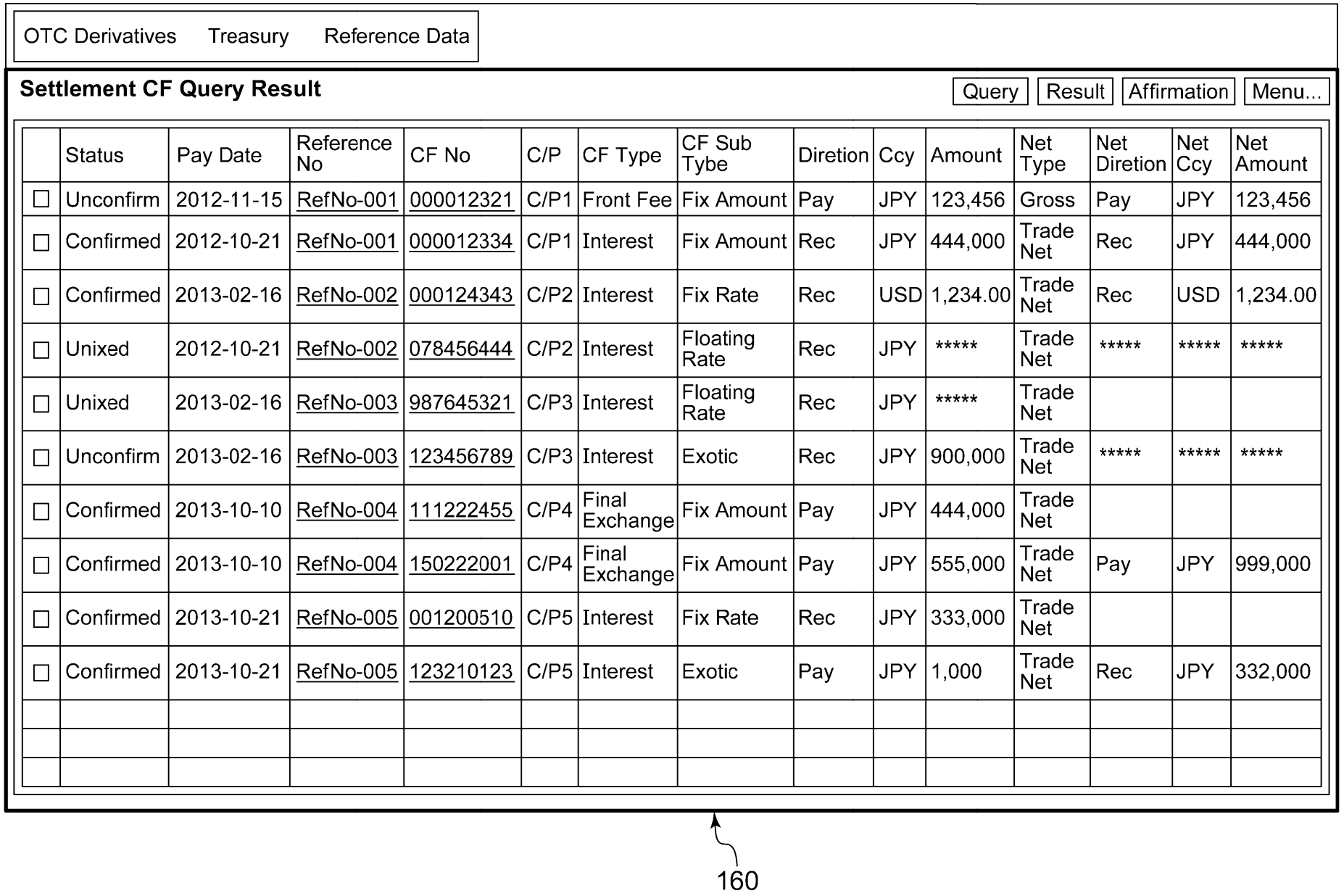
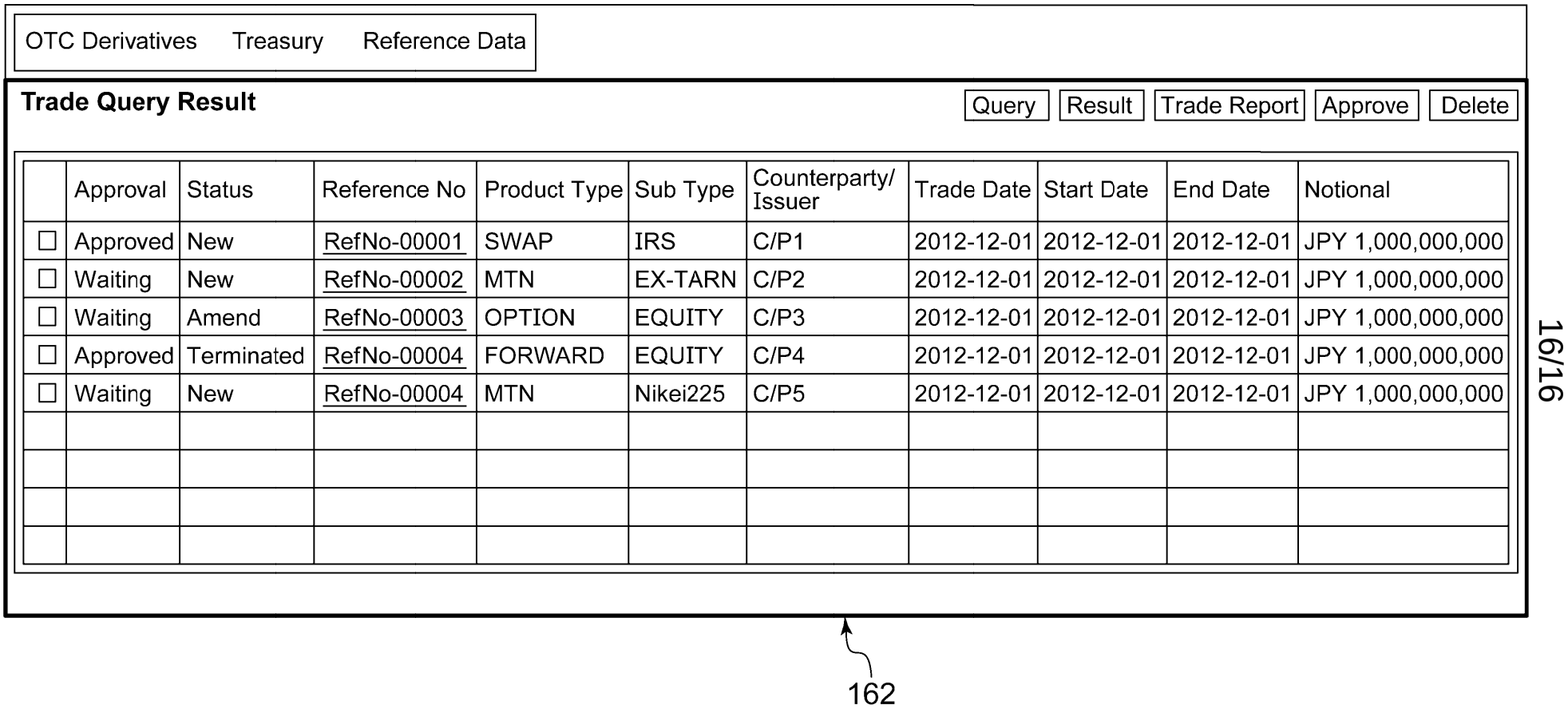

140
152
124
120
126
154
140
OTC Derivatives
Treasury
Reference Data
Dashboard-Sub Board
Settlement CF Query Result
Configure Dashboard
Dashboard-Sub Board
Trade Entry status
Sample Item1-1
Sample Item2-1
Sample Item3-1
142
Settlement CF Status
Sample Item1-1
Sample Item2-1
Sample Item3-1
144
CF Fixing Status
Sample Item1-1
Sample Item2-1
Sample Item3-1
146
Monthly Calendar
Sample Item1-1
Sample Item2-1
Sample Item3-1
148
Today's Task
150
Trade Entry Status
Today's New Trade (Authorized) ---6
Today's Changed Trade (Authorized) ---5
Today's Deleted Trade (Authorized) ---3
Chened Trade (Authorized) ---6
Pending Authorization ---8
Settlement CF Status
Today's Settle CF (Unconfirmed) ---3
Today's Settle CF (Confirmed) ---7
Tomorrow's Settle CF (Unconfirmed) ---6
Tomorrow's Settle CF (Confirmed) ---4
CF Fixing Status
Today's Reset CF (Unfixed) ---6
Today's Reset CF (Fixed) ---4
Monthly Calendar Maintenance
Reflected to Original Trade ---70
Pending for Reflection ---20
Temporary Result Deleted ---10
Today's Task
Add Task
122
130
128
14/16

FIG. 14B



	Status	Pay Date	Reference No	CF No	C/P	CF Type	CF Sub Tybe	Diretion	Ccy	Amount	Net Type	Net Diretion	Net Ccy	Net Amount
☐	Unconfirm	2012-11-15	RefNo-001	000012321	C/P1	Front Fee	Fix Amount	Pay	JPY	123,456	Gross	Pay	JPY	123,456
☐	Confirmed	2012-10-21	RefNo-001	000012334	C/P1	Interest	Fix Amount	Rec	JPY	444,000	Trade Net	Rec	JPY	444,000
☐	Confirmed	2013-02-16	RefNo-002	000124343	C/P2	Interest	Fix Rate	Rec	USD	1,234.00	Trade Net	Rec	USD	1,234.00
☐	Unixed	2012-10-21	RefNo-002	078456444	C/P2	Interest	Floating Rate	Rec	JPY	*****	Trade Net	*****	*****	*****
☐	Unixed	2013-02-16	RefNo-003	987645321	C/P3	Interest	Floating Rate	Rec	JPY	*****	Trade Net			
☐	Unconfirm	2013-02-16	RefNo-003	123456789	C/P3	Interest	Exotic	Rec	JPY	900,000	Trade Net	*****	*****	*****
☐	Confirmed	2013-10-10	RefNo-004	111222455	C/P4	Final Exchange	Fix Amount	Pay	JPY	444,000	Trade Net			
☐	Confirmed	2013-10-10	RefNo-004	150222001	C/P4	Final Exchange	Fix Amount	Pay	JPY	555,000	Trade Net	Pay	JPY	999,000
☐	Confirmed	2013-10-21	RefNo-005	001200510	C/P5	Interest	Fix Rate	Rec	JPY	333,000	Trade Net			
☐	Confirmed	2013-10-21	RefNo-005	123210123	C/P5	Interest	Exotic	Pay	JPY	1,000	Trade Net	Rec	JPY	332,000

FIG. 14C


OTC Derivatives
Treasury
Reference Data
Trade Query Result
Query
Result
Trade Report
Approve
Delete
Approval
Status
Reference No
Product Type
Sub Type
Counterparty/ Issuer
Trade Date
Start Date
End Date
Notional
Approved New RefNo-00001 SWAP IRS C/P1 2012-12-01 2012-12-01 2012-12-01 JPY 1,000,000,000
Waiting New RefNo-00002 MTN EX-TARN C/P2 2012-12-01 2012-12-01 2012-12-01 JPY 1,000,000,000
Waiting Amend RefNo-00003 OPTION EQUITY C/P3 2012-12-01 2012-12-01 2012-12-01 JPY 1,000,000,000
Approved Terminated RefNo-00004 FORWARD EQUITY C/P4 2012-12-01 2012-12-01 2012-12-01 JPY 1,000,000,000
Waiting New RefNo-00004 MTN Nikei225 C/P5 2012-12-01 2012-12-01 2012-12-01 JPY 1,000,000,000
162