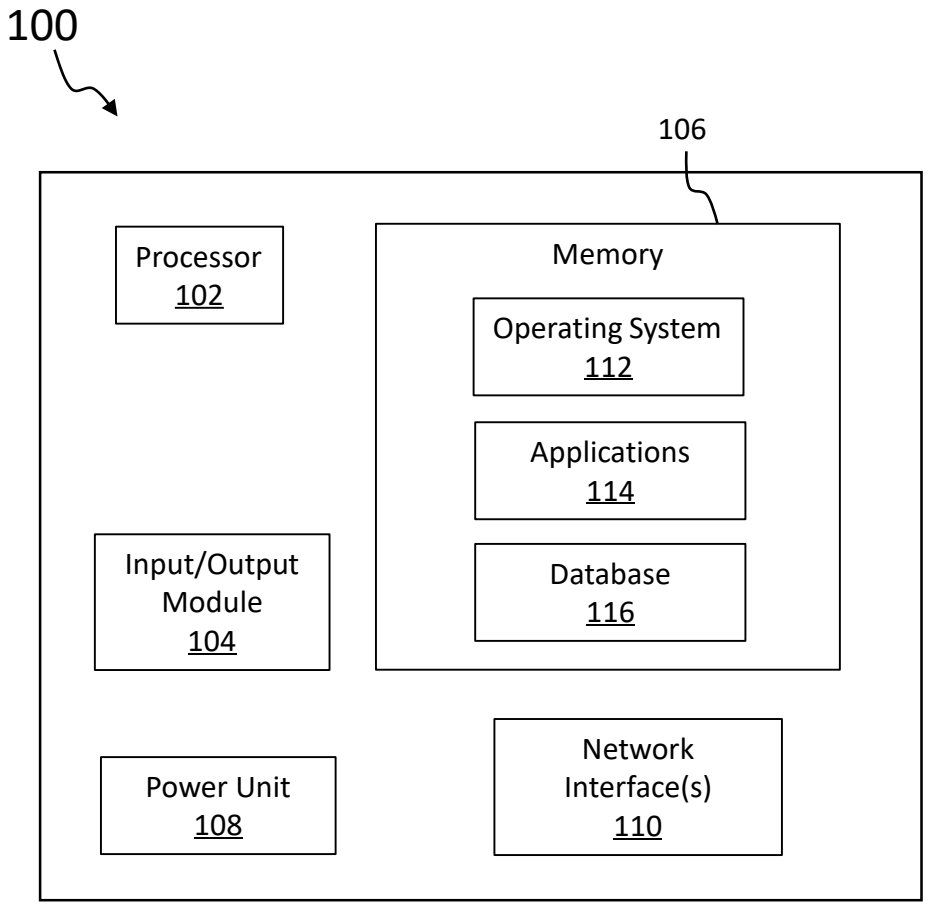

100
106
Processor
102
Memory
Operating System
112
Applications
114
Database
116
Input/Output
Module
104
Power Unit
108
Network
Interface(s)
110

FIG. 1

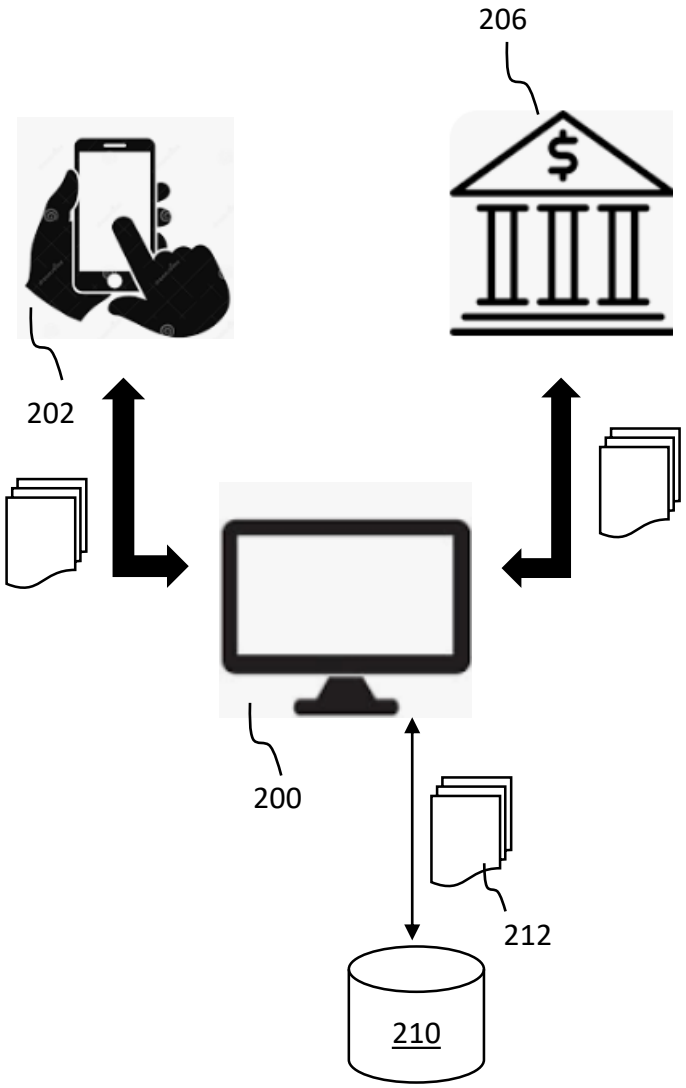


FIG. 2A

Base currency	Quote currency	priority
EUR	USD	1
EUR	SGD	2

212

214

FIG. 2B

302 304 306 308 310

Exposure No.	Currency pair	Delivery period	Base currency Exposure	Quote currency amount
1	EURRMB	2022-08-25	-1000	+7370
2	USDRMB	2022-08-25	+200	-1480
3	SGDRMB	2022-08-25	+2000	-9860

FIG. 3A

301 Order No.	304 Currency pair	306 Delivery date	308 Base currency amount	312 Expected closing exchange rate	314 Expected quote currency amount
1	EURUSD	2022-08-25	+194	1.03	-200
2	EURSGD	2022-08-25	+806	1.39	-1120

FIG. 3B

302 Exposure No.	304 Currency pair	306 Delivery date	308 Base currency Exposure	310 Quote currency amount
1	EURRMB	2022-08-25	0	0
2	USDRMB	2022-08-25	0	0
3	SGDRMB	2022-08-25	+880	-4340

FIG. 3C

302 Exposure No.	304 Currency pair	306 Delivery date	308 Base currency Exposure	310 Quote currency amount
1	EURRMB	2022-08-25	-1000	+7370
2	USDRMB	2022-08-25	0	0
3	SGDRMB	2022-08-25	+1000	-4930

FIG. 3D

301 Order No.	304 Currency pair	306 Delivery date	308 Base currency amount	312 Expected closing exchange rate	314 Expected quote currency amount
1	EURSGD	2022-08-25	+719	1.39	-1000
2	EURRMB	2022-08-25	+281	7.37	-2071

FIG. 3E

302 Exposure No.	304 Currency pair	306 Delivery date	308 Base currency Exposure	310 Quote currency amount
1	EURRMB	2022-08-25	0	0
2	USDRMB	2022-08-25	0	0
3	SGDRMB	2022-08-25	0	0

FIG. 3F

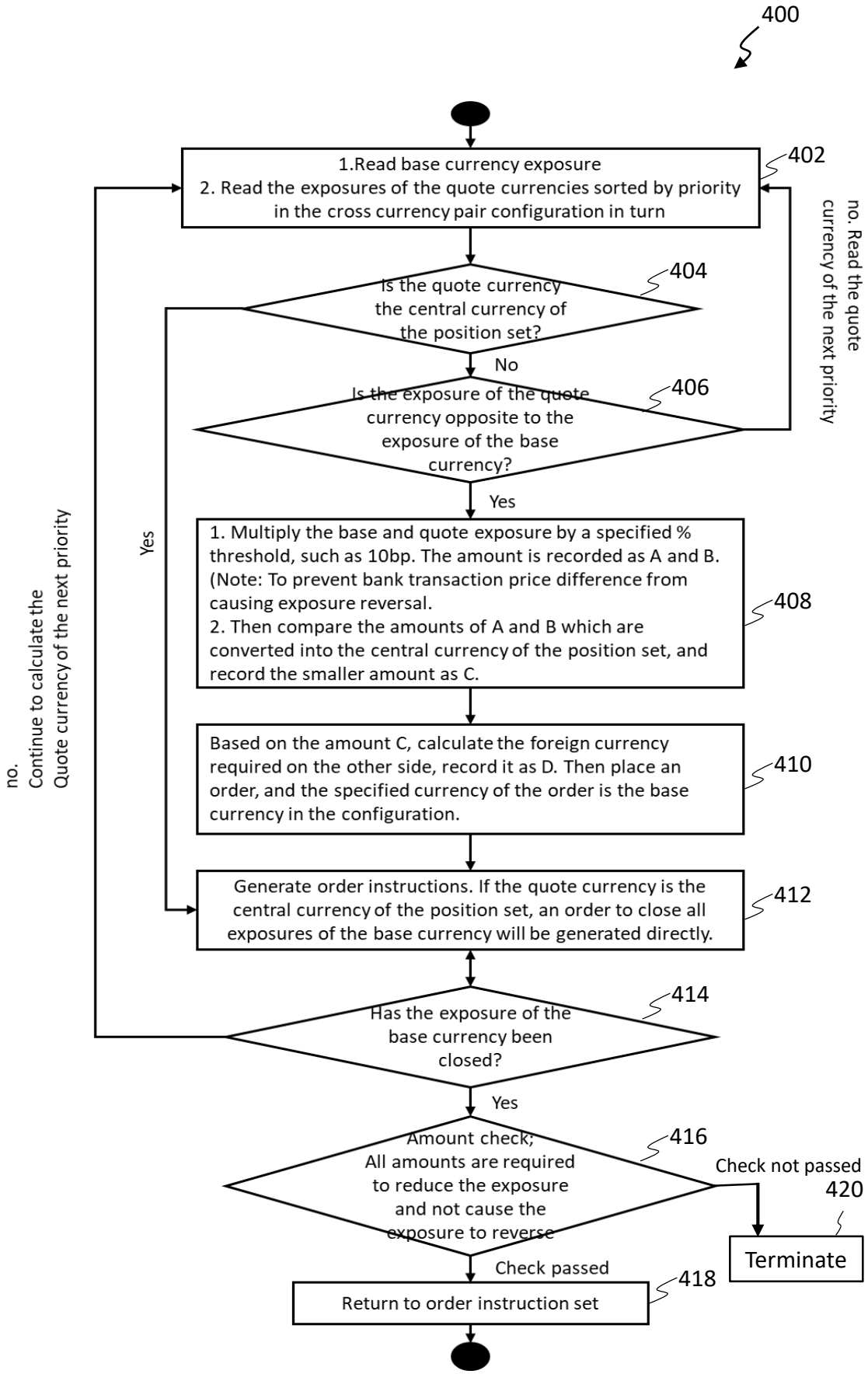

400
1.Read base currency exposure
2. Read the exposures of the quote currencies sorted by priority in the cross currency pair configuration in turn
402
Is the quote currency the central currency of the position set?
404
No
Is the exposure of the quote currency opposite to the exposure of the base currency?
406
no. Read the quote currency of the next priority
Yes
1. Multiply the base and quote exposure by a specified % threshold, such as 10bp. The amount is recorded as A and B. (Note: To prevent bank transaction price difference from causing exposure reversal.
2. Then compare the amounts of A and B which are converted into the central currency of the position set, and record the smaller amount as C.
408
Based on the amount C, calculate the foreign currency required on the other side, record it as D. Then place an order, and the specified currency of the order is the base currency in the configuration.
410
Generate order instructions. If the quote currency is the central currency of the position set, an order to close all exposures of the base currency will be generated directly.
412
Has the exposure of the base currency been closed?
414
no. Continue to calculate the Quote currency of the next priority
Yes
Amount check; All amounts are required to reduce the exposure and not cause the exposure to reverse
416
Check not passed
420
Terminate
Check passed
Return to order instruction set
418

FIG. 4

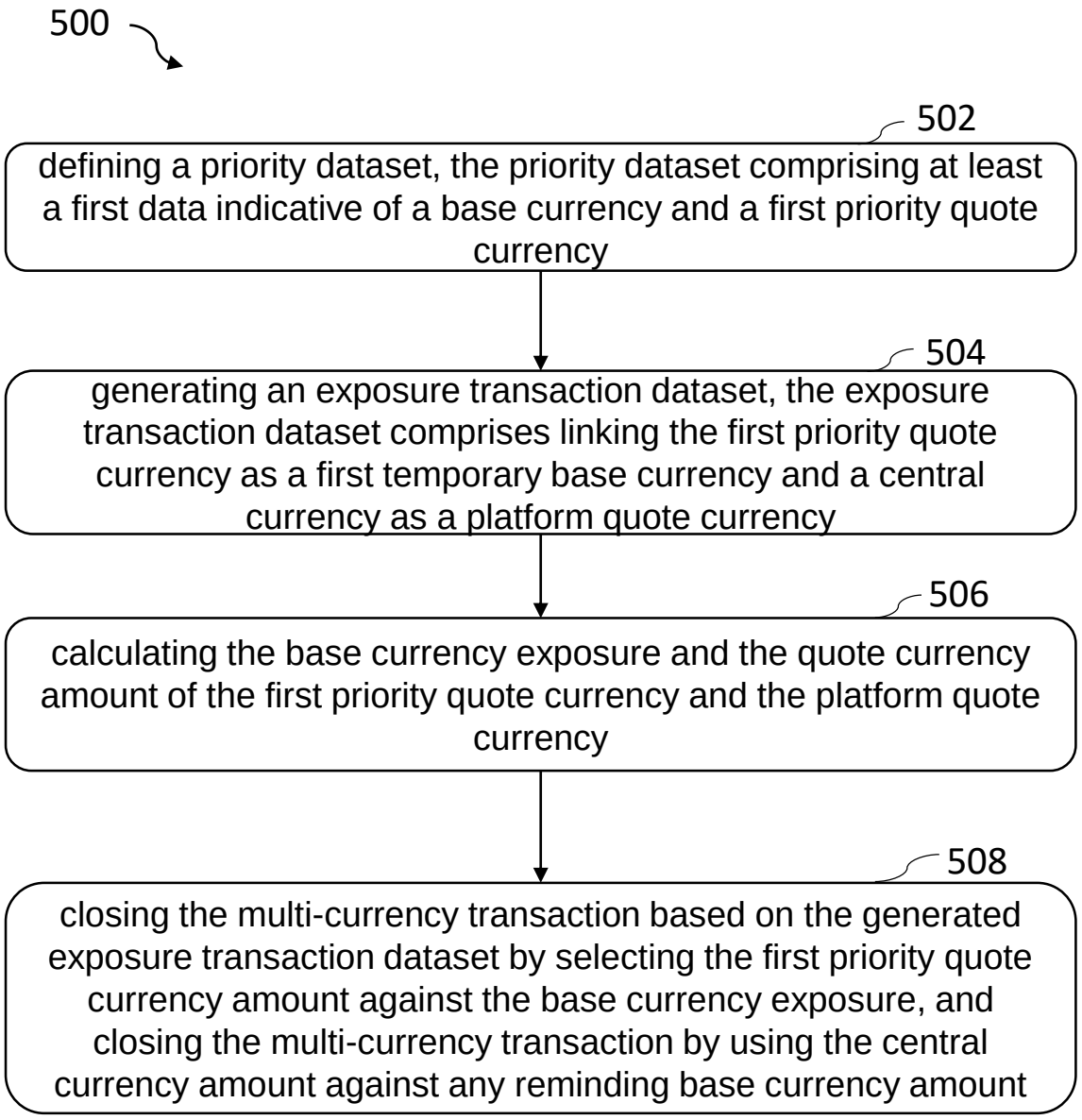

500
502
defining a priority dataset, the priority dataset comprising at least a first data indicative of a base currency and a first priority quote currency
504
generating an exposure transaction dataset, the exposure transaction dataset comprises linking the first priority quote currency as a first temporary base currency and a central currency as a platform quote currency
506
calculating the base currency exposure and the quote currency amount of the first priority quote currency and the platform quote currency
508
closing the multi-currency transaction based on the generated exposure transaction dataset by selecting the first priority quote currency amount against the base currency exposure, and closing the multi-currency transaction by using the central currency amount against any reminding base currency amount

FIG. 5

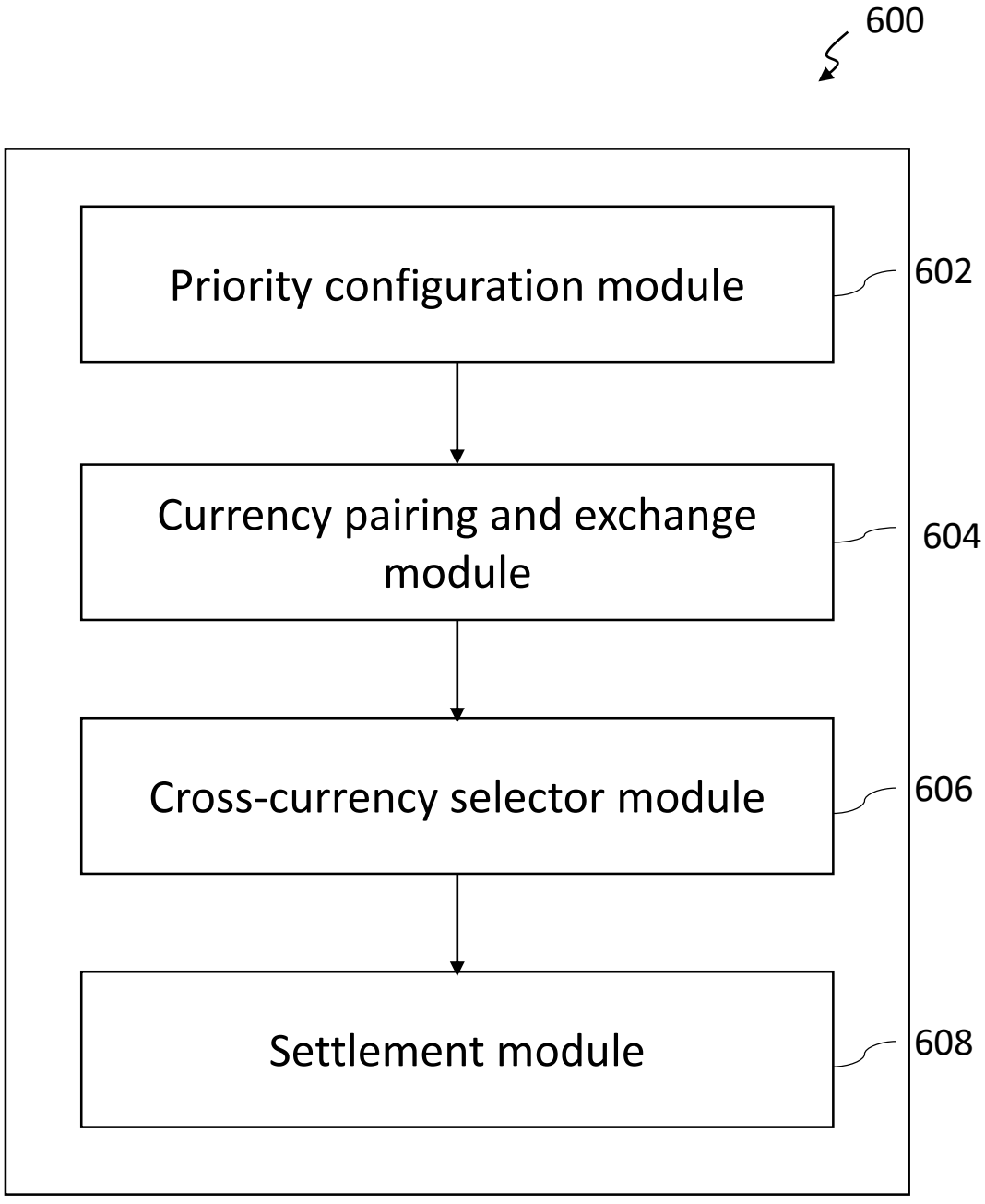

600
Priority configuration module
602
Currency pairing and exchange module
604
Cross-currency selector module
606
Settlement module
608

FIG. 6