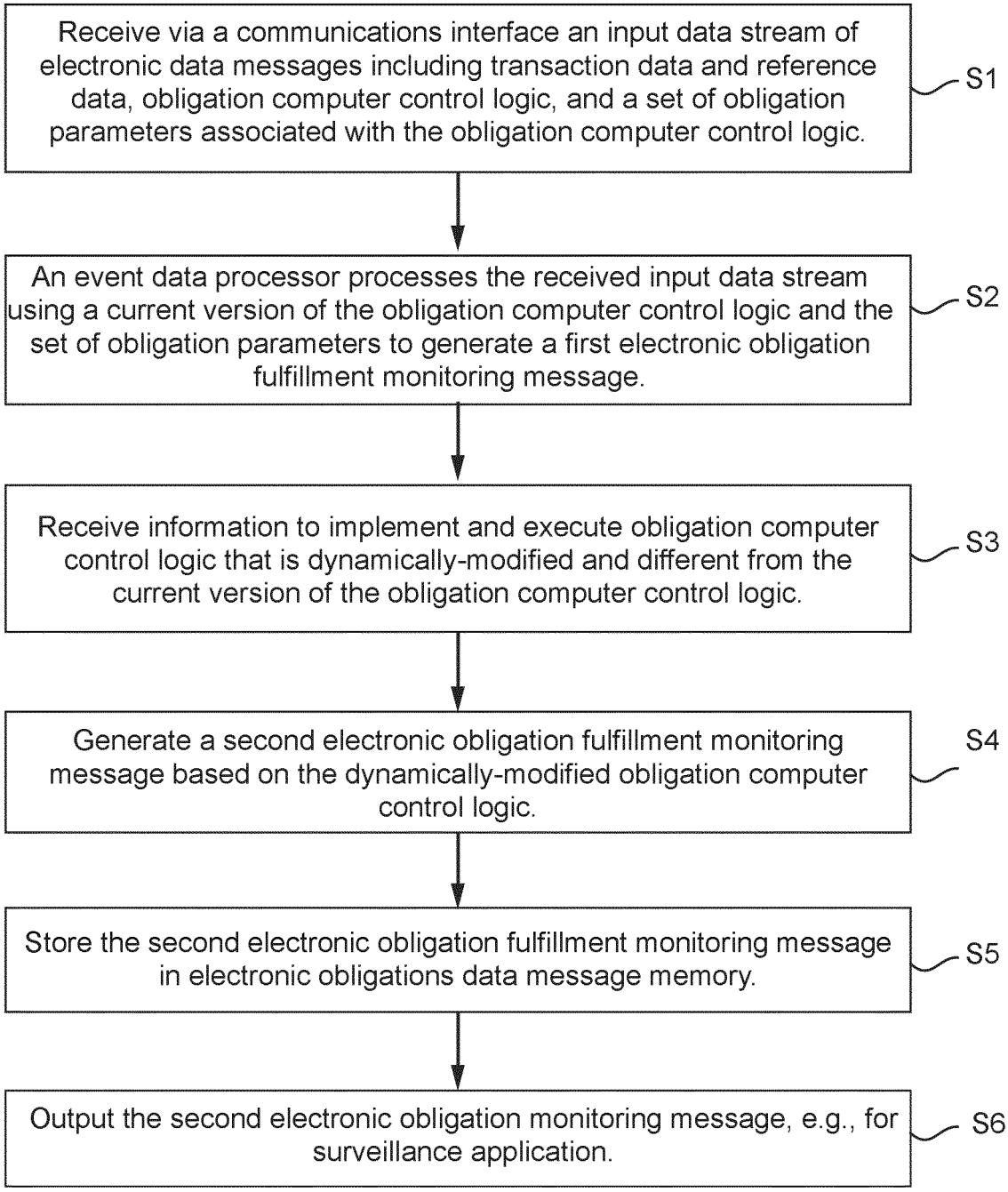

Receive via a communications interface an input data stream of electronic data messages including transaction data and reference data, obligation computer control logic, and a set of obligation parameters associated with the obligation computer control logic.
S1
An event data processor processes the received input data stream using a current version of the obligation computer control logic and the set of obligation parameters to generate a first electronic obligation fulfillment monitoring message.
S2
Receive information to implement and execute obligation computer control logic that is dynamically-modified and different from the current version of the obligation computer control logic.
S3
Generate a second electronic obligation fulfillment monitoring message based on the dynamically-modified obligation computer control logic.
S4
Store the second electronic obligation fulfillment monitoring message in electronic obligations data message memory.
S5
Output the second electronic obligation monitoring message, e.g., for surveillance application.
S6

FIG. 1

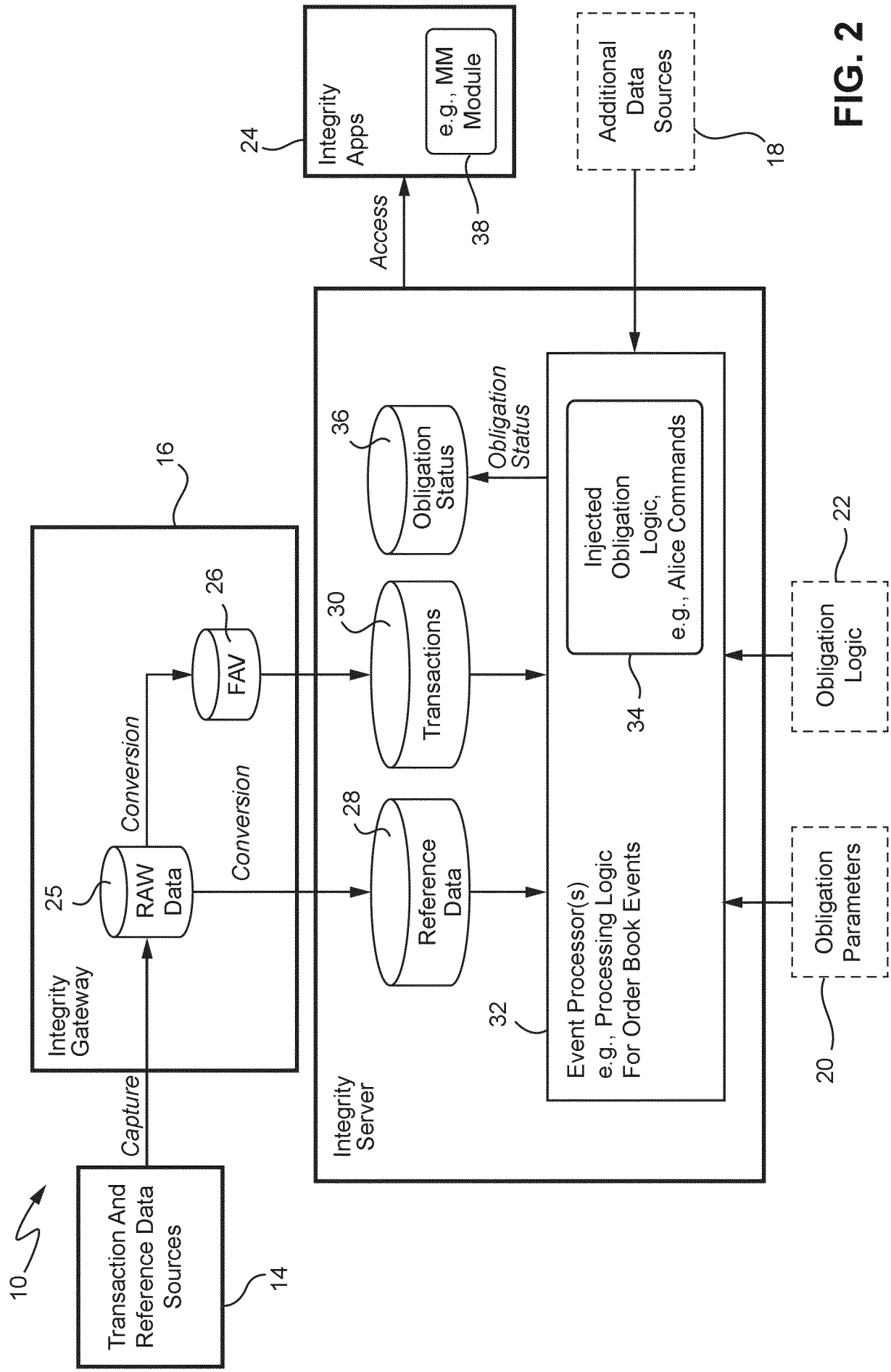

10
Transaction And Reference Data Sources
14
Capture
Integrity Gateway
16
25
RAW Data
Conversion
26
FAV
Conversion
28
Reference Data
30
Transactions
36
Obligation Status
Obligation Status
Integrity Server
Event Processor(s) e.g., Processing Logic For Order Book Events
32
Injected Obligation Logic, e.g., Alice Commands
34
Obligation Parameters
20
Obligation Logic
22
Access
Integrity Apps
24
e.g., MM Module
38
Additional Data Sources
18

FIG. 2

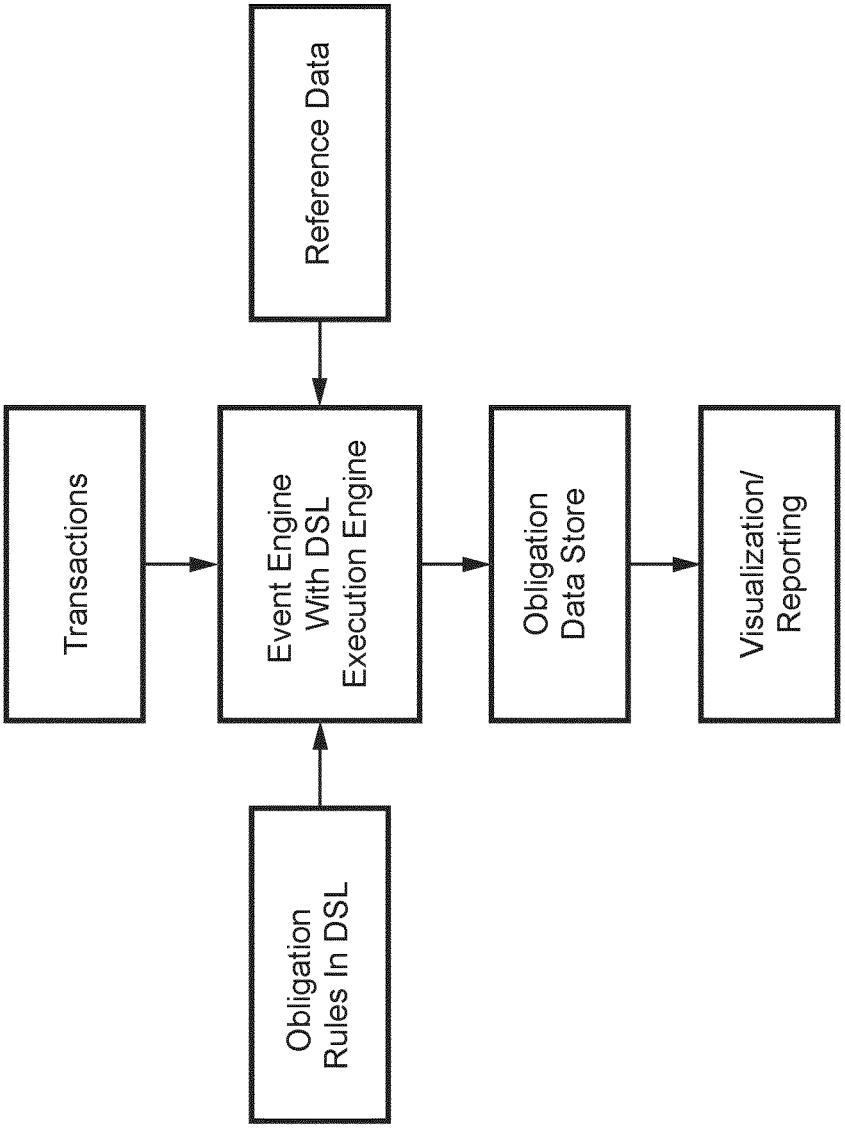

Reference Data
Transactions
Event Engine With DSL Execution Engine
Obligation Data Store
Visualization/ Reporting
Obligation Rules In DSL

FIG. 3

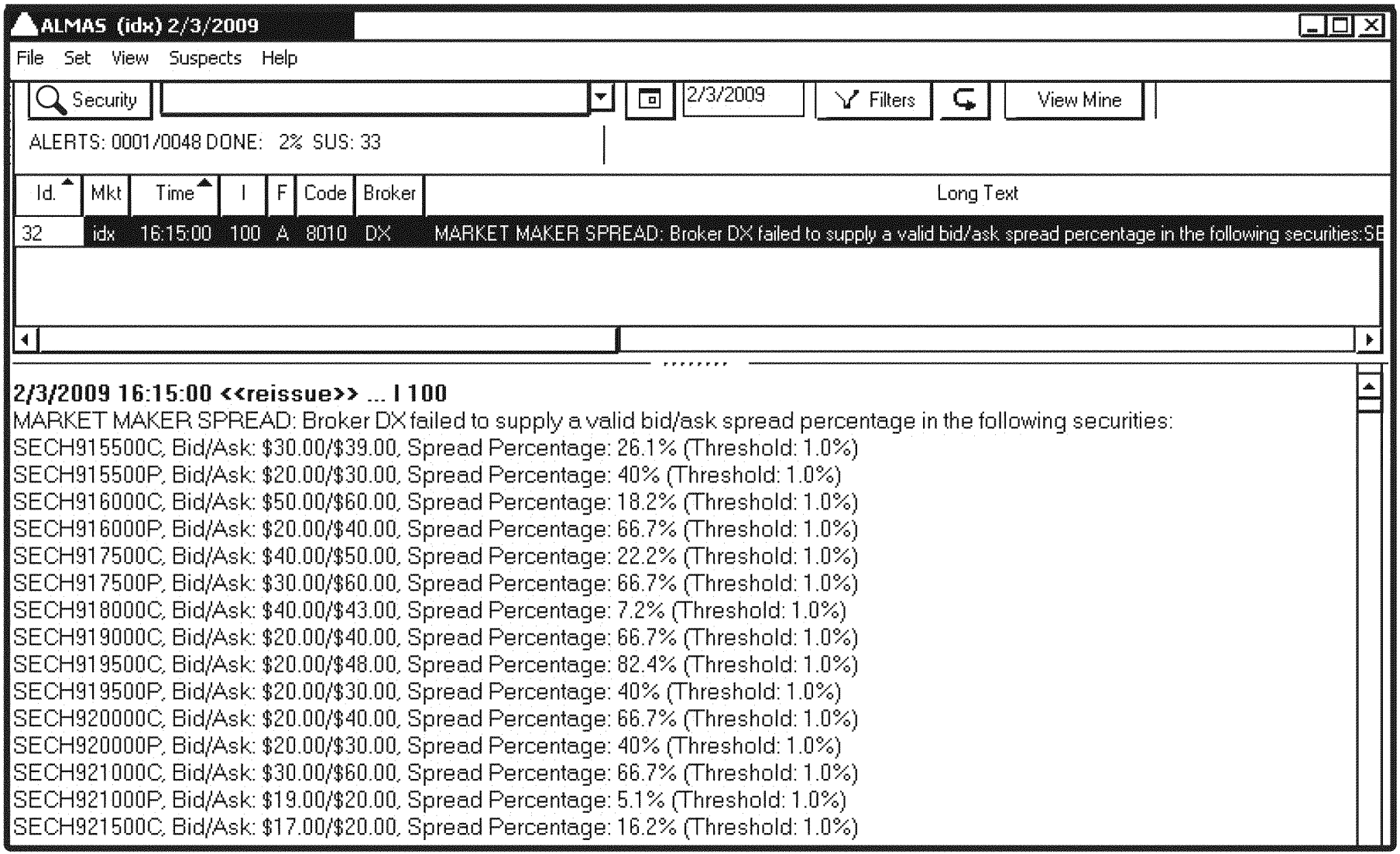

ALMAS (idx) 2/3/2009
File Set View Suspects Help
Security
2/3/2009
Filters
View Mine
ALERTS: 0001/0048 DONE: 2% SUS: 33
Id. Mkt Time I F Code Broker Long Text
32 idx 16:15:00 100 A 8010 DX MARKET MAKER SPREAD: Broker DX failed to supply a valid bid/ask spread percentage in the following securities:SE
2/3/2009 16:15:00 <<reissue>> ... I 100
MARKET MAKER SPREAD: Broker DX failed to supply a valid bid/ask spread percentage in the following securities:
SECH915500C, Bid/Ask: $30.00/$39.00, Spread Percentage: 26.1% (Threshold: 1.0%)
SECH915500P, Bid/Ask: $20.00/$30.00, Spread Percentage: 40% (Threshold: 1.0%)
SECH916000C, Bid/Ask: $50.00/$60.00, Spread Percentage: 18.2% (Threshold: 1.0%)
SECH916000P, Bid/Ask: $20.00/$40.00, Spread Percentage: 66.7% (Threshold: 1.0%)
SECH917500C, Bid/Ask: $40.00/$50.00, Spread Percentage: 22.2% (Threshold: 1.0%)
SECH917500P, Bid/Ask: $30.00/$60.00, Spread Percentage: 66.7% (Threshold: 1.0%)
SECH918000C, Bid/Ask: $40.00/$43.00, Spread Percentage: 7.2% (Threshold: 1.0%)
SECH919000C, Bid/Ask: $20.00/$40.00, Spread Percentage: 66.7% (Threshold: 1.0%)
SECH919500C, Bid/Ask: $20.00/$48.00, Spread Percentage: 82.4% (Threshold: 1.0%)
SECH919500P, Bid/Ask: $20.00/$30.00, Spread Percentage: 40% (Threshold: 1.0%)
SECH920000C, Bid/Ask: $20.00/$40.00, Spread Percentage: 66.7% (Threshold: 1.0%)
SECH920000P, Bid/Ask: $20.00/$30.00, Spread Percentage: 40% (Threshold: 1.0%)
SECH921000C, Bid/Ask: $30.00/$60.00, Spread Percentage: 66.7% (Threshold: 1.0%)
SECH921000P, Bid/Ask: $19.00/$20.00, Spread Percentage: 5.1% (Threshold: 1.0%)
SECH921500C, Bid/Ask: $17.00/$20.00, Spread Percentage: 16.2% (Threshold: 1.0%)

FIG. 4

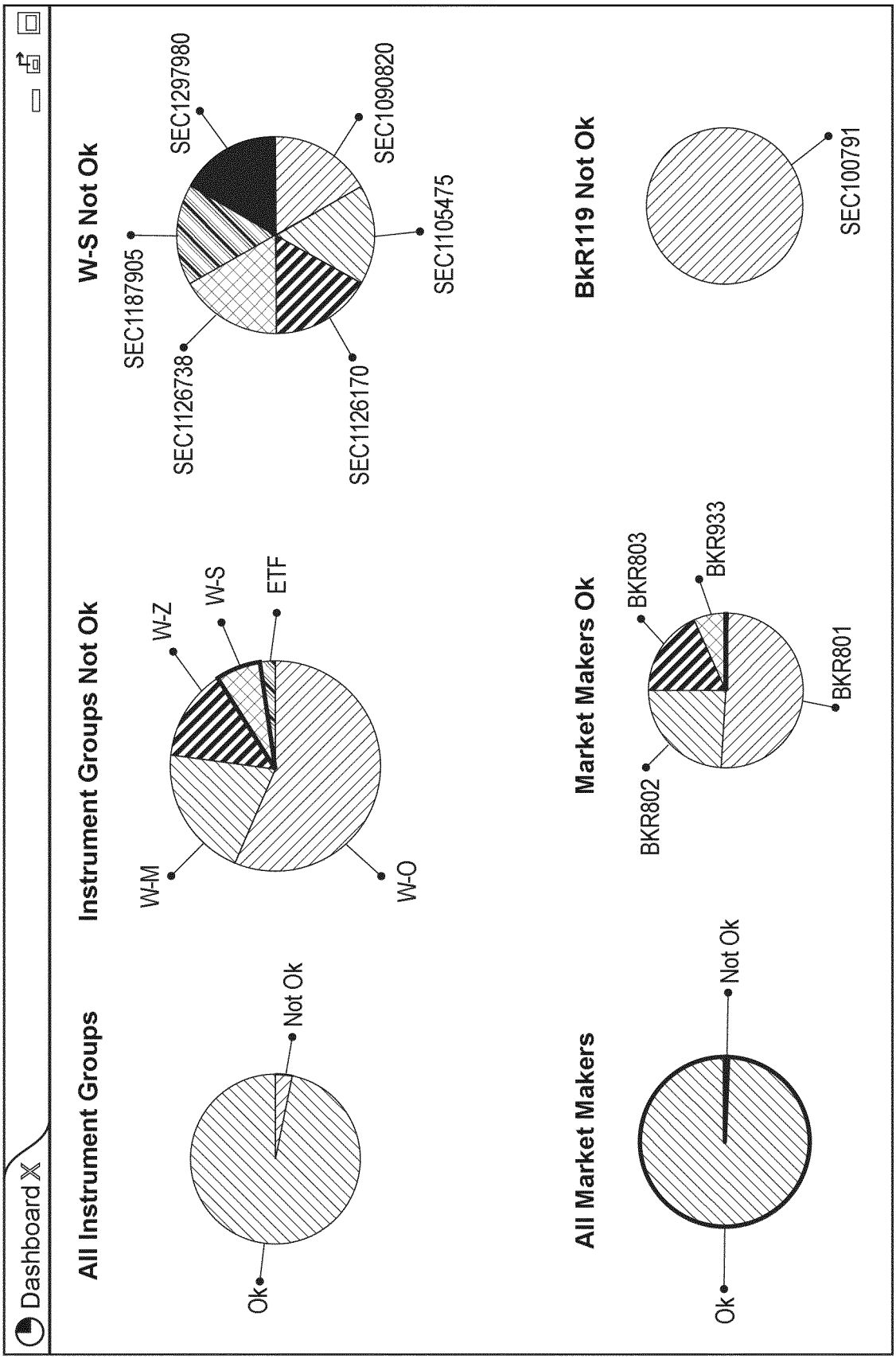

Dashboard X
All Instrument Groups
Not Ok
Ok
Instrument Groups Not Ok
W-Z
W-S
ETF
W-M
W-O
W-S Not Ok
SEC1297980
SEC1090820
SEC1187905
SEC1105475
SEC1126738
SEC1126170
All Market Makers
Not Ok
Ok
Market Makers Ok
BKR803
BKR933
BKR802
BKR801
BkR119 Not Ok
SEC100791

FIG. 5

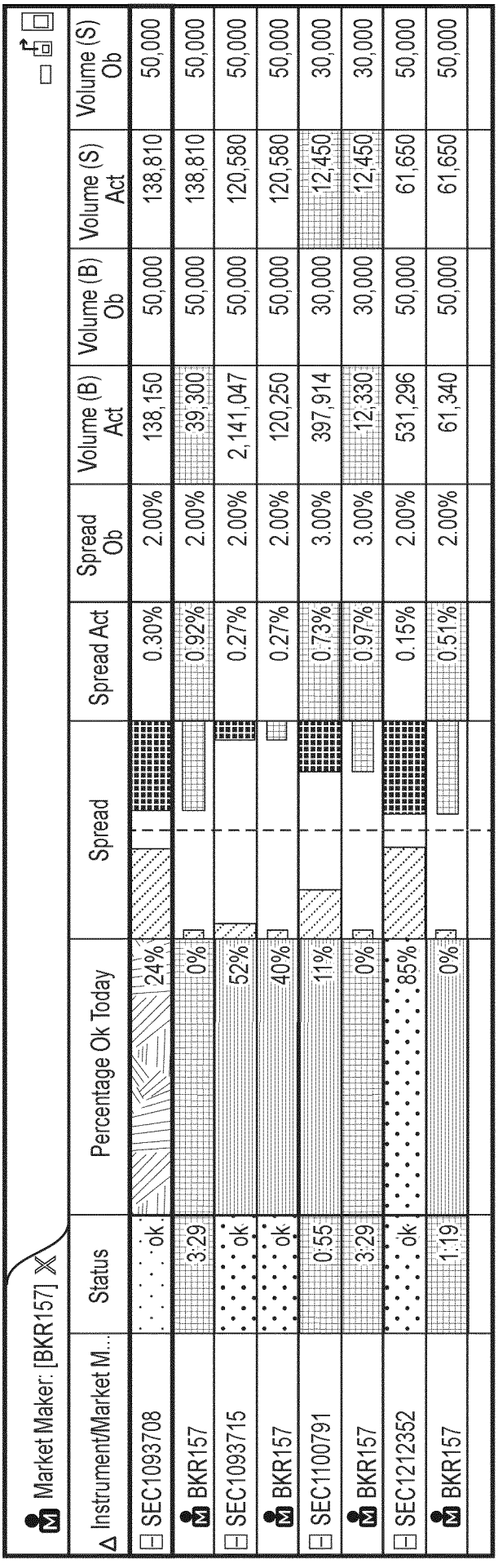

Market Maker: [BKR157]
Instrument/Market M...
Status
Percentage Ok Today
Spread
Spread Act
Spread Ob
Volume (B) Act
Volume (B) Ob
Volume (S) Act
Volume (S) Ob
SEC1093708
ok
24%
0.30%
2.00%
138,150
50,000
138,810
50,000
BKR157
3:29
0%
0.92%
2.00%
39,300
50,000
138,810
50,000
SEC1093715
ok
52%
0.27%
2.00%
2,141,047
50,000
120,580
50,000
BKR157
ok
40%
0.27%
2.00%
120,250
50,000
120,580
50,000
SEC1100791
0:55
11%
0.73%
3.00%
397,914
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12,450
30,000
BKR157
3:29
0%
0.97%
3.00%
12,330
30,000
12,450
30,000
SEC1212352
ok
85%
0.15%
2.00%
531,296
50,000
61,650
50,000
BKR157
1:19
0%
0.51%
2.00%
61,340
50,000
61,650
50,000

FIG. 6

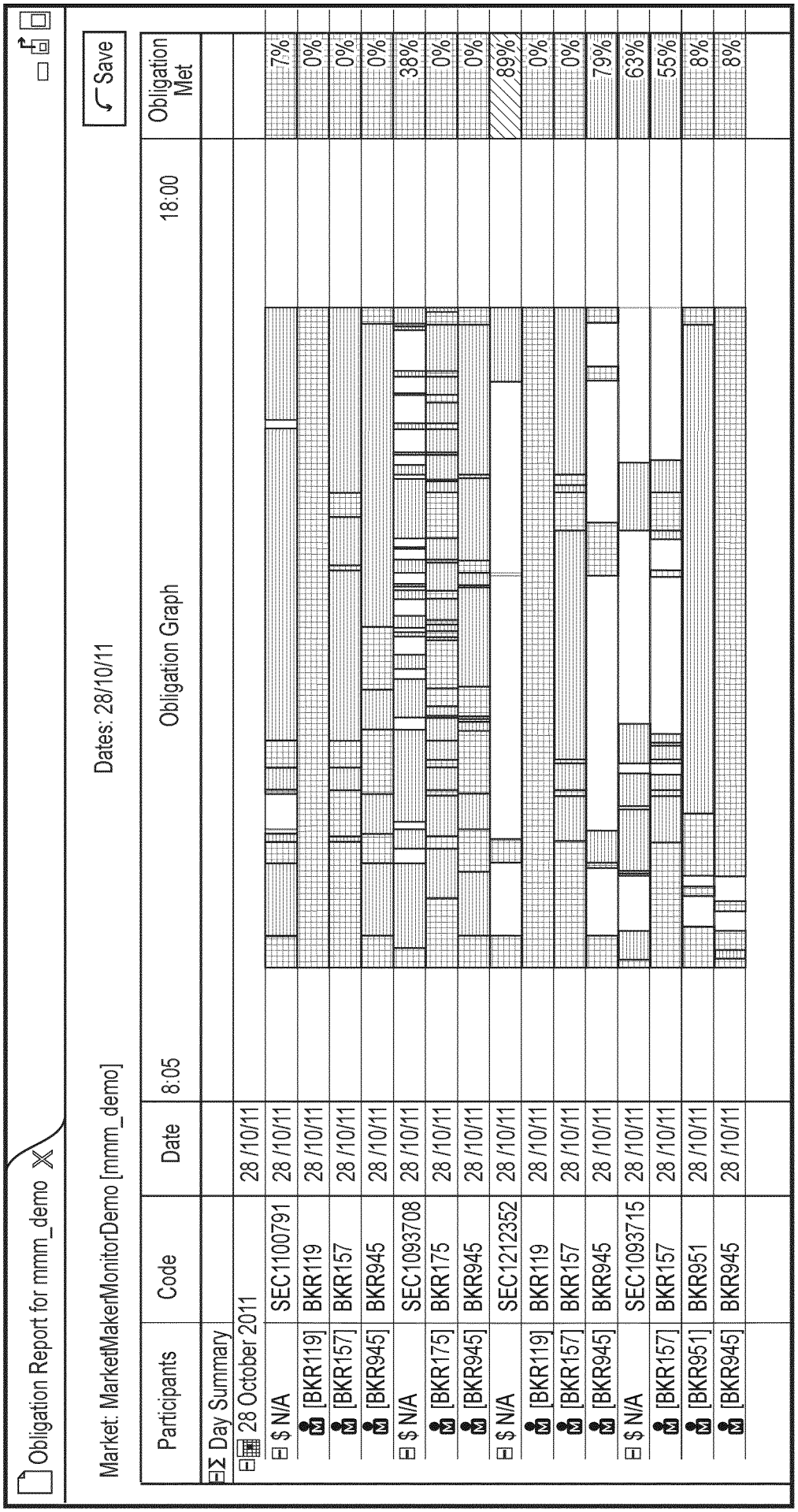

Obligation Report for mmm_demo
Market: MarketMakerMonitorDemo [mmm_demo]
Dates: 28/10/11
Save
Participants
Code
Date
8:05
Obligation Graph
18:00
Obligation Met
Day Summary
28 October 2011
28 /10/11
$ N/A
SEC1100791
[BKR119]
BKR119
[BKR157]
BKR157
[BKR945]
BKR945
SEC1093708
[BKR175]
BKR175
[BKR945]
BKR945
SEC1212352
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BKR119
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BKR157
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BKR945
SEC1093715
[BKR157]
BKR157
[BKR951]
BKR951
[BKR945]
BKR945
7%
0%
0%
0%
38%
0%
0%
89%
0%
0%
79%
63%
55%
8%
8%

FIG. 7

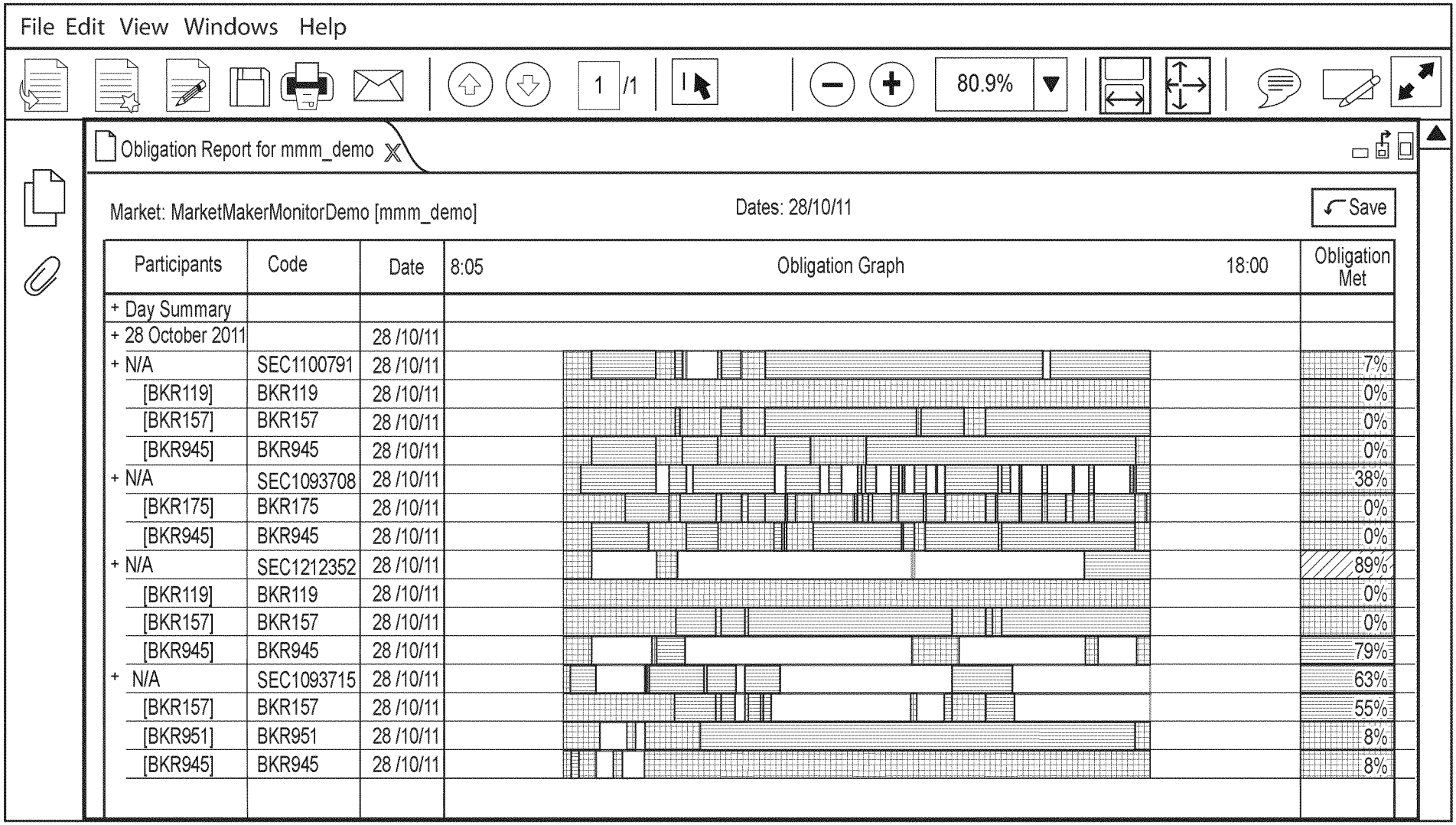

File Edit View Windows Help
1 /1
80.9%
Obligation Report for mmm_demo
Market: MarketMakerMonitorDemo [mmm_demo]
Dates: 28/10/11
Save
Participants
Code
Date
8:05
Obligation Graph
18:00
Obligation Met
+ Day Summary
+ 28 October 2011 28 /10/11
+ N/A SEC1100791 28 /10/11 7%
[BKR119] BKR119 28 /10/11 0%
[BKR157] BKR157 28 /10/11 0%
[BKR945] BKR945 28 /10/11 0%
+ N/A SEC1093708 28 /10/11 38%
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+ N/A SEC1212352 28 /10/11 89%
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+ N/A SEC1093715 28 /10/11 63%
[BKR157] BKR157 28 /10/11 55%
[BKR951] BKR951 28 /10/11 8%
[BKR945] BKR945 28 /10/11 8%

FIG. 8