SYSTEM, INFORMATION PROCESSING DEVICE, INFORMATION PROCESSING METHOD AND COMPUTER READABLE RECORDING MEDIUM

ABSTRACT OF THE DISCLOSURE

A system has an obtaining unit obtaining a trade index of a currency pair on a set due date, an interpolation unit interpolating trade indexes of a first day and a last day of a trade period in the time option trade based on the trade index obtained by the obtaining unit, and a determining unit determining an interest rate structure of the trade period based on the trade indexes of the first day and the last day of the trade period interpolated by the interpolation unit.

Fig. 8