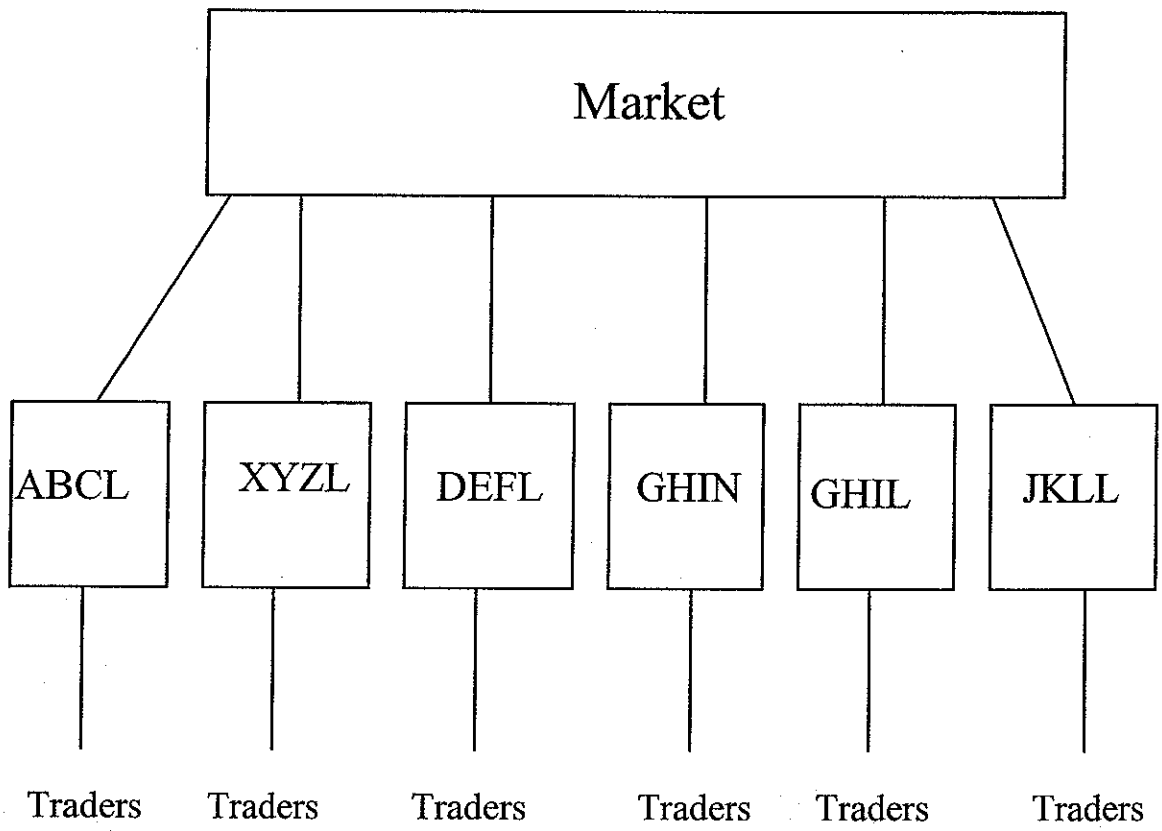

Market
ABCL
XYZL
DEFL
GHIN
GHIL
JKLL
Traders
Traders
Traders
Traders
Traders
Traders

Figure 1

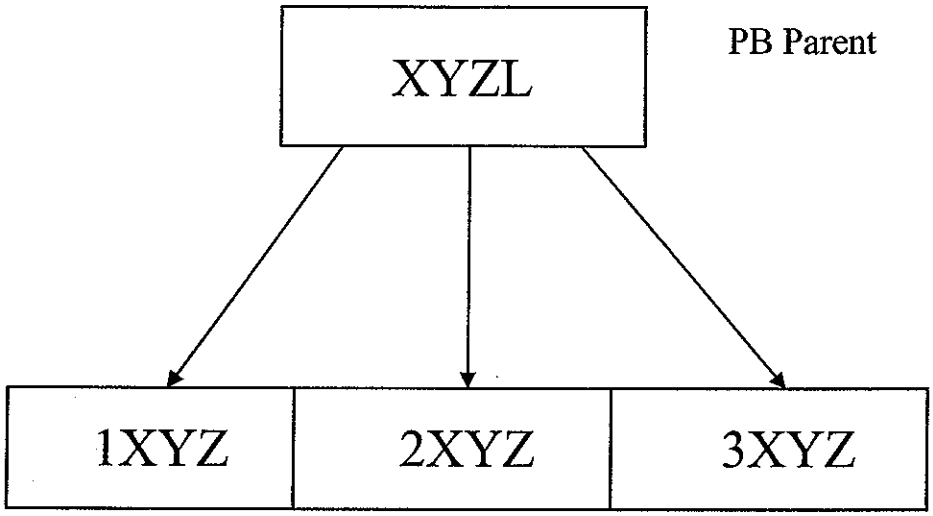


Figure 2

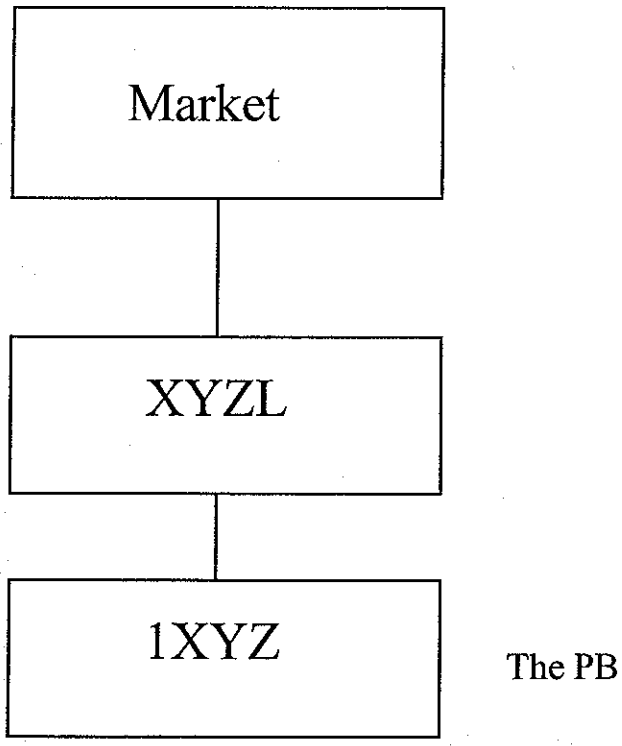


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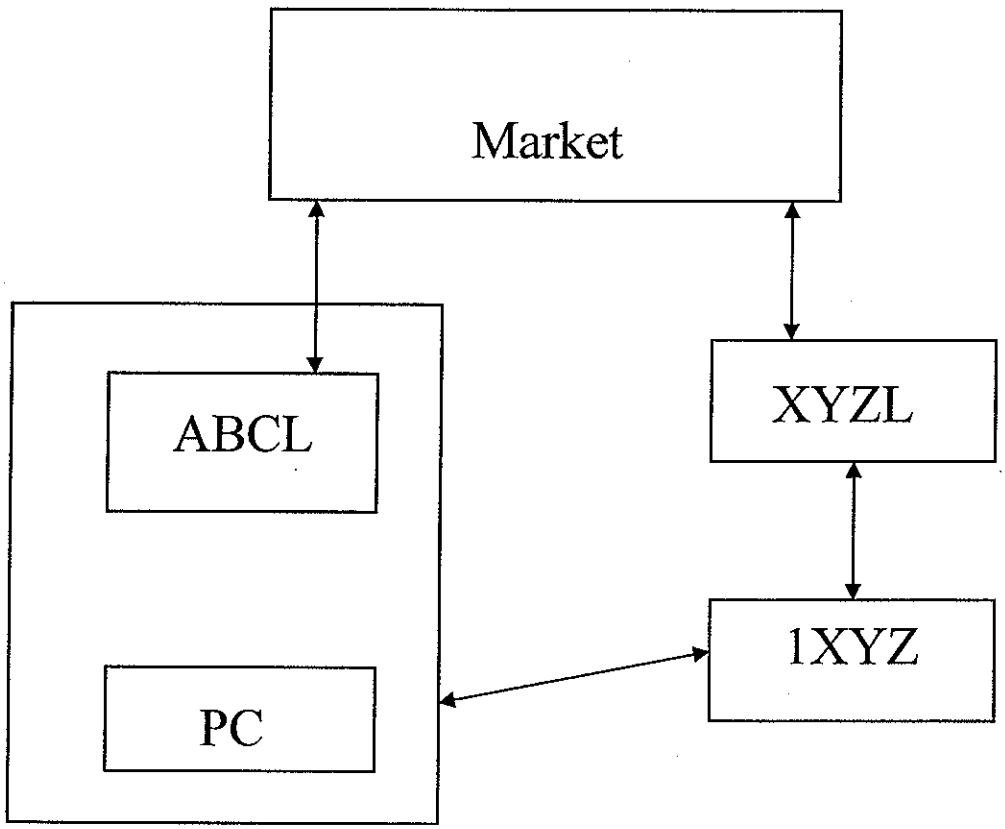
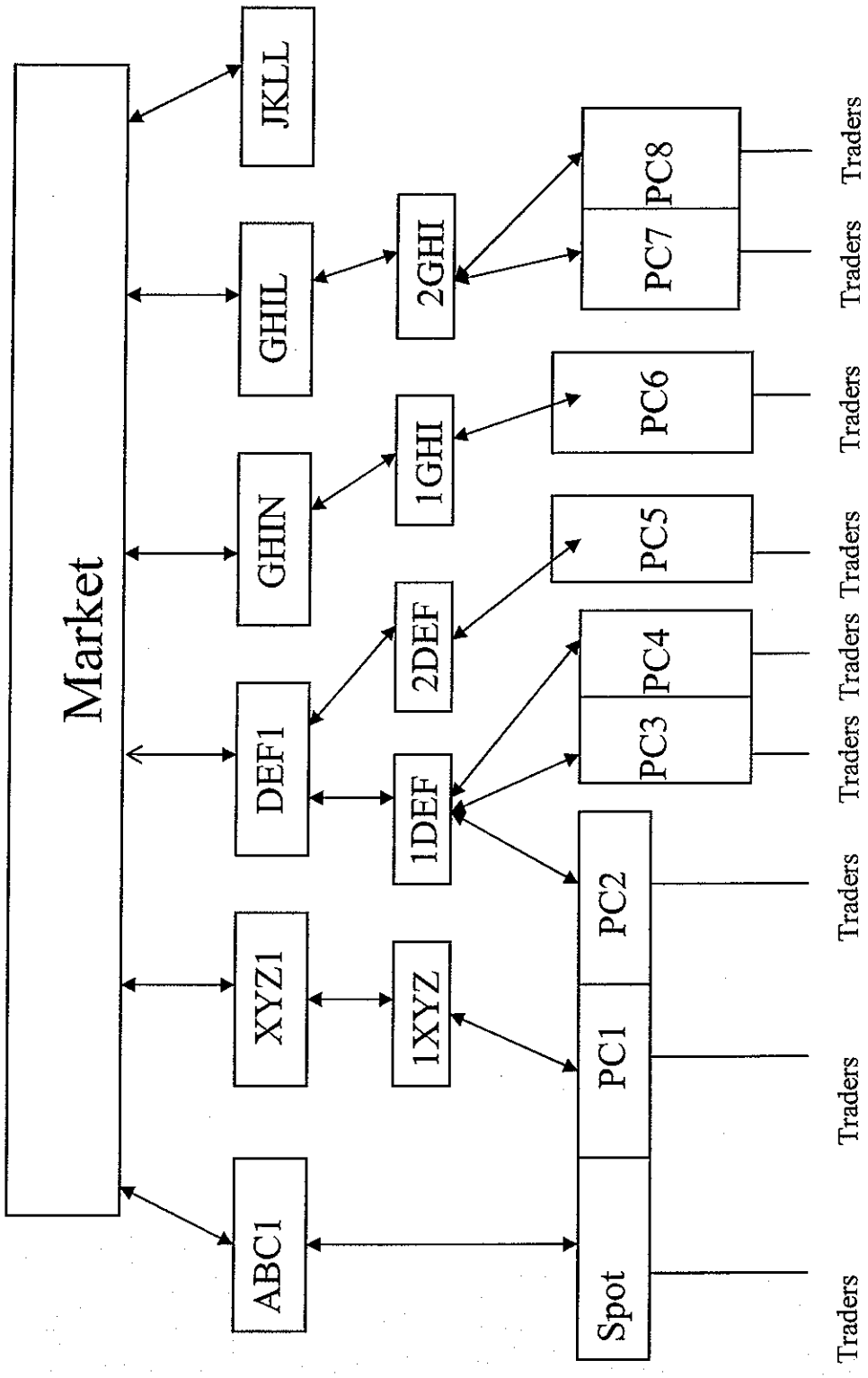


Figure 4

Figure 5


Market
ABC1
XYZ1
1XYZ
DEF1
1DEF
2DEF
GHIN
1GHI
GHIL
2GHI
JKLL
Spot
PC1
PC2
PC3
PC4
PC5
PC6
PC7
PC8
Traders
Traders
Traders
Traders
Traders
Traders
Traders
Traders
Traders
Traders

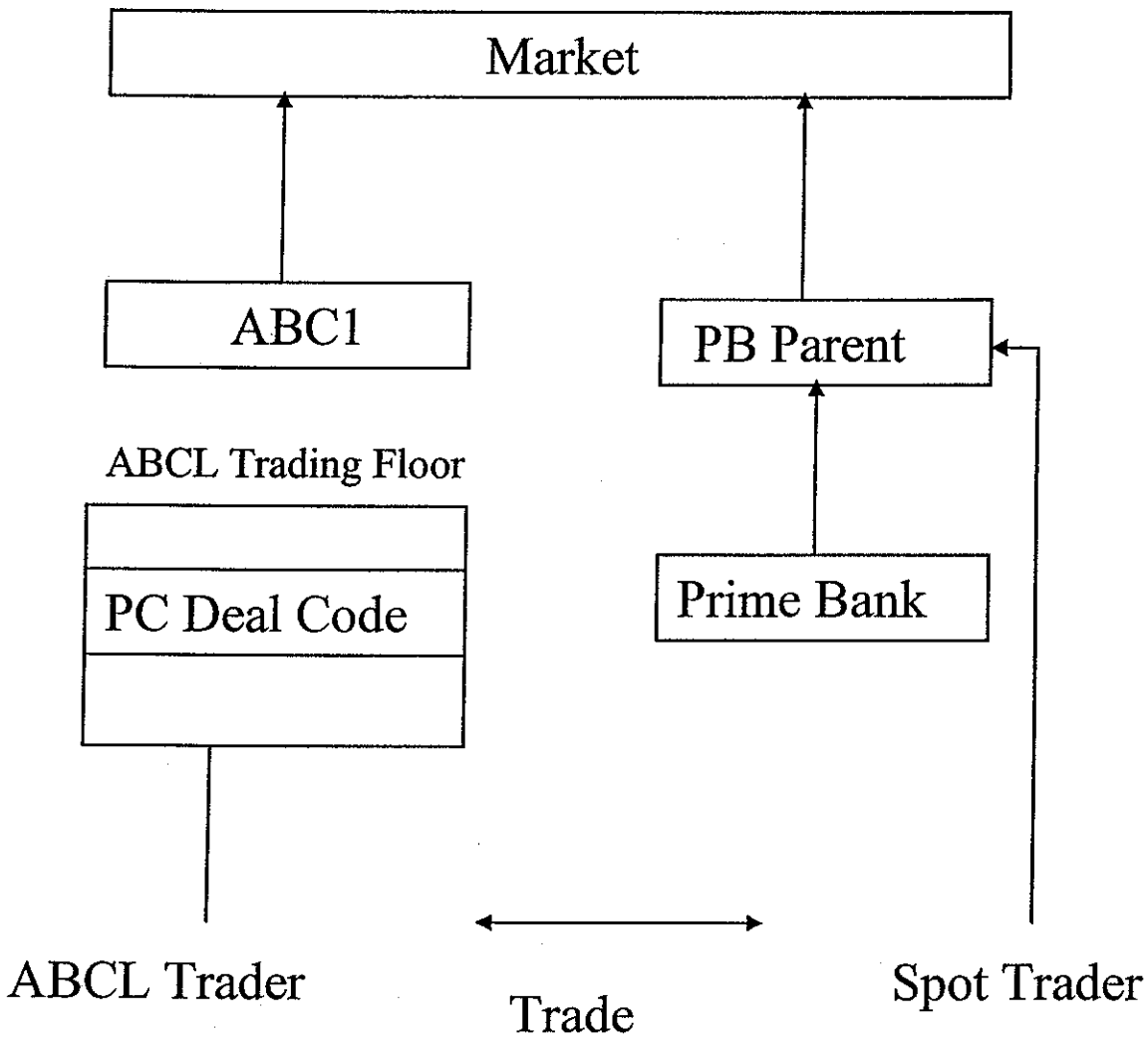


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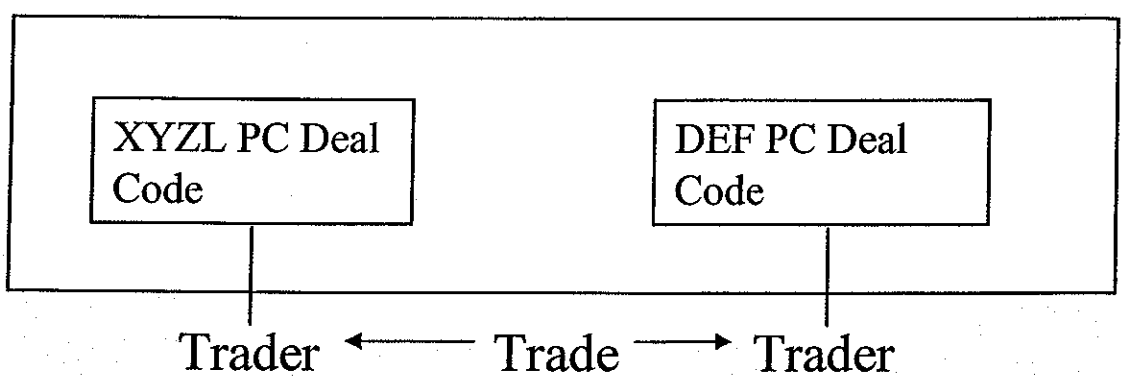


Figure 7

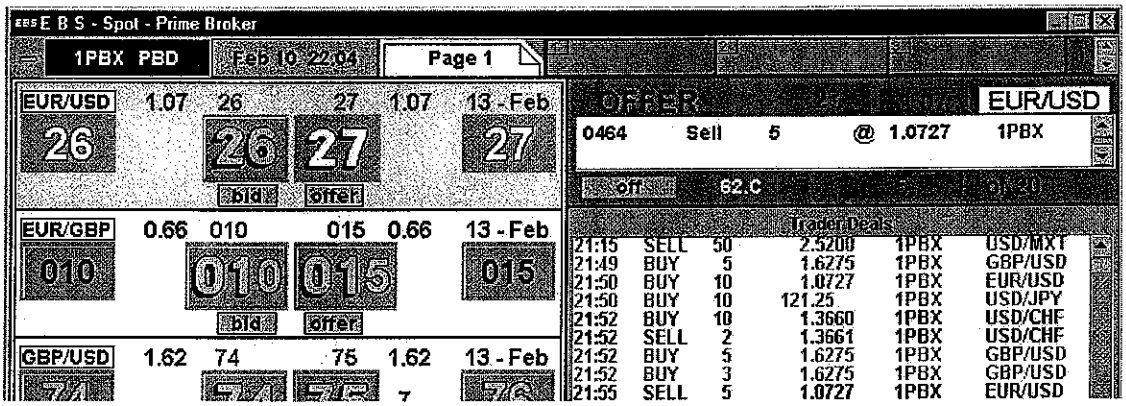


Figure 8

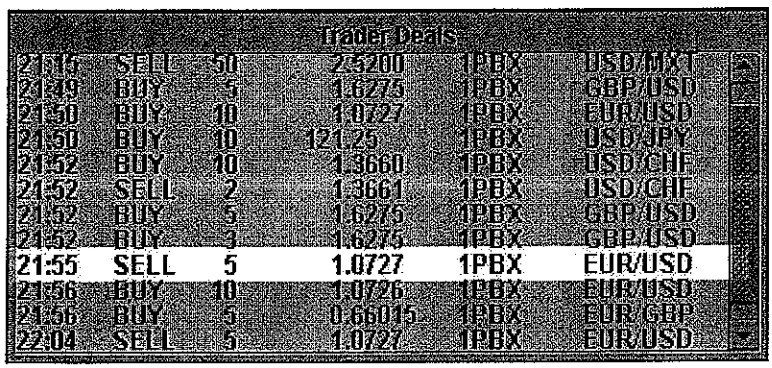


Figure 9

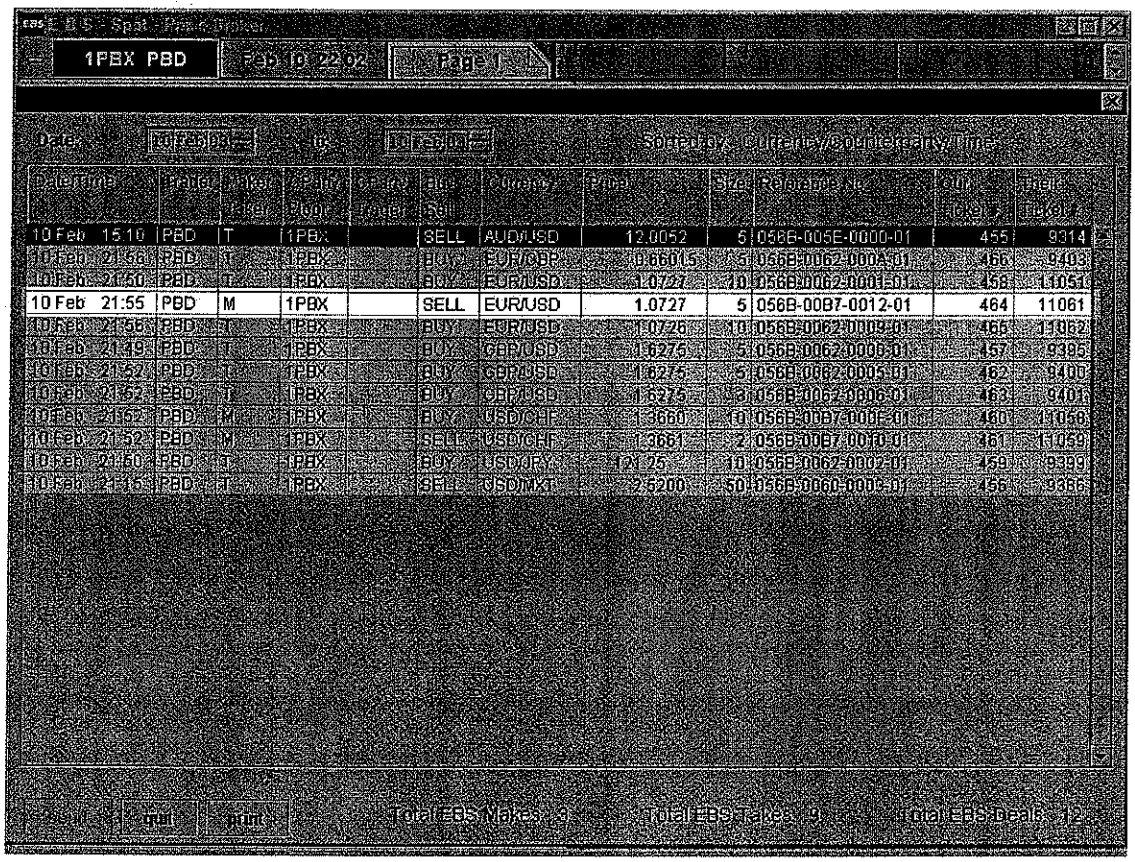

1PBX PBD
Page 1
Date
Currency Pair
Time
Buy/Sell
Quantity
Price
Size
Reference No.
Our Ref
Their Ref
10 Feb 15:10 PBD T 1PBX SELL AUD/USD 12.0052 5 056B-005E-0000-01 455 9314
10 Feb 21:55 PBD M 1PBX SELL EUR/USD 1.0727 5 056B-00B7-0012-01 464 11061
10 Feb 21:56 PBD T 1PBX BUY EUR/USD 1.0726 10 056B-00B7-0009-01 465 11062
10 Feb 21:49 PBD T 1PBX BUY GBP/USD 1.6275 5 056B-0062-0005-01 457 9395
10 Feb 21:52 PBD T 1PBX BUY GBP/USD 1.6275 5 056B-0062-0005-01 462 9400
10 Feb 21:52 PBD T 1PBX BUY GBP/USD 1.6275 3 056B-0062-0006-01 463 9401
10 Feb 21:52 PBD M 1PBX BUY USD/CHF 1.3660 10 056B-00B7-000F-01 460 11058
10 Feb 21:52 PBD M 1PBX SELL USD/CHF 1.3661 2 056B-00B7-0010-01 461 11059
10 Feb 21:50 PBD T 1PBX BUY USD/JPY 121.25 10 056B-0062-0002-01 459 9399
10 Feb 21:15 PBD T 1PBX SELL USD/MXN 12.5200 50 056B-0060-0006-01 456 9366
quit
print
Total EBS Mates: 3
Total EBS Takes: 9
Total EBS Deals: 12

Figure 10

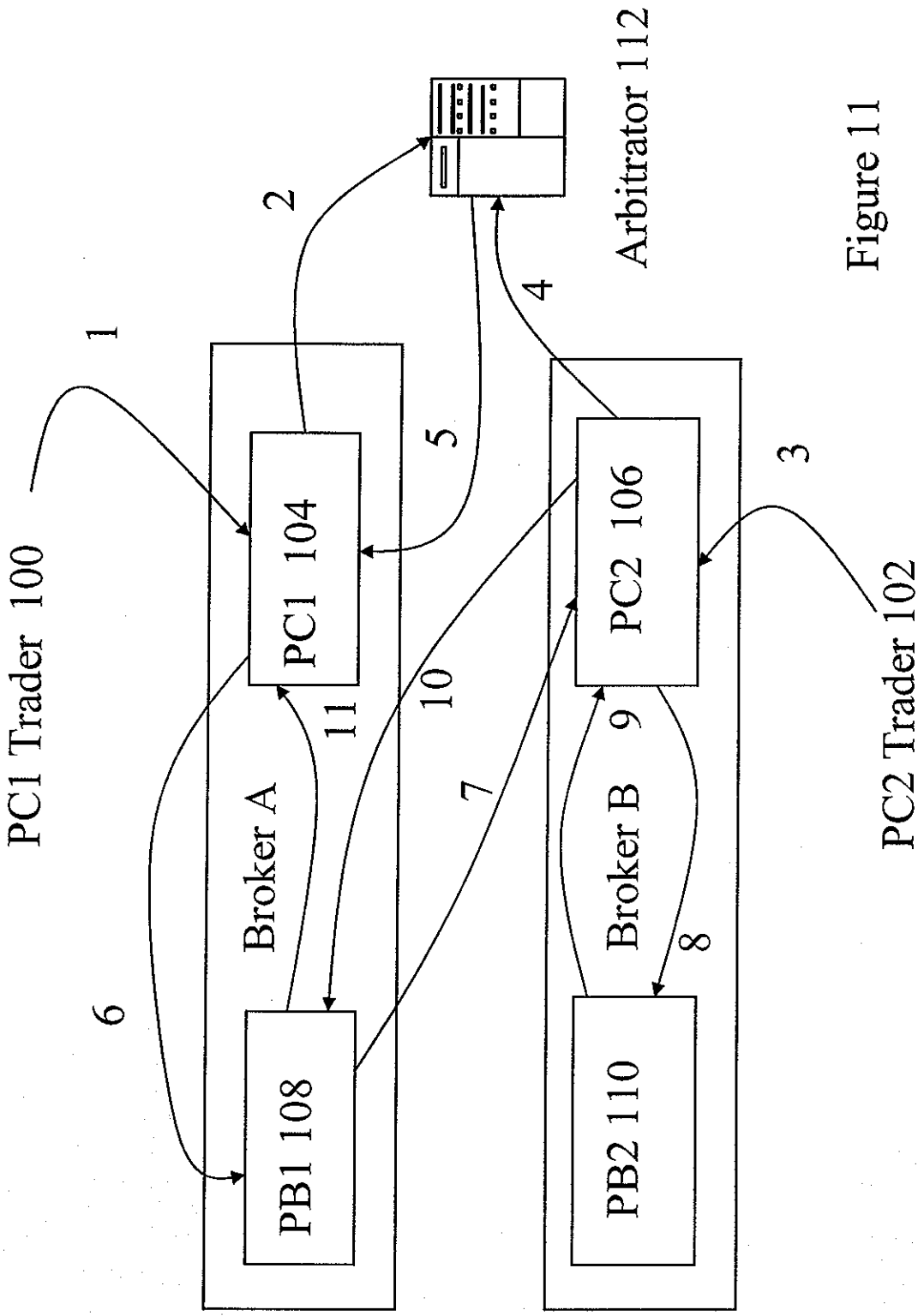

PC1 Trader 100
PC2 Trader 102
Arbitrator 112
Broker A
Broker B
PC1 104
PC2 106
PB1 108
PB2 110
1
2
3
4
5
6
7
8
9
10
11

Figure 11