FIG.1

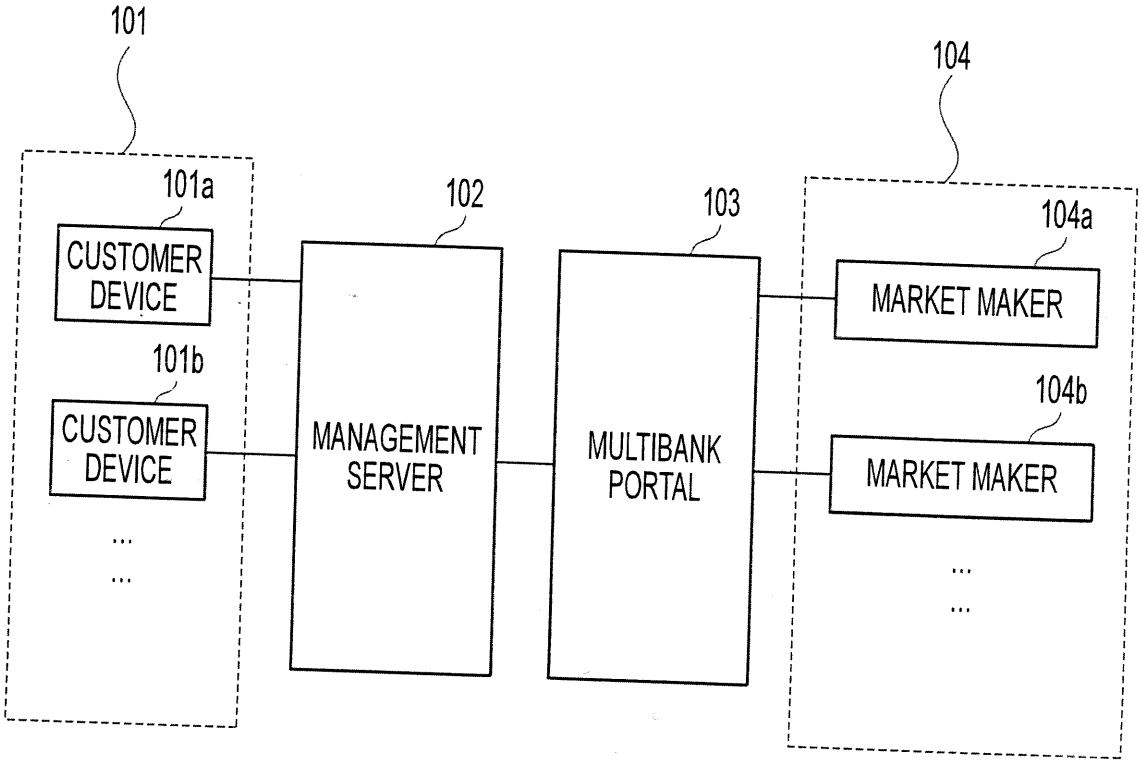

101
101a
CUSTOMER DEVICE
101b
CUSTOMER DEVICE
...
...
102
MANAGEMENT SERVER
103
MULTIBANK PORTAL
104
104a
MARKET MAKER
104b
MARKET MAKER
...
...

FIG.2

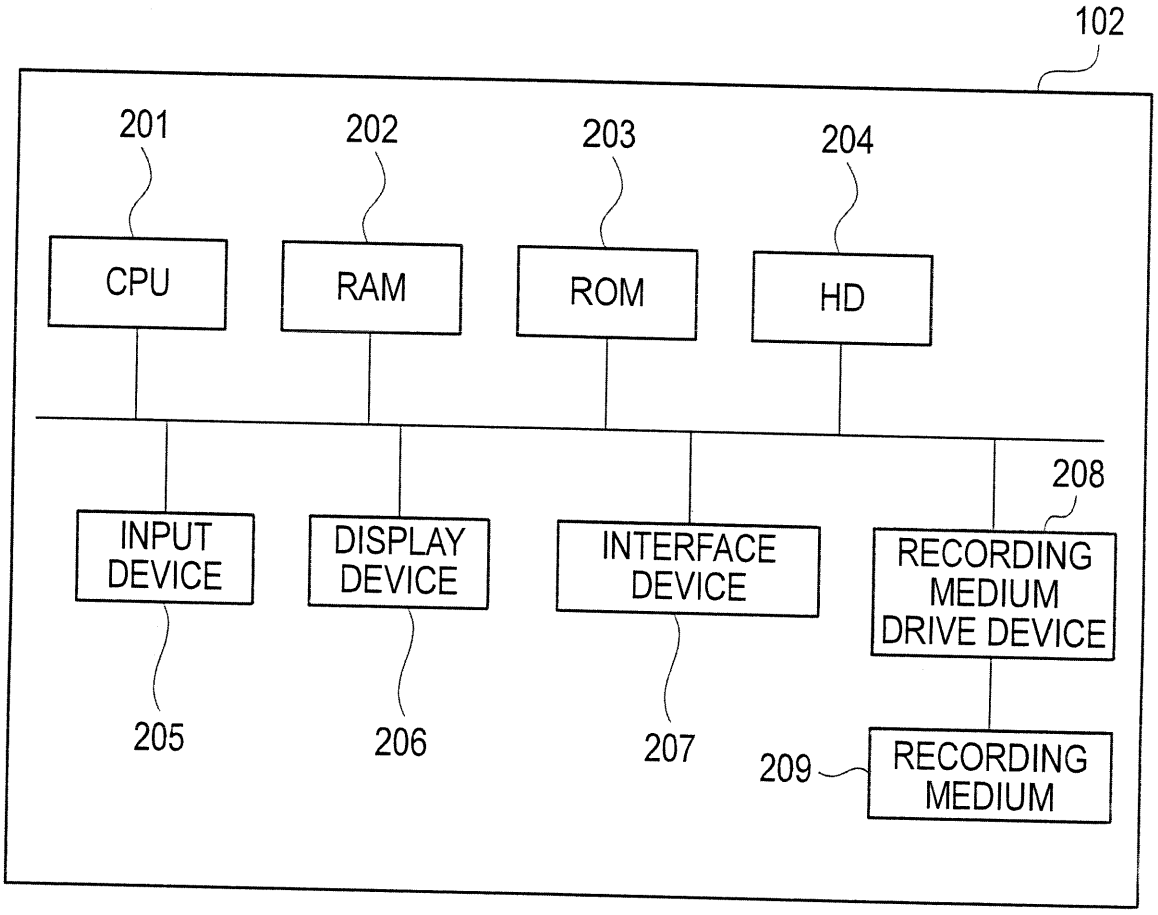

102
201
202
203
204
CPU
RAM
ROM
HD
208
INPUT DEVICE
DISPLAY DEVICE
INTERFACE DEVICE
RECORDING MEDIUM DRIVE DEVICE
205
206
207
209
RECORDING MEDIUM

FIG.3

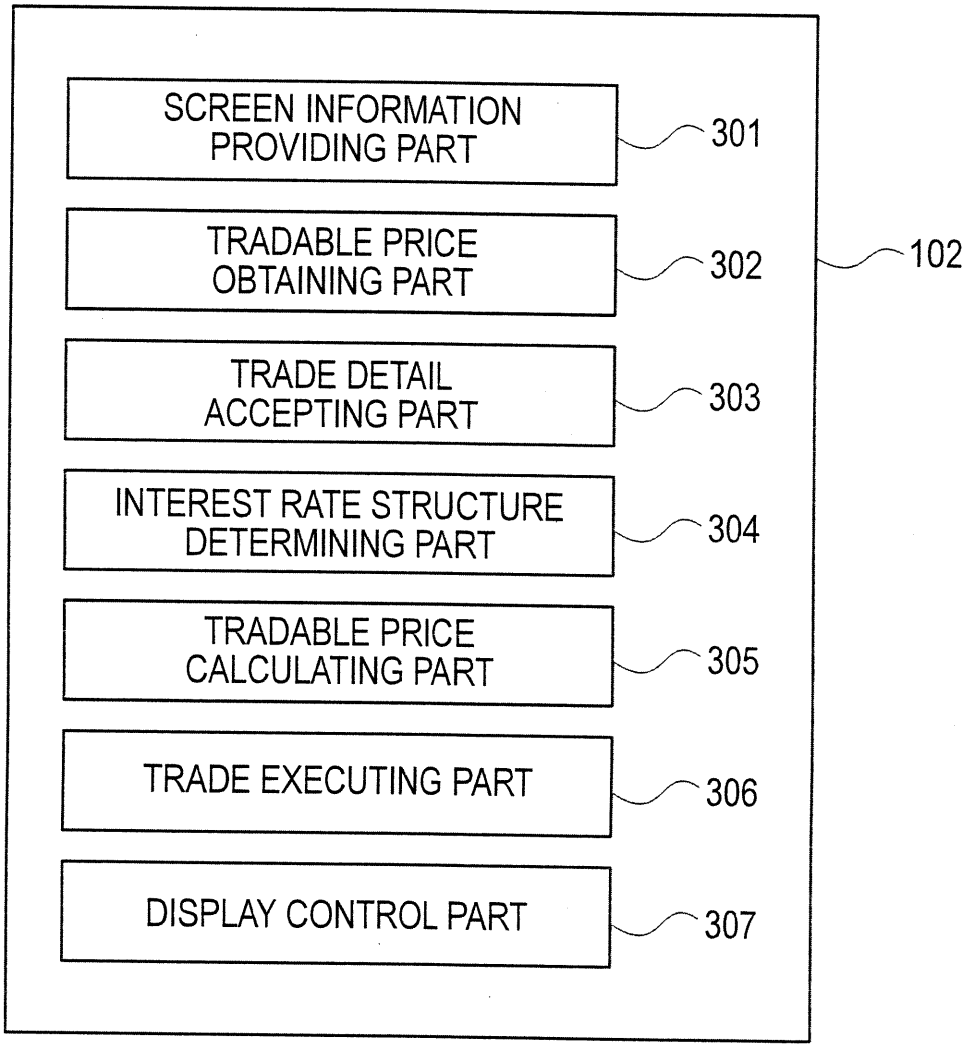

SCREEN INFORMATION PROVIDING PART
301
TRADABLE PRICE OBTAINING PART
302
TRADE DETAIL ACCEPTING PART
303
INTEREST RATE STRUCTURE DETERMINING PART
304
TRADABLE PRICE CALCULATING PART
305
TRADE EXECUTING PART
306
DISPLAY CONTROL PART
307
102

FIG.4

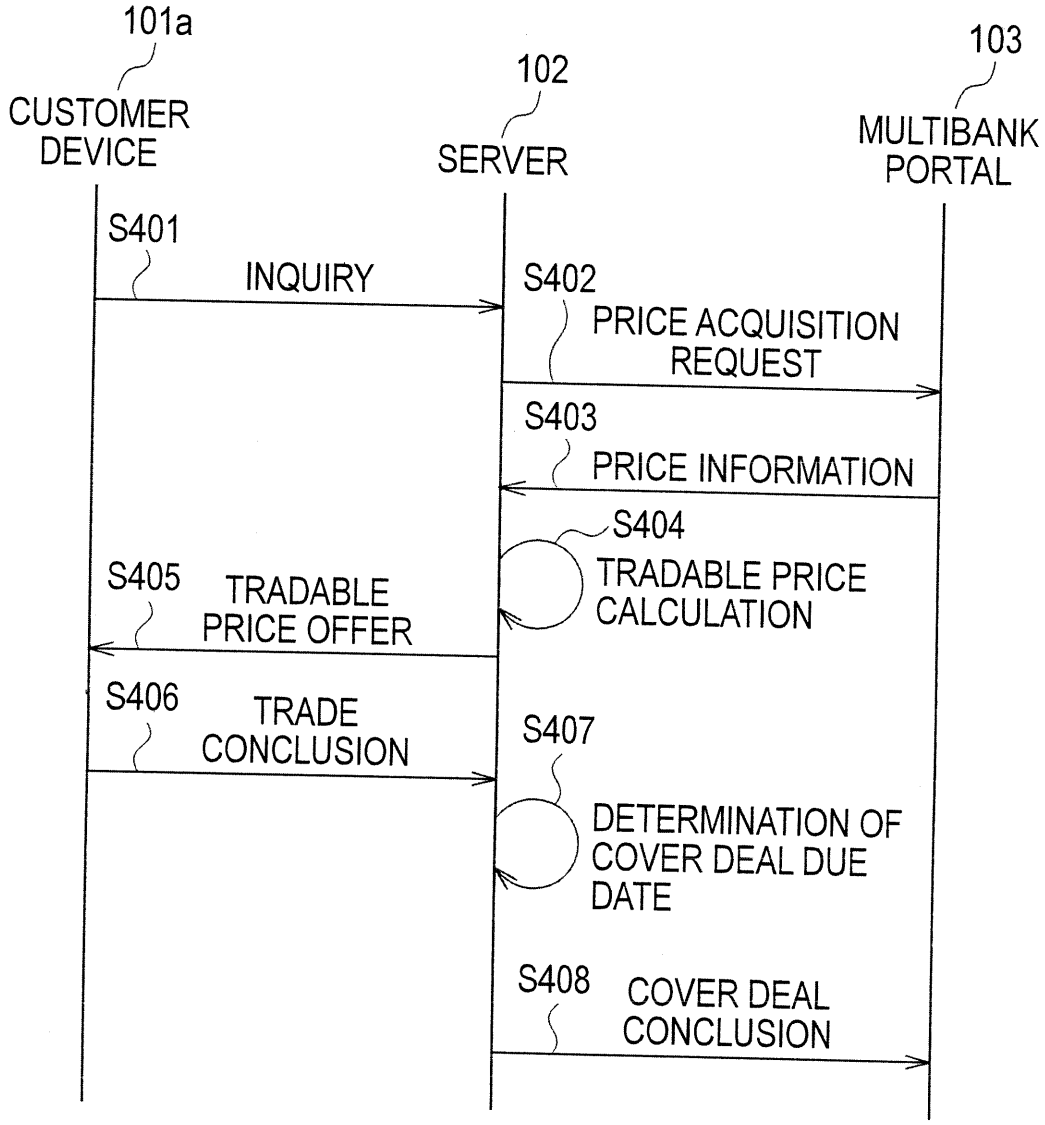

101a
CUSTOMER DEVICE
102
SERVER
103
MULTIBANK PORTAL
S401
INQUIRY
S402
PRICE ACQUISITION REQUEST
S403
PRICE INFORMATION
S404
TRADABLE PRICE CALCULATION
S405
TRADABLE PRICE OFFER
S406
TRADE CONCLUSION
S407
DETERMINATION OF COVER DEAL DUE DATE
S408
COVER DEAL CONCLUSION

FIG.5A

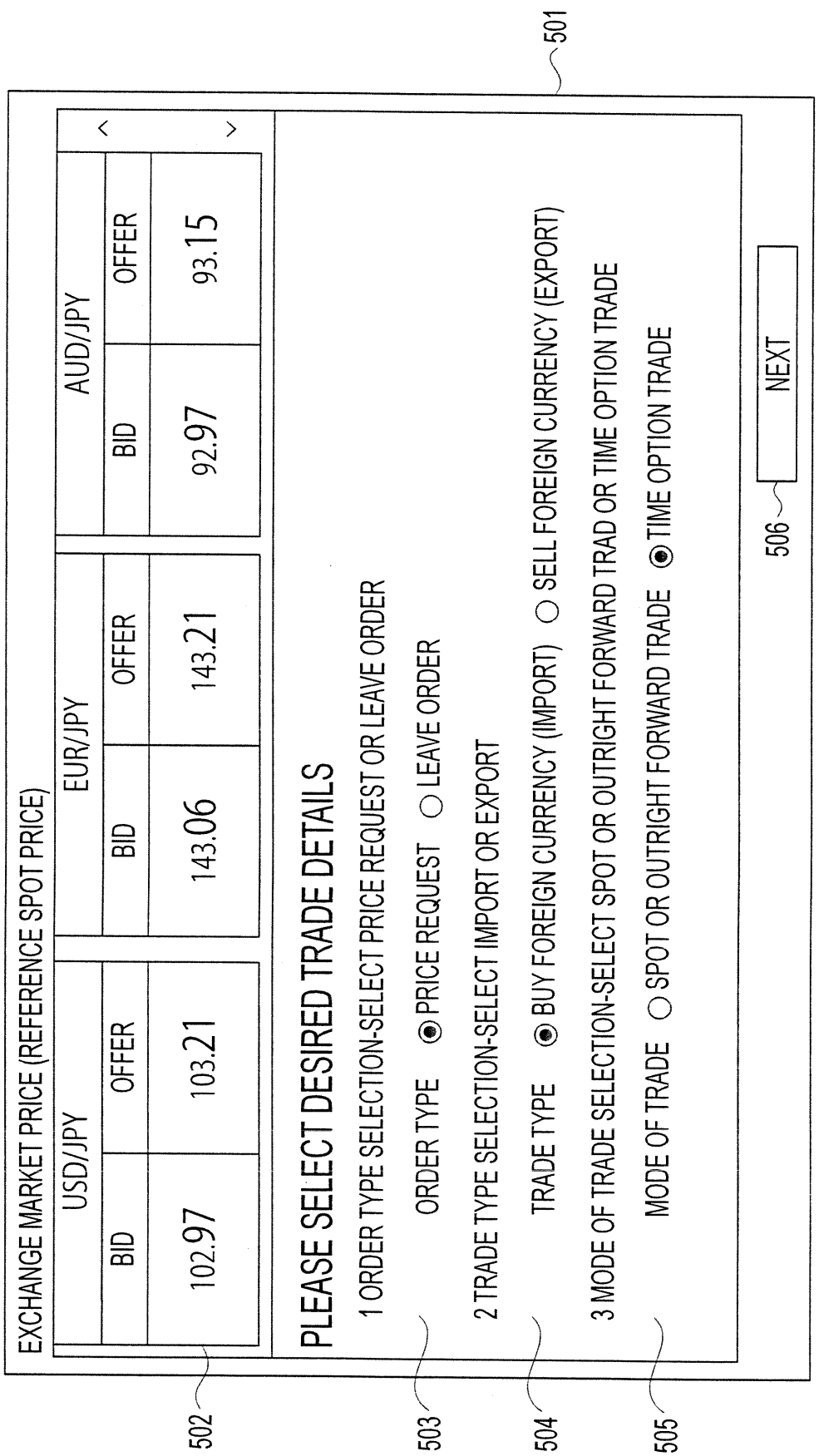

EXCHANGE MARKET PRICE (REFERENCE SPOT PRICE)
USD/JPY
BID
OFFER
102.97
103.21
EUR/JPY
BID
OFFER
143.06
143.21
AUD/JPY
BID
OFFER
92.97
93.15
PLEASE SELECT DESIRED TRADE DETAILS
1 ORDER TYPE SELECTION-SELECT PRICE REQUEST OR LEAVE ORDER
ORDER TYPE ◉ PRICE REQUEST ○ LEAVE ORDER
2 TRADE TYPE SELECTION-SELECT IMPORT OR EXPORT
TRADE TYPE ◉ BUY FOREIGN CURRENCY (IMPORT) ○ SELL FOREIGN CURRENCY (EXPORT)
3 MODE OF TRADE SELECTION-SELECT SPOT OR OUTRIGHT FORWARD TRAD OR TIME OPTION TRADE
MODE OF TRADE ○ SPOT OR OUTRIGHT FORWARD TRADE ◉ TIME OPTION TRADE
NEXT
501
502
503
504
505
506

FIG.5B

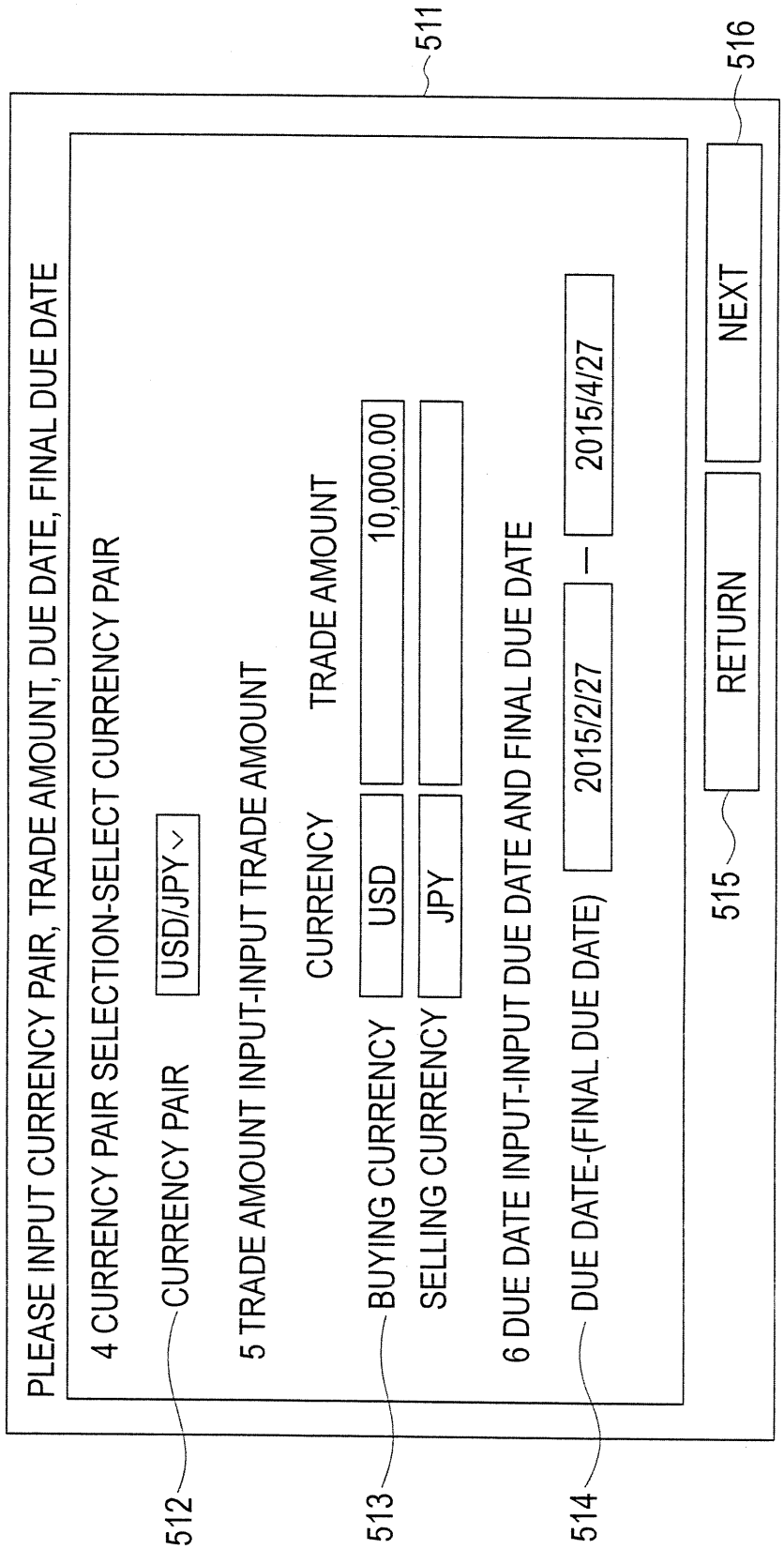

PLEASE INPUT CURRENCY PAIR, TRADE AMOUNT, DUE DATE, FINAL DUE DATE
4 CURRENCY PAIR SELECTION-SELECT CURRENCY PAIR
CURRENCY PAIR
USD/JPY
5 TRADE AMOUNT INPUT-INPUT TRADE AMOUNT
CURRENCY
TRADE AMOUNT
BUYING CURRENCY
USD
10,000.00
SELLING CURRENCY
JPY
6 DUE DATE INPUT-INPUT DUE DATE AND FINAL DUE DATE
DUE DATE-(FINAL DUE DATE)
2015/2/27
2015/4/27
RETURN
NEXT
511
512
513
514
515
516

FIG.5C

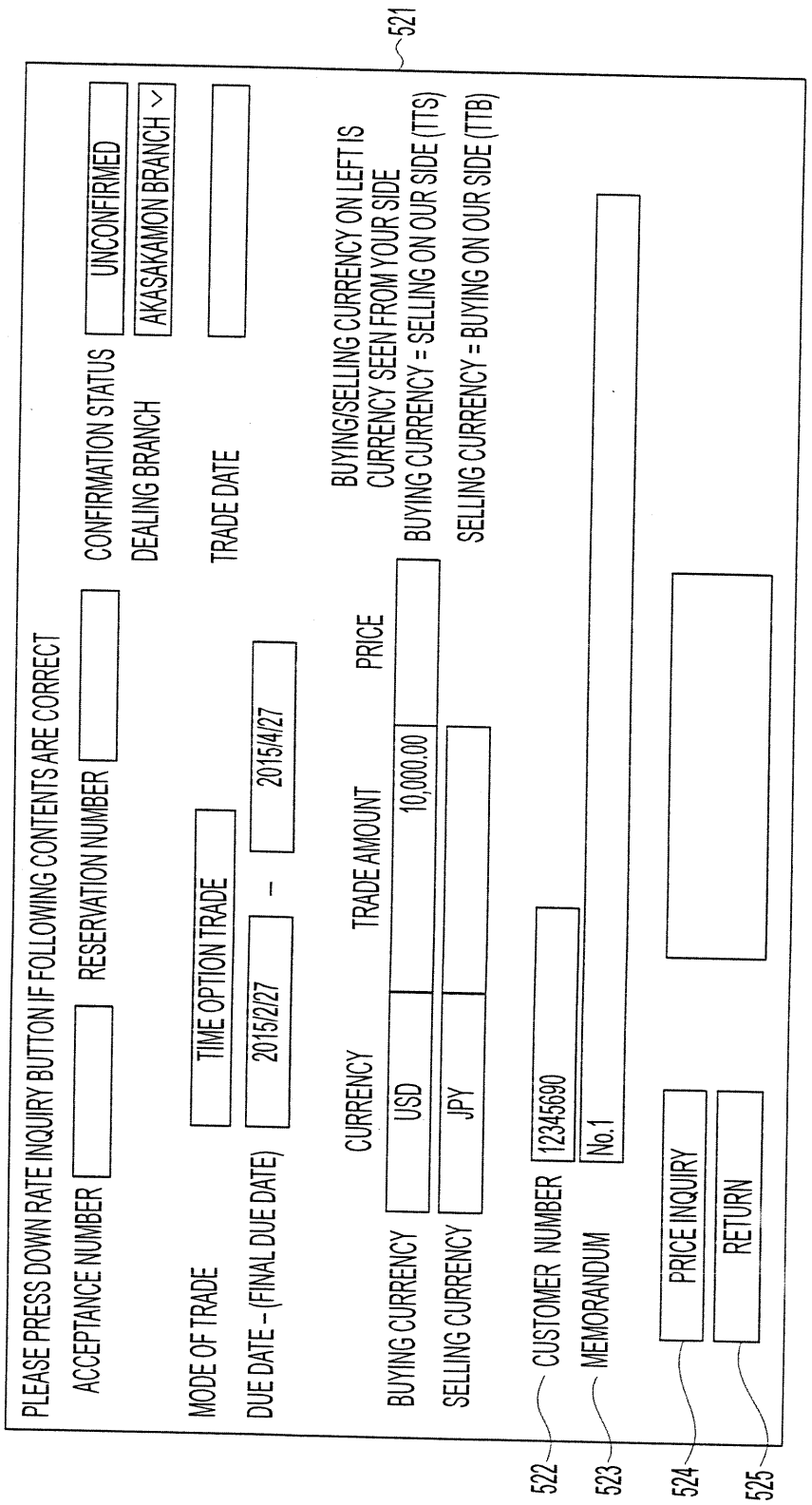

521
PLEASE PRESS DOWN RATE INQUIRY BUTTON IF FOLLOWING CONTENTS ARE CORRECT
ACCEPTANCE NUMBER
RESERVATION NUMBER
CONFIRMATION STATUS
UNCONFIRMED
DEALING BRANCH
AKASAKAMON BRANCH
MODE OF TRADE
TIME OPTION TRADE
TRADE DATE
DUE DATE – (FINAL DUE DATE)
2015/2/27
–
2015/4/27
BUYING/SELLING CURRENCY ON LEFT IS CURRENCY SEEN FROM YOUR SIDE
BUYING CURRENCY = SELLING ON OUR SIDE (TTS)
SELLING CURRENCY = BUYING ON OUR SIDE (TTB)
CURRENCY
TRADE AMOUNT
PRICE
BUYING CURRENCY
USD
10,000.00
SELLING CURRENCY
JPY
522
CUSTOMER NUMBER
12345690
523
MEMORANDUM
No.1
524
PRICE INQUIRY
525
RETURN

FIG.6

BUYING OR SELLING TYPE	BUYING
TRADE TYPE	FORWARD TRADE (PRICE REQUEST)
TRADING CURRENCY	USD／JPY
TRADE AMOUNT	10,000,00
DELIVERY DATE	2015/2/27 - 2015/4/27

FIG.7

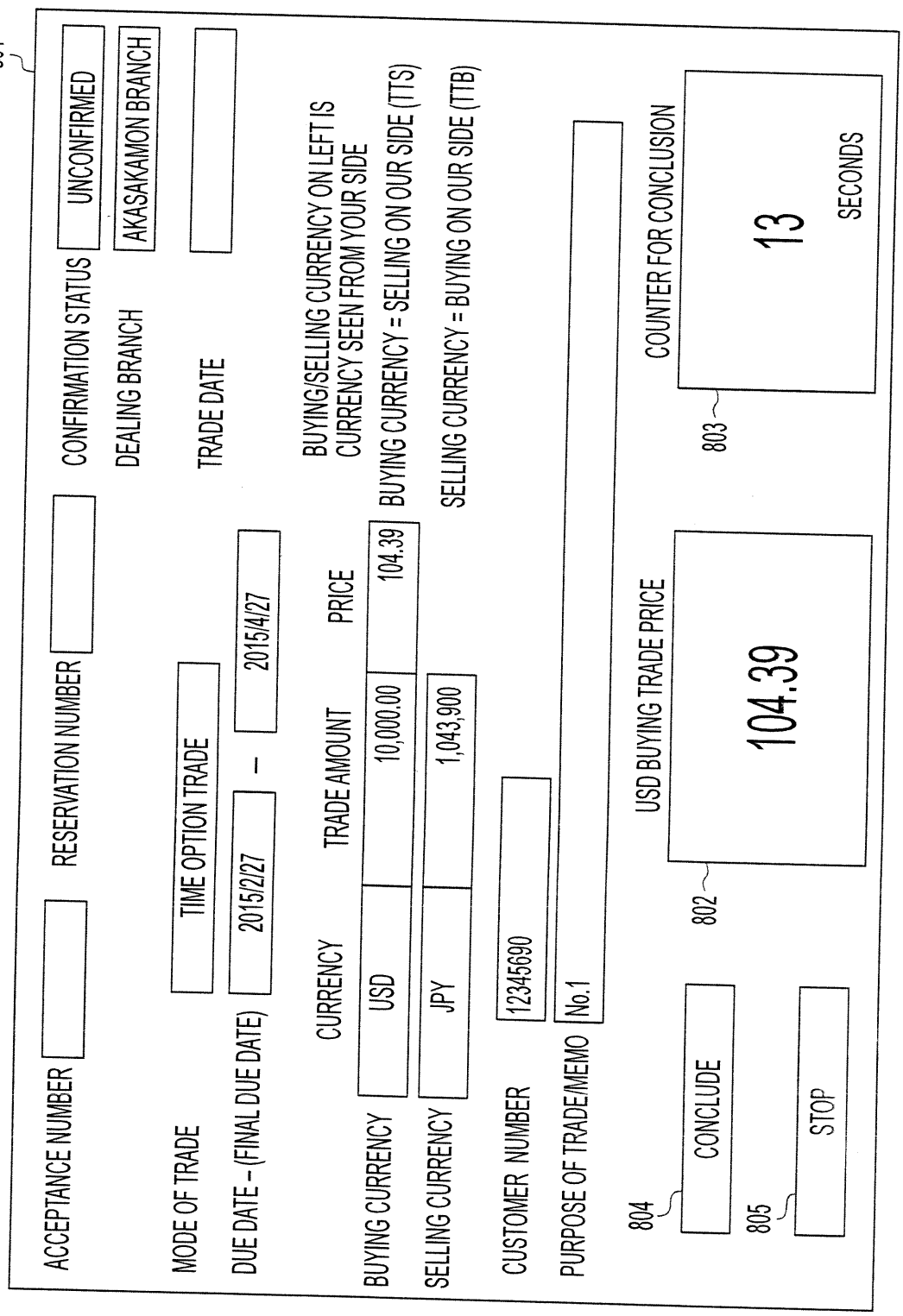

801
ACCEPTANCE NUMBER
RESERVATION NUMBER
CONFIRMATION STATUS
UNCONFIRMED
DEALING BRANCH
AKASAKAMON BRANCH
MODE OF TRADE
TIME OPTION TRADE
TRADE DATE
DUE DATE - (FINAL DUE DATE)
2015/2/27
2015/4/27
BUYING/SELLING CURRENCY ON LEFT IS CURRENCY SEEN FROM YOUR SIDE
CURRENCY
TRADE AMOUNT
PRICE
BUYING CURRENCY
USD
10,000.00
104.39
BUYING CURRENCY = SELLING ON OUR SIDE (TTS)
SELLING CURRENCY
JPY
1,043,900
SELLING CURRENCY = BUYING ON OUR SIDE (TTB)
CUSTOMER NUMBER
12345690
PURPOSE OF TRADE/MEMO
No.1
USD BUYING TRADE PRICE
802
104.39
COUNTER FOR CONCLUSION
803
13
SECONDS
804
CONCLUDE
805
STOP

FIG.8

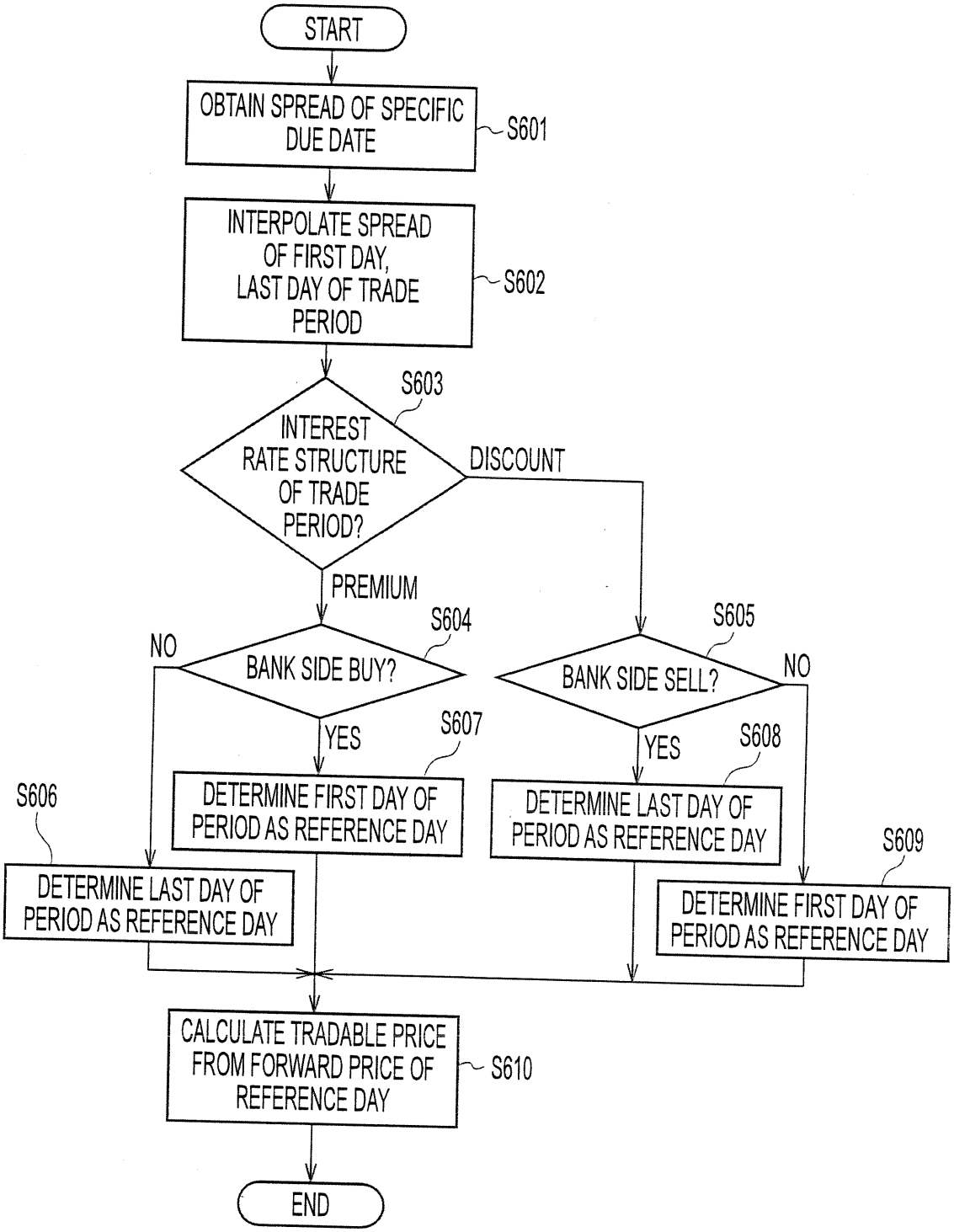

START
OBTAIN SPREAD OF SPECIFIC DUE DATE
S601
INTERPOLATE SPREAD OF FIRST DAY, LAST DAY OF TRADE PERIOD
S602
S603
INTEREST RATE STRUCTURE OF TRADE PERIOD?
DISCOUNT
PREMIUM
S604
BANK SIDE BUY?
NO
YES
S605
BANK SIDE SELL?
NO
YES
S606
DETERMINE LAST DAY OF PERIOD AS REFERENCE DAY
S607
DETERMINE FIRST DAY OF PERIOD AS REFERENCE DAY
S608
DETERMINE LAST DAY OF PERIOD AS REFERENCE DAY
S609
DETERMINE FIRST DAY OF PERIOD AS REFERENCE DAY
CALCULATE TRADABLE PRICE FROM FORWARD PRICE OF REFERENCE DAY
S610
END

FIG.9

CURRENCY PAIR	GRID	DUE DATE (ABSOLUTE DATE)	Spot Price	SPREAD (UNIT: bp)	Forward Price
USD/JPY	2D	2015/2/25	121.15	0	121.15
	1W	2015/3/2	121.15	-1	121.14
	2W	2015/3/9	121.15	-3	121.12
	3W	2015/3/16	121.15	-5	121.10
	1M	2015/3/23	121.15	-10	121.05
	2M	2015/4/23	121.15	-20	120.95
	3M	2015/5/25	121.15	-30	120.85
	4M	2015/6/23	121.15	-40	120.75
	5M	2015/7/23	121.15	-50	120.65
	6M	2015/8/24	121.15	-60	120.55
	7M	2015/9/24	121.15	-70	120.45
	8M	2015/10/23	121.15	-80	120.35
	9M	2015/11/24	121.15	-90	120.25
	10M	2015/12/24	121.15	-100	120.15
	11M	2016/1/25	121.15	-110	12.05
	1Y	2016/2/23	121.15	-120	119.95

FIG.10

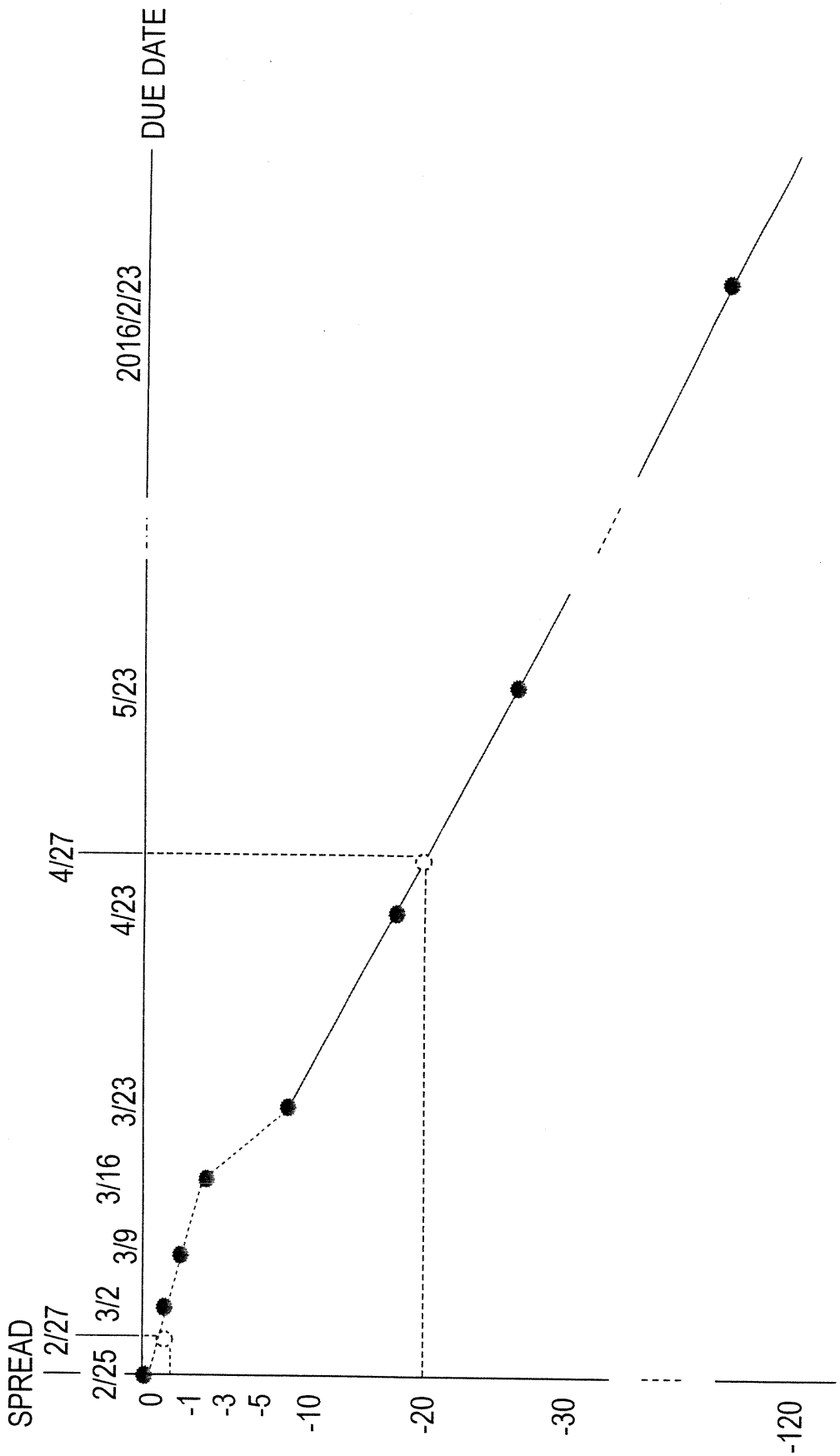

DUE DATE
2016/2/23
5/23
4/27
4/23
3/23
3/16
3/9
3/2
2/27
2/25
SPREAD
0
-1
-3
-5
-10
-20
-30
-120

FIG.11

INTEREST RATE STRUCTURE	TYPE OF TRADE WITH CUSTOMER	TYPE OF COVER DEAL	DUE DATE TO BE USED (CASH MANAGEMENT PRIORITY: INVALID)
DISCOUNT	IMPORT RESERVATION (BANK SIDE SELLS FOREIGN CURRENCY)	BANK SIDE BUYS FOREIGN CURRENCY	FIRST DAY OF PERIOD
	EXPORT RESERVATION (BANK SIDE BUYS FOREIGN CURRENCY)	BANK SIDE SELLS FOREIGN CURRENCY	LAST DAY OF PERIOD
PREMIUM	IMPORT RESERVATION (BANK SIDE SELLS FOREIGN CURRENCY)	BANK SIDE BUYS FOREIGN CURRENCY	LAST DAY OF PERIOD
	EXPORT RESERVATION (BANK SIDE BUYS FOREIGN CURRENCY)	BANK SIDE SELLS FOREIGN CURRENCY	FIRST DAY OF PERIOD

FIG.12A

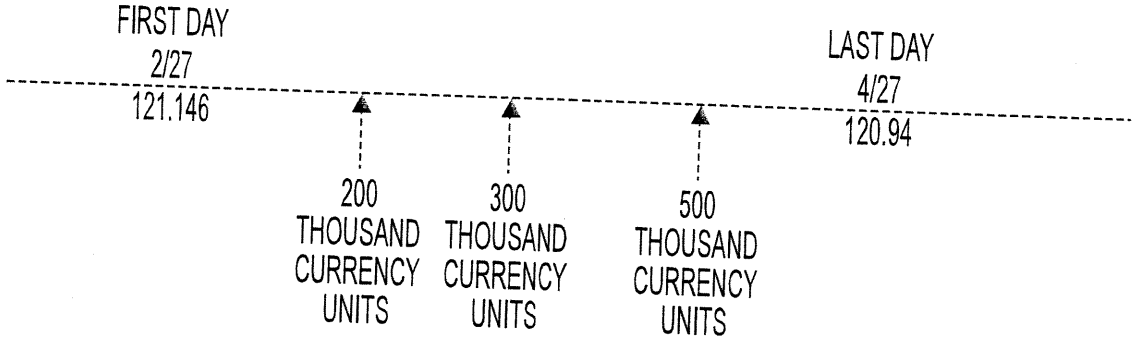


FIG.12B

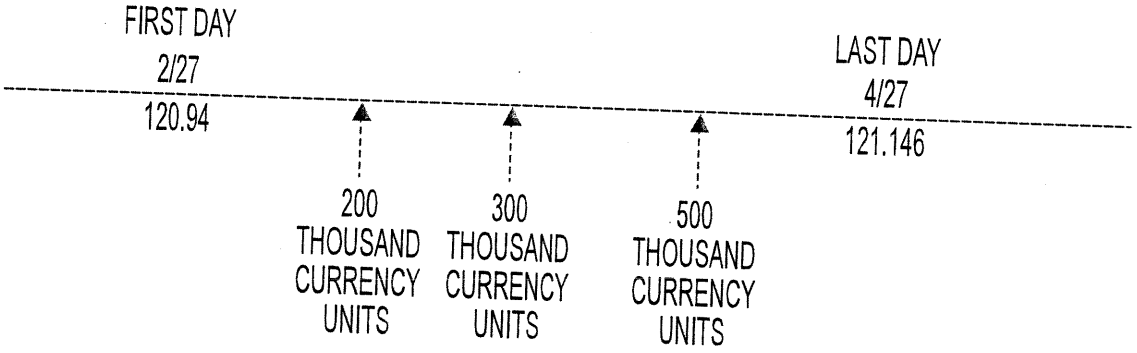


FIG.13

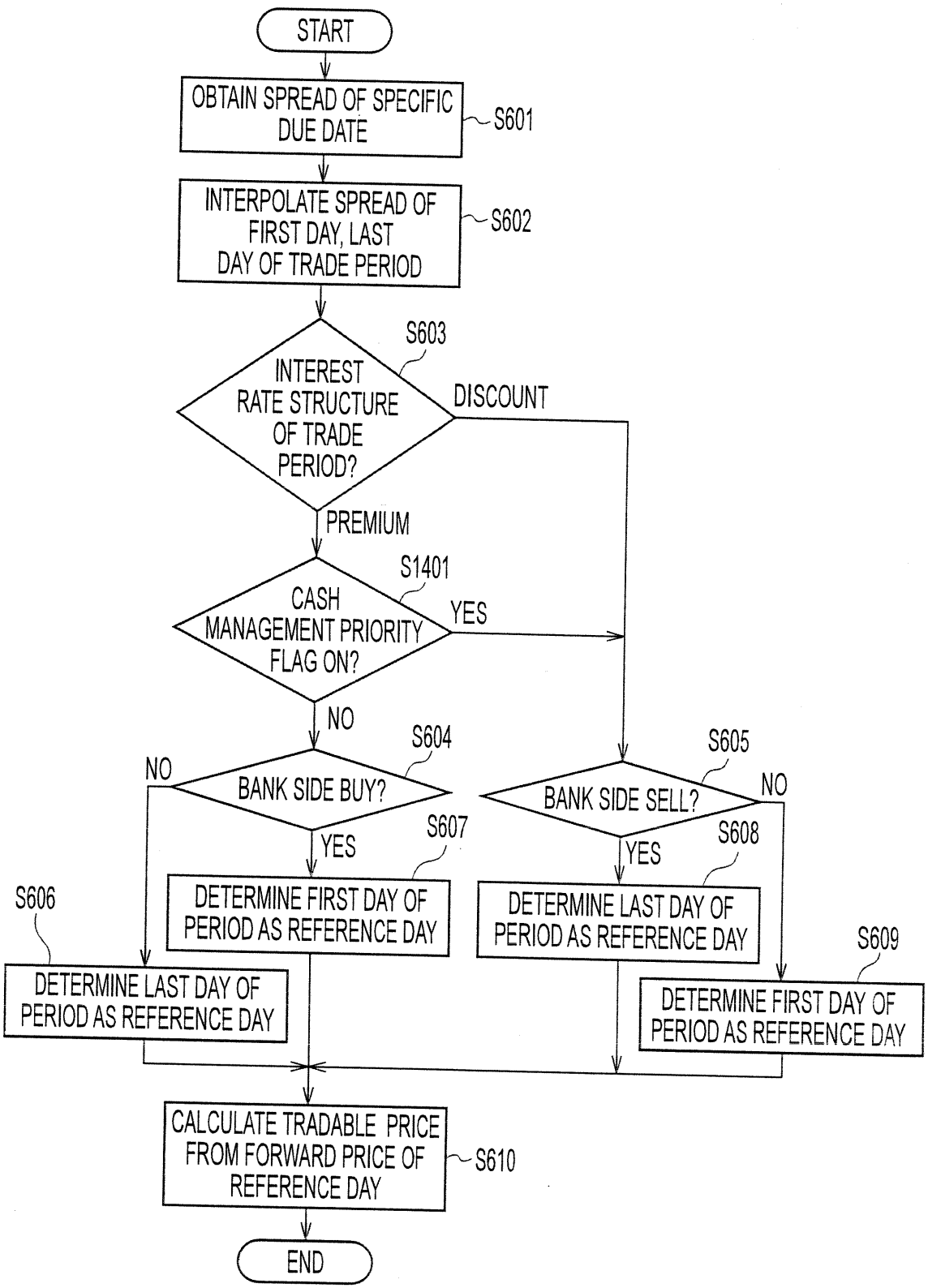

START
OBTAIN SPREAD OF SPECIFIC DUE DATE
S601
INTERPOLATE SPREAD OF FIRST DAY, LAST DAY OF TRADE PERIOD
S602
S603
INTEREST RATE STRUCTURE OF TRADE PERIOD?
DISCOUNT
PREMIUM
S1401
CASH MANAGEMENT PRIORITY FLAG ON?
YES
NO
S604
BANK SIDE BUY?
NO
YES
S605
BANK SIDE SELL?
NO
YES
S606
DETERMINE LAST DAY OF PERIOD AS REFERENCE DAY
S607
DETERMINE FIRST DAY OF PERIOD AS REFERENCE DAY
S608
DETERMINE LAST DAY OF PERIOD AS REFERENCE DAY
S609
DETERMINE FIRST DAY OF PERIOD AS REFERENCE DAY
CALCULATE TRADABLE PRICE FROM FORWARD PRICE OF REFERENCE DAY
S610
END

FIG.14

INTEREST RATE STRUCTURE	TYPE OF TRADE WITH CUSTOMER	TYPE OF COVER DEAL	DUE DATE TO BE USED (CASH MANAGEMENT PRIORITY: VALID)
DISCOUNT	IMPORT RESERVATION (BANK SIDE SELLS FOREIGN CURRENCY)	BANK SIDE BUYS FOREIGN CURRENCY	FIRST DAY OF PERIOD
	EXPORT RESERVATION (BANK SIDE BUYS FOREIGN CURRENCY)	BANK SIDE SELLS FOREIGN CURRENCY	LAST DAY OF PERIOD
PREMIUM	IMPORT RESERVATION (BANK SIDE SELLS FOREIGN CURRENCY)	BANK SIDE BUYS FOREIGN CURRENCY	FIRST DAY OF PERIOD
	EXPORT RESERVATION (BANK SIDE BUYS FOREIGN CURRENCY)	BANK SIDE SELLS FOREIGN CURRENCY	LAST DAY OF PERIOD

FIG.15

CURRENCY PAIR	GRID	DUE DATE (ABSOLUTE DATE)	INTEREST RATE DIFFERENCE (%)	INTEREST RATE (JP%)	INTEREST RATE (US%)
USD/JPY	2D	2015/2/25	-0.55	1	1.55
	1W	2015/3/2	-0.6	1	1.6
	2W	2015/3/9	-0.75	1	1.75
	3W	2015/3/16	-0.8	1	1.8
	1M	2015/3/23	-1	1	2
	2M	2015/4/23	-1	1	2
	3M	2015/5/25	-1	1	2
	4M	2015/6/23	-1	1	2
	5M	2015/7/23	-1	1	2
	6M	2015/8/24	-1	1	2
	7M	2015/9/24	-1	1	2
	8M	2015/10/23	-1	1	2
	9M	2015/11/24	-1	1	2
	10M	2015/12/24	-1	1	2
	11M	2016/1/25	-1	1	2
	1Y	2016/2/23	-1	1	2