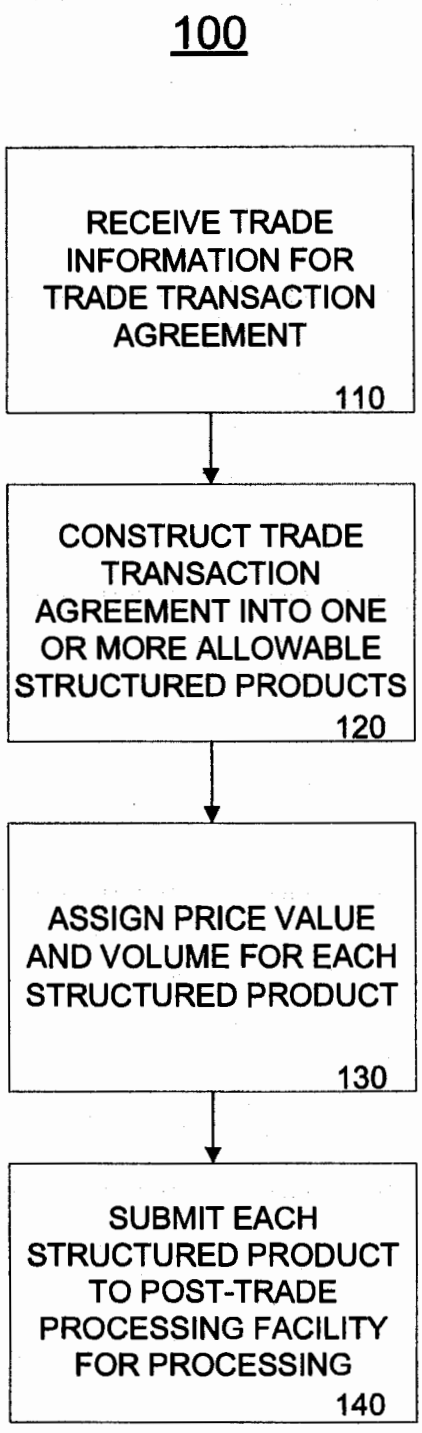

100
RECEIVE TRADE INFORMATION FOR TRADE TRANSACTION AGREEMENT
110
CONSTRUCT TRADE TRANSACTION AGREEMENT INTO ONE OR MORE ALLOWABLE STRUCTURED PRODUCTS
120
ASSIGN PRICE VALUE AND VOLUME FOR EACH STRUCTURED PRODUCT
130
SUBMIT EACH STRUCTURED PRODUCT TO POST-TRADE PROCESSING FACILITY FOR PROCESSING
140

FIG. 1

200

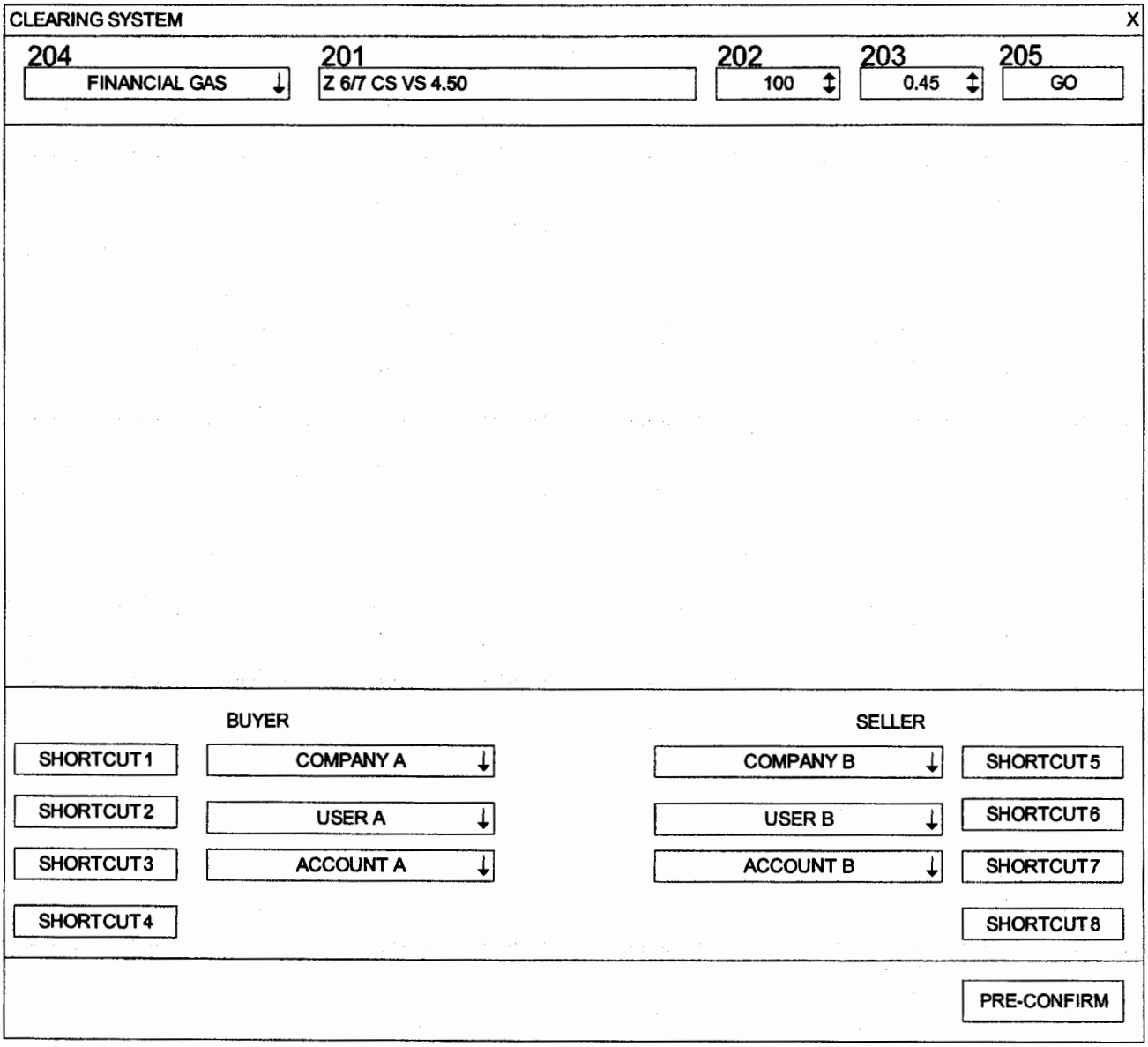

CLEARING SYSTEM
X
204
FINANCIAL GAS
201
Z 6/7 CS VS 4.50
202
100
203
0.45
205
GO
BUYER
SELLER
SHORTCUT 1
COMPANY A
COMPANY B
SHORTCUT 5
SHORTCUT 2
USER A
USER B
SHORTCUT 6
SHORTCUT 3
ACCOUNT A
ACCOUNT B
SHORTCUT 7
SHORTCUT 4
SHORTCUT 8
PRE-CONFIRM

FIG. 2a

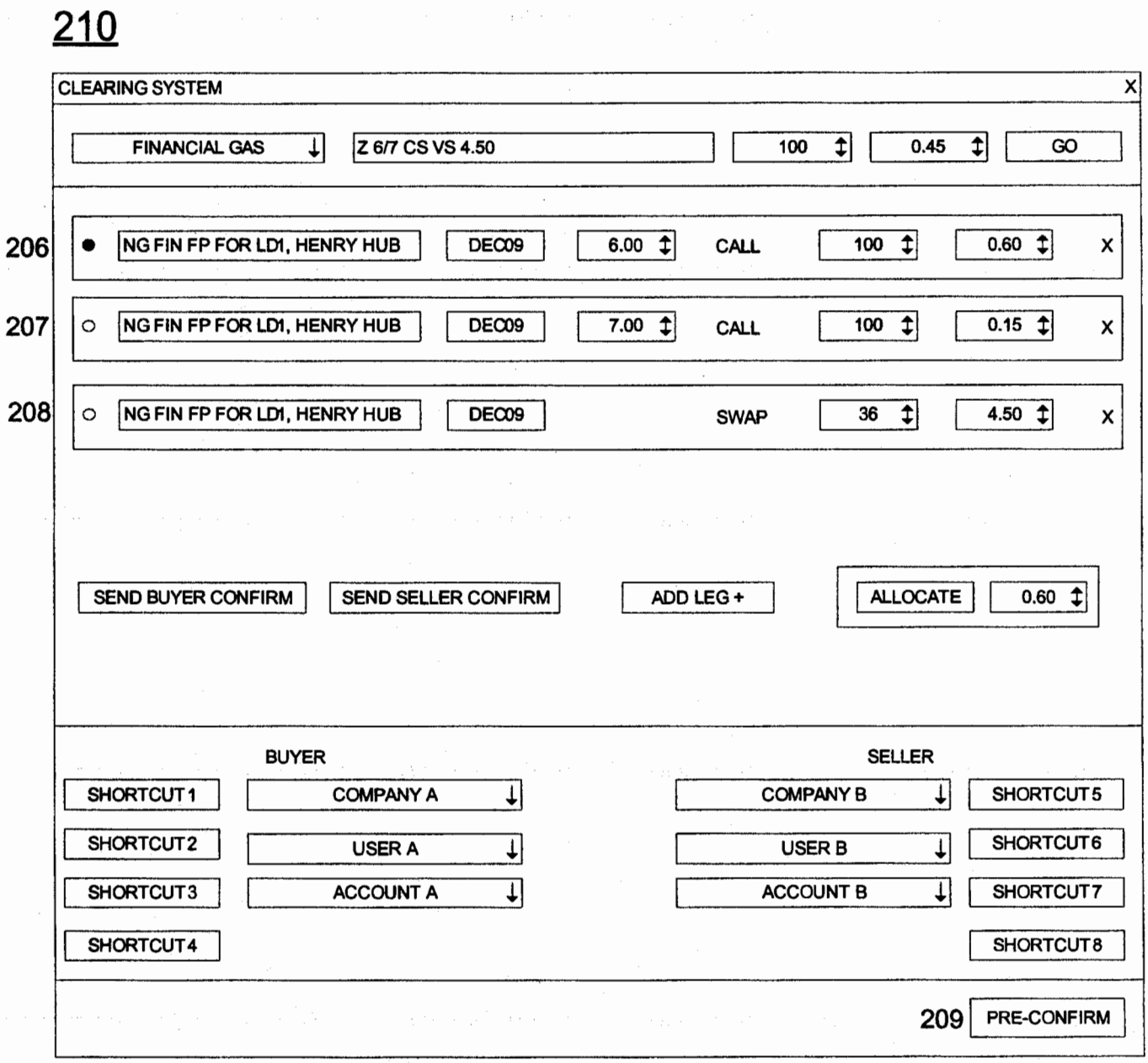

210
CLEARING SYSTEM
X
FINANCIAL GAS
Z 6/7 CS VS 4.50
100
0.45
GO
206
NG FIN FP FOR LD1, HENRY HUB
DEC09
6.00
CALL
100
0.60
X
207
NG FIN FP FOR LD1, HENRY HUB
DEC09
7.00
CALL
100
0.15
X
208
NG FIN FP FOR LD1, HENRY HUB
DEC09
SWAP
36
4.50
X
SEND BUYER CONFIRM
SEND SELLER CONFIRM
ADD LEG +
ALLOCATE
0.60
BUYER
SELLER
SHORTCUT 1
COMPANY A
COMPANY B
SHORTCUT 5
SHORTCUT 2
USER A
USER B
SHORTCUT 6
SHORTCUT 3
ACCOUNT A
ACCOUNT B
SHORTCUT 7
SHORTCUT 4
SHORTCUT 8
209
PRE-CONFIRM

FIG. 2b

300

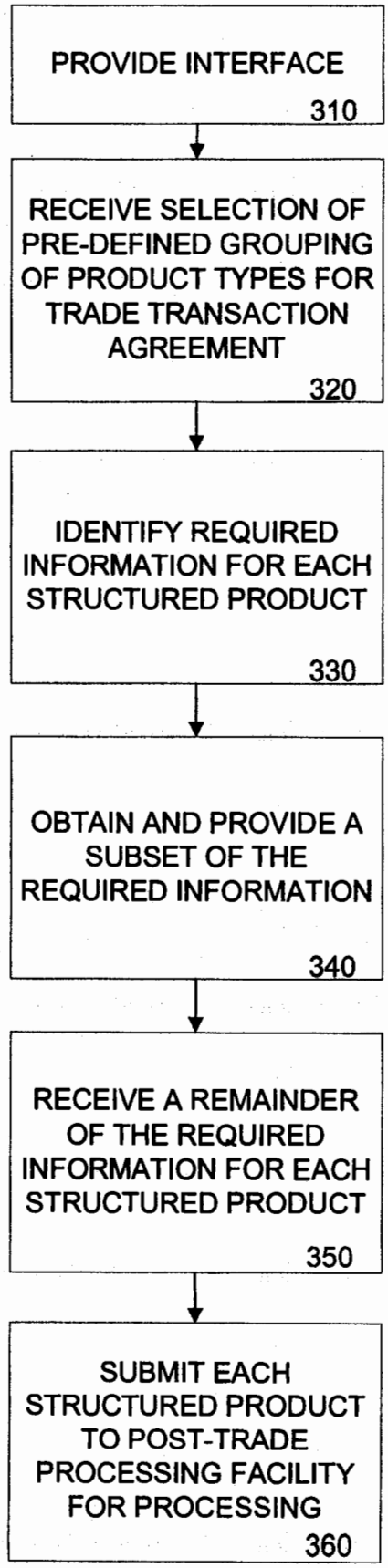

PROVIDE INTERFACE
310
RECEIVE SELECTION OF PRE-DEFINED GROUPING OF PRODUCT TYPES FOR TRADE TRANSACTION AGREEMENT
320
IDENTIFY REQUIRED INFORMATION FOR EACH STRUCTURED PRODUCT
330
OBTAIN AND PROVIDE A SUBSET OF THE REQUIRED INFORMATION
340
RECEIVE A REMAINDER OF THE REQUIRED INFORMATION FOR EACH STRUCTURED PRODUCT
350
SUBMIT EACH STRUCTURED PRODUCT TO POST-TRADE PROCESSING FACILITY FOR PROCESSING
360

FIG. 3

400

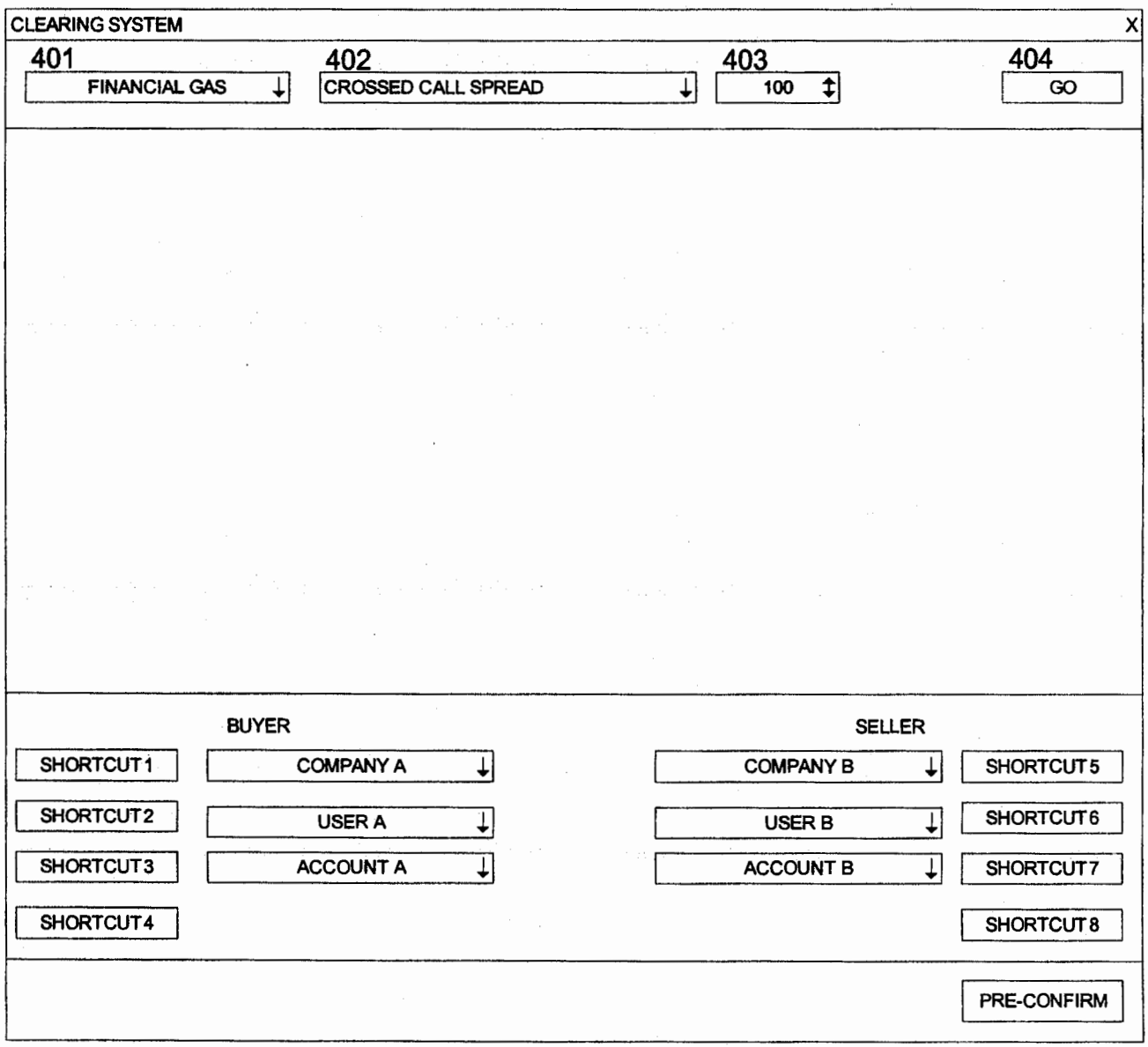

CLEARING SYSTEM
X
401
FINANCIAL GAS
402
CROSSED CALL SPREAD
403
100
404
GO
BUYER
SELLER
SHORTCUT1
COMPANY A
COMPANY B
SHORTCUT5
SHORTCUT2
USER A
USER B
SHORTCUT6
SHORTCUT3
ACCOUNT A
ACCOUNT B
SHORTCUT7
SHORTCUT4
SHORTCUT8
PRE-CONFIRM

FIG. 4a

410

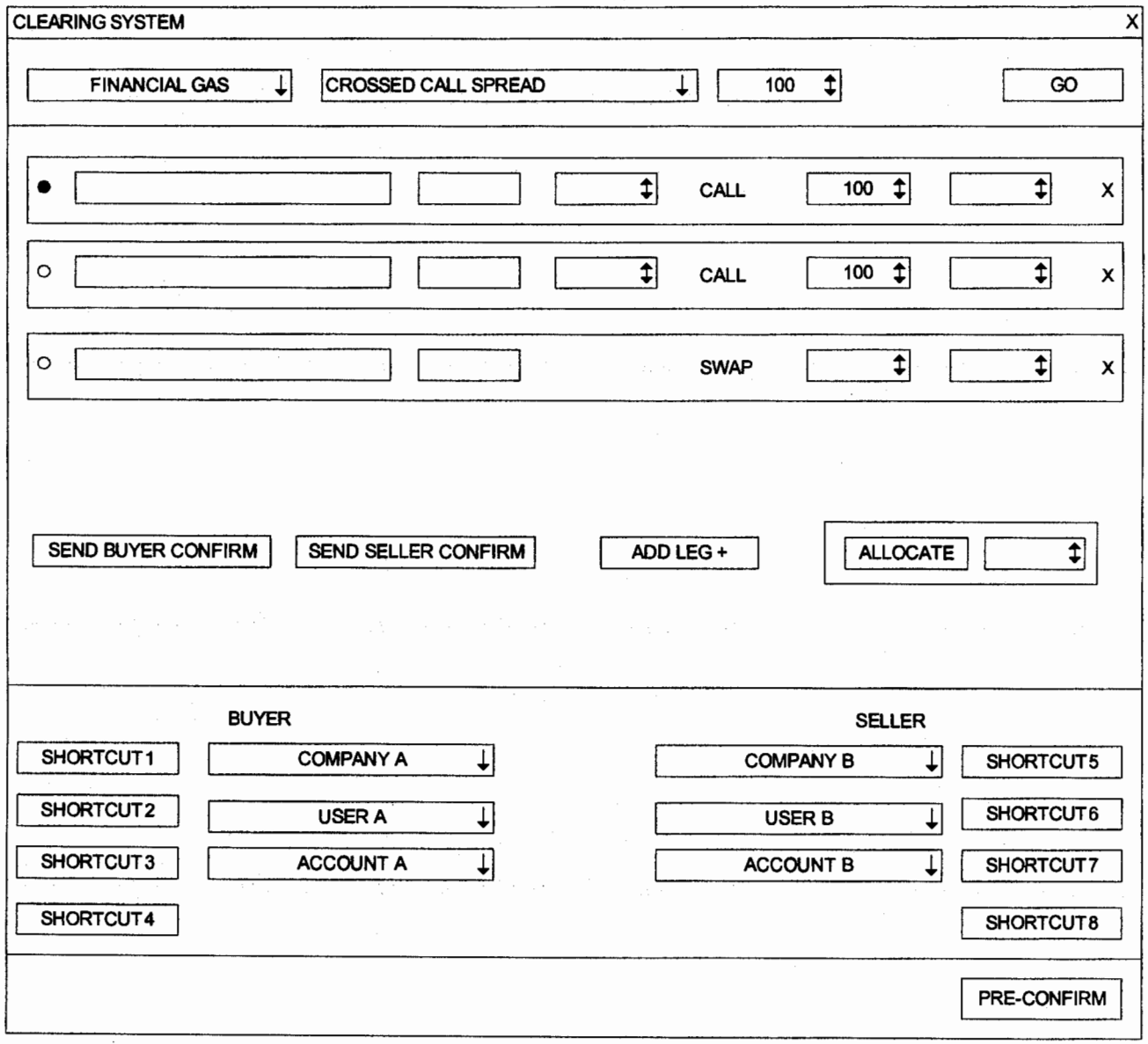

CLEARING SYSTEM
X
FINANCIAL GAS
CROSSED CALL SPREAD
100
GO
CALL
100
X
CALL
100
X
SWAP
X
SEND BUYER CONFIRM
SEND SELLER CONFIRM
ADD LEG +
ALLOCATE
BUYER
SELLER
SHORTCUT1
COMPANY A
COMPANY B
SHORTCUT5
SHORTCUT2
USER A
USER B
SHORTCUT6
SHORTCUT3
ACCOUNT A
ACCOUNT B
SHORTCUT7
SHORTCUT4
SHORTCUT8
PRE-CONFIRM

FIG. 4b

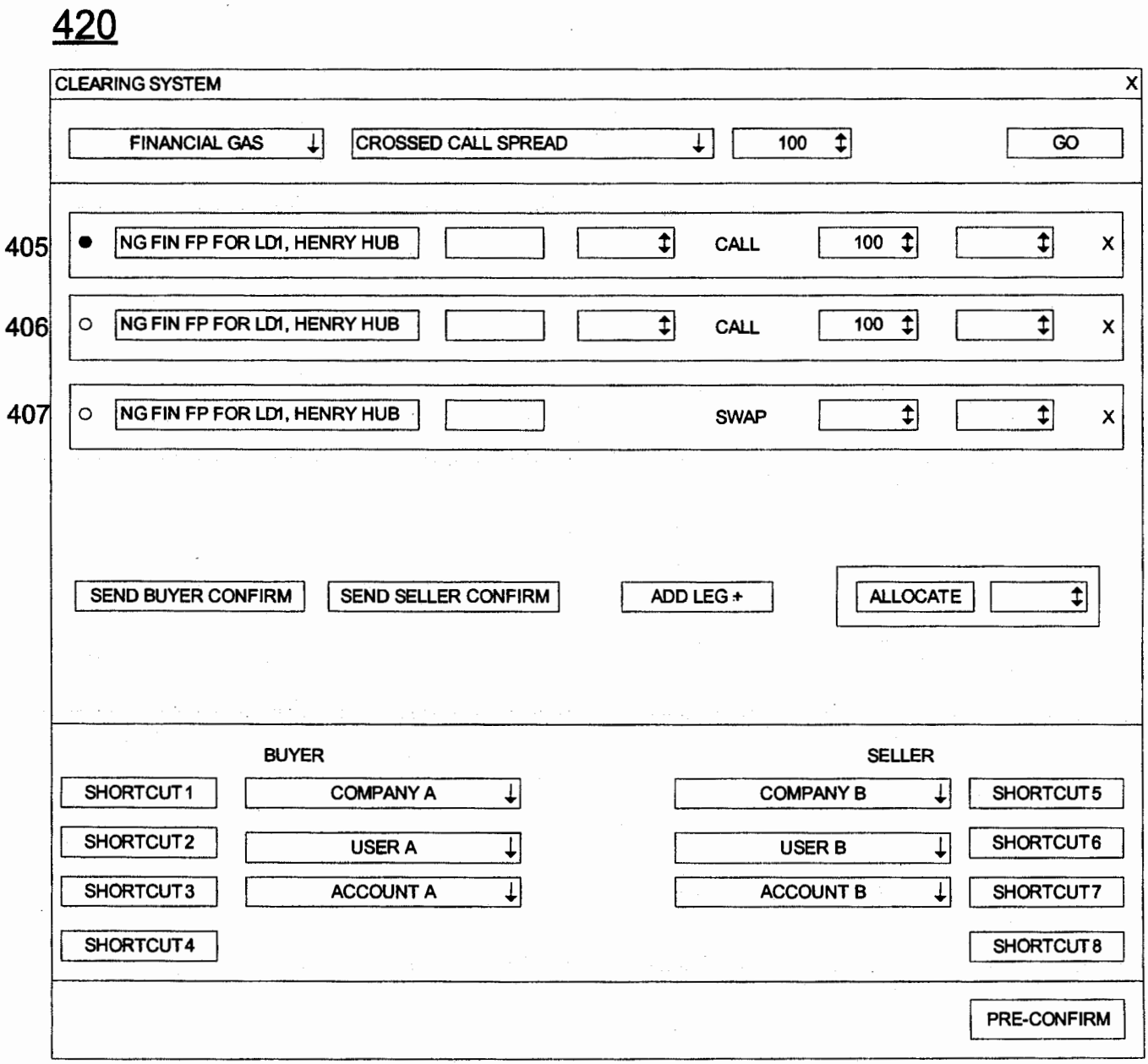

420
CLEARING SYSTEM
X
FINANCIAL GAS
CROSSED CALL SPREAD
100
GO
405
NG FIN FP FOR LD1, HENRY HUB
CALL
100
X
406
NG FIN FP FOR LD1, HENRY HUB
CALL
100
X
407
NG FIN FP FOR LD1, HENRY HUB
SWAP
X
SEND BUYER CONFIRM
SEND SELLER CONFIRM
ADD LEG +
ALLOCATE
BUYER
SELLER
SHORTCUT 1
COMPANY A
COMPANY B
SHORTCUT 5
SHORTCUT 2
USER A
USER B
SHORTCUT 6
SHORTCUT 3
ACCOUNT A
ACCOUNT B
SHORTCUT 7
SHORTCUT 4
SHORTCUT 8
PRE-CONFIRM

FIG. 4c

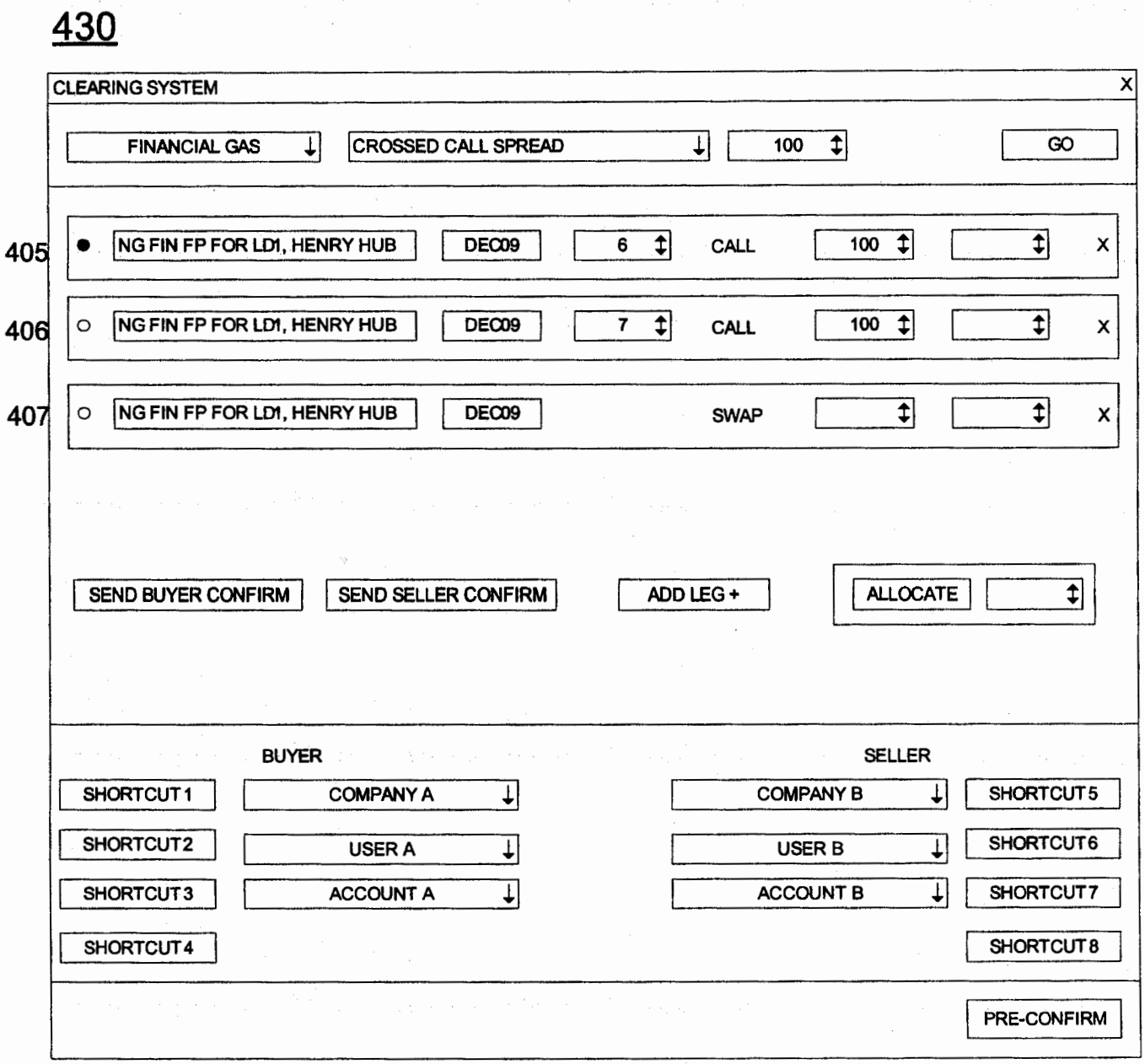

430
CLEARING SYSTEM
X
FINANCIAL GAS
CROSSED CALL SPREAD
100
GO
405
NG FIN FP FOR LD1, HENRY HUB
DEC09
6
CALL
100
X
406
NG FIN FP FOR LD1, HENRY HUB
DEC09
7
CALL
100
X
407
NG FIN FP FOR LD1, HENRY HUB
DEC09
SWAP
X
SEND BUYER CONFIRM
SEND SELLER CONFIRM
ADD LEG +
ALLOCATE
BUYER
SELLER
SHORTCUT 1
COMPANY A
COMPANY B
SHORTCUT 5
SHORTCUT 2
USER A
USER B
SHORTCUT 6
SHORTCUT 3
ACCOUNT A
ACCOUNT B
SHORTCUT 7
SHORTCUT 4
SHORTCUT 8
PRE-CONFIRM

FIG. 4d

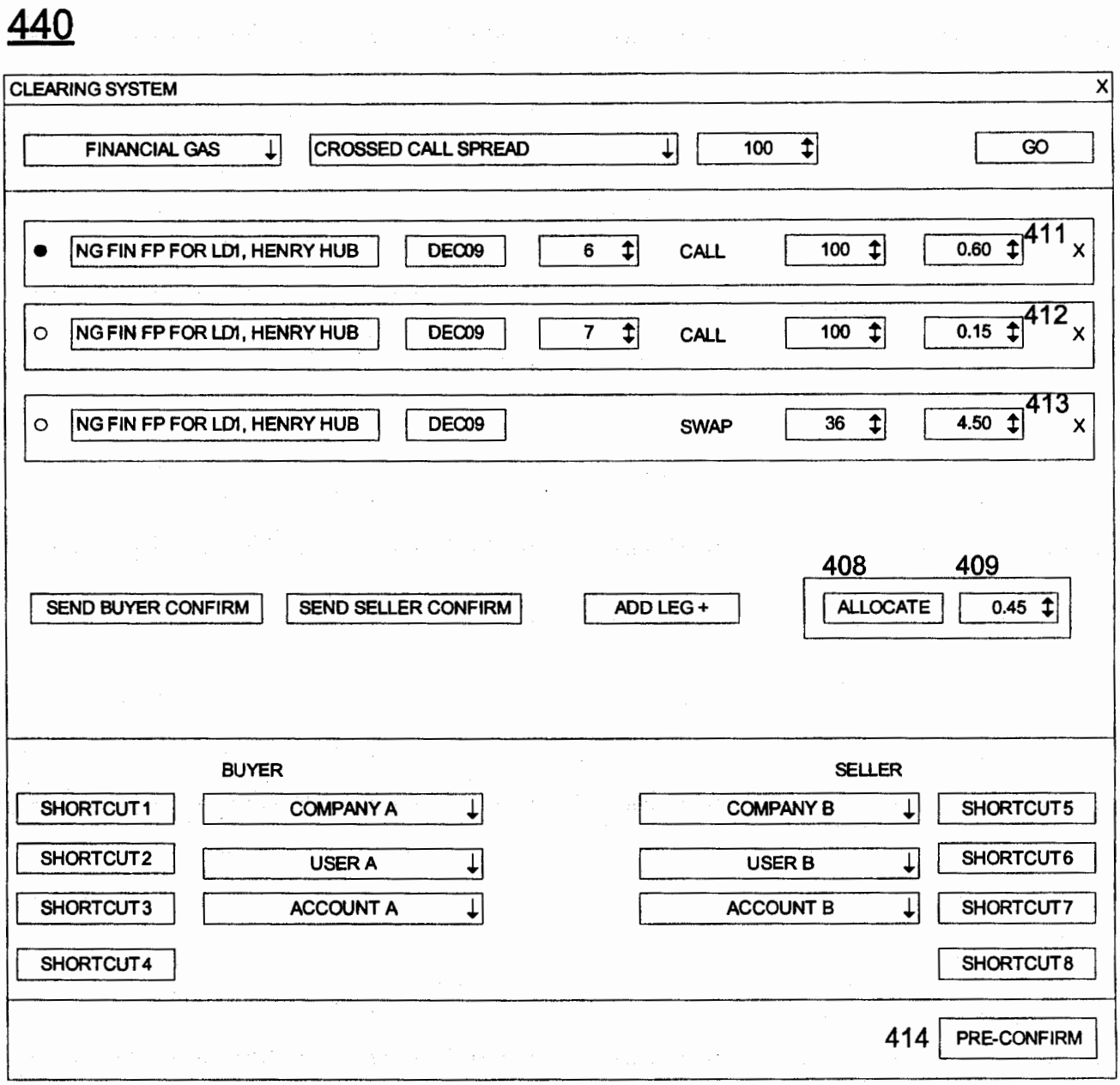

440
CLEARING SYSTEM
X
FINANCIAL GAS
CROSSED CALL SPREAD
100
GO
NG FIN FP FOR LD1, HENRY HUB
DEC09
6
CALL
100
0.60
411
X
NG FIN FP FOR LD1, HENRY HUB
DEC09
7
CALL
100
0.15
412
X
NG FIN FP FOR LD1, HENRY HUB
DEC09
SWAP
36
4.50
413
X
408
409
SEND BUYER CONFIRM
SEND SELLER CONFIRM
ADD LEG +
ALLOCATE
0.45
BUYER
SELLER
SHORTCUT1
COMPANY A
COMPANY B
SHORTCUT5
SHORTCUT2
USER A
USER B
SHORTCUT6
SHORTCUT3
ACCOUNT A
ACCOUNT B
SHORTCUT7
SHORTCUT4
SHORTCUT8
414
PRE-CONFIRM

FIG. 4e

500

CLEARING SYSTEM X

BUYER: USER A AT COMPANY A

SELLER: USER B AT COMPANY B

501

502

SIDE	PRODUCT	TERM	TYPE	STRIKE	SIZE	PRICE	STATUS
BUYING	NG FIN FP FOR LD1, HENRY HUB	DEC09	CALL	7.00	100	0.60	PRE-CONFIRMED
SELLING	NG FIN FP FOR LD1, HENRY HUB	DEC09	CALL	6.00	100	0.15	PRE-CONFIRMED
SELLING	NG FIN FP FOR LD1, HENRY HUB	DEC09	SWAP		36	4.50	PRE-CONFIRMED

503

< BACK CONFIRM

FIG. 5a

510

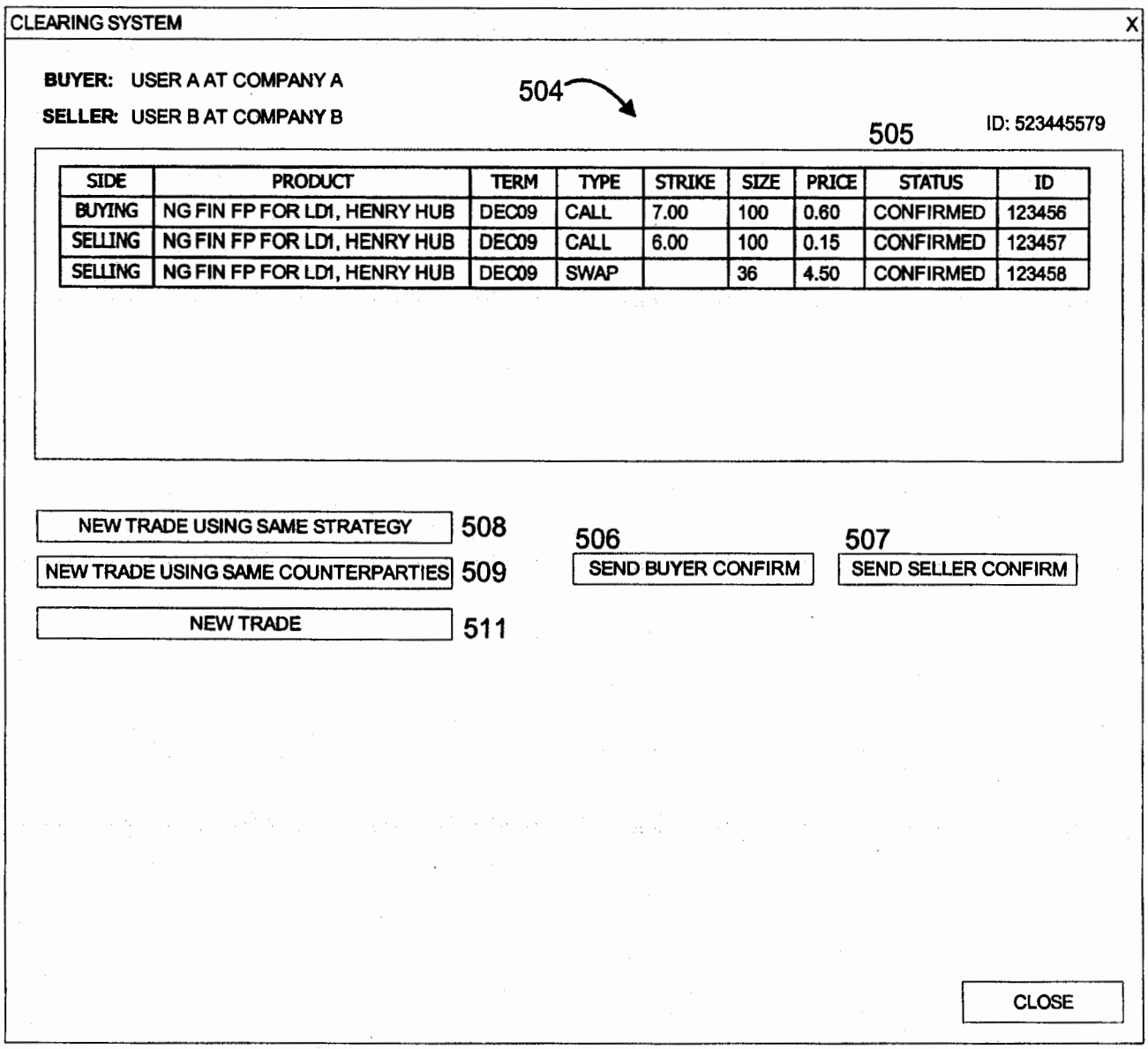

CLEARING SYSTEM
X
BUYER: USER A AT COMPANY A
SELLER: USER B AT COMPANY B
504
505
ID: 523445579
SIDE | PRODUCT | TERM | TYPE | STRIKE | SIZE | PRICE | STATUS | ID
BUYING | NG FIN FP FOR LD1, HENRY HUB | DEC09 | CALL | 7.00 | 100 | 0.60 | CONFIRMED | 123456
SELLING | NG FIN FP FOR LD1, HENRY HUB | DEC09 | CALL | 6.00 | 100 | 0.15 | CONFIRMED | 123457
SELLING | NG FIN FP FOR LD1, HENRY HUB | DEC09 | SWAP | | 36 | 4.50 | CONFIRMED | 123458
NEW TRADE USING SAME STRATEGY
508
NEW TRADE USING SAME COUNTERPARTIES
509
NEW TRADE
511
506
SEND BUYER CONFIRM
507
SEND SELLER CONFIRM
CLOSE

FIG. 5b

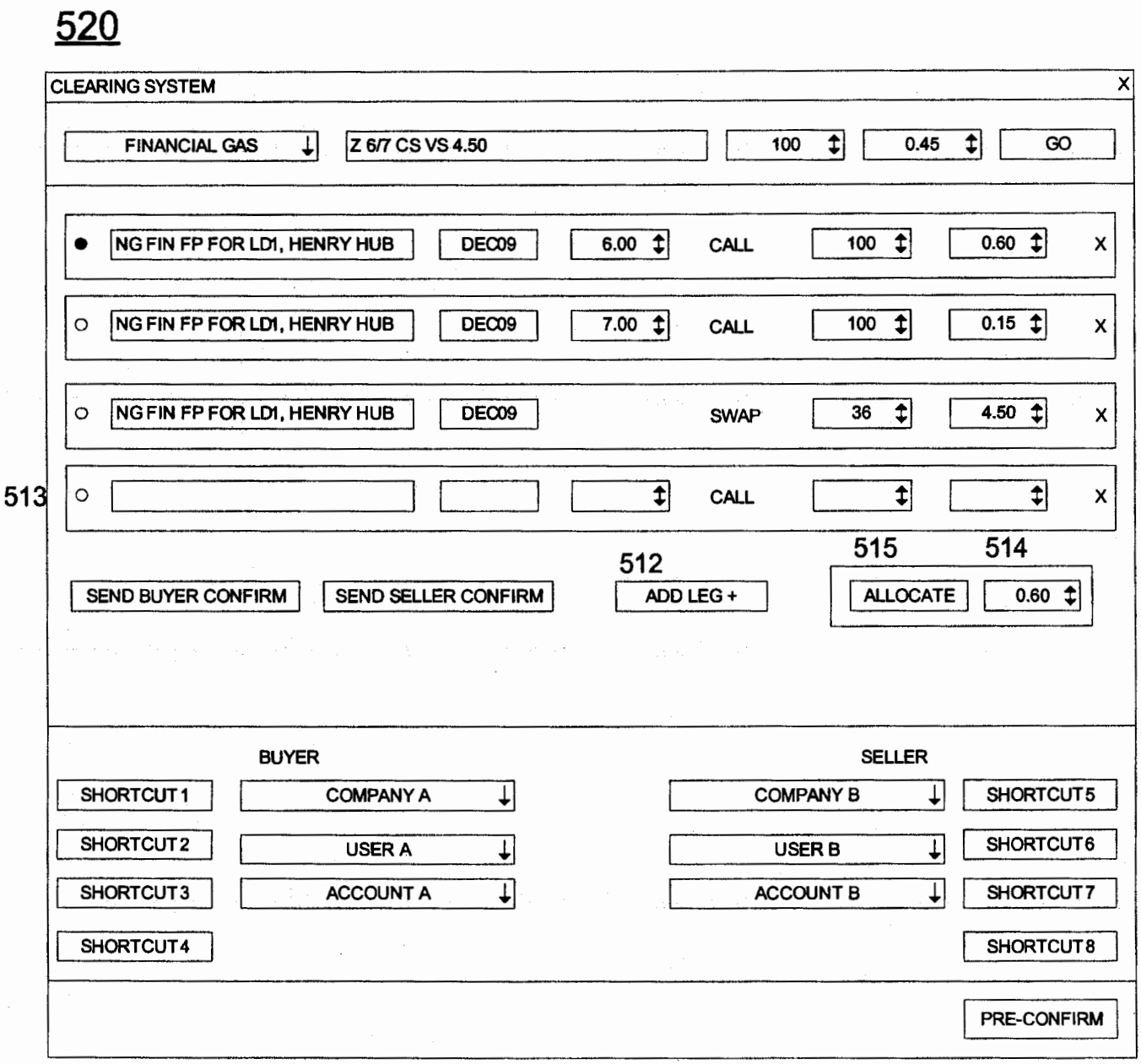

520
CLEARING SYSTEM
X
FINANCIAL GAS
Z 6/7 CS VS 4.50
100
0.45
GO
NG FIN FP FOR LD1, HENRY HUB
DEC09
6.00
CALL
100
0.60
X
NG FIN FP FOR LD1, HENRY HUB
DEC09
7.00
CALL
100
0.15
X
NG FIN FP FOR LD1, HENRY HUB
DEC09
SWAP
36
4.50
X
513
CALL
X
512
515
514
SEND BUYER CONFIRM
SEND SELLER CONFIRM
ADD LEG +
ALLOCATE
0.60
BUYER
SELLER
SHORTCUT 1
COMPANY A
COMPANY B
SHORTCUT 5
SHORTCUT 2
USER A
USER B
SHORTCUT 6
SHORTCUT 3
ACCOUNT A
ACCOUNT B
SHORTCUT 7
SHORTCUT 4
SHORTCUT 8
PRE-CONFIRM

FIG. 5c

530

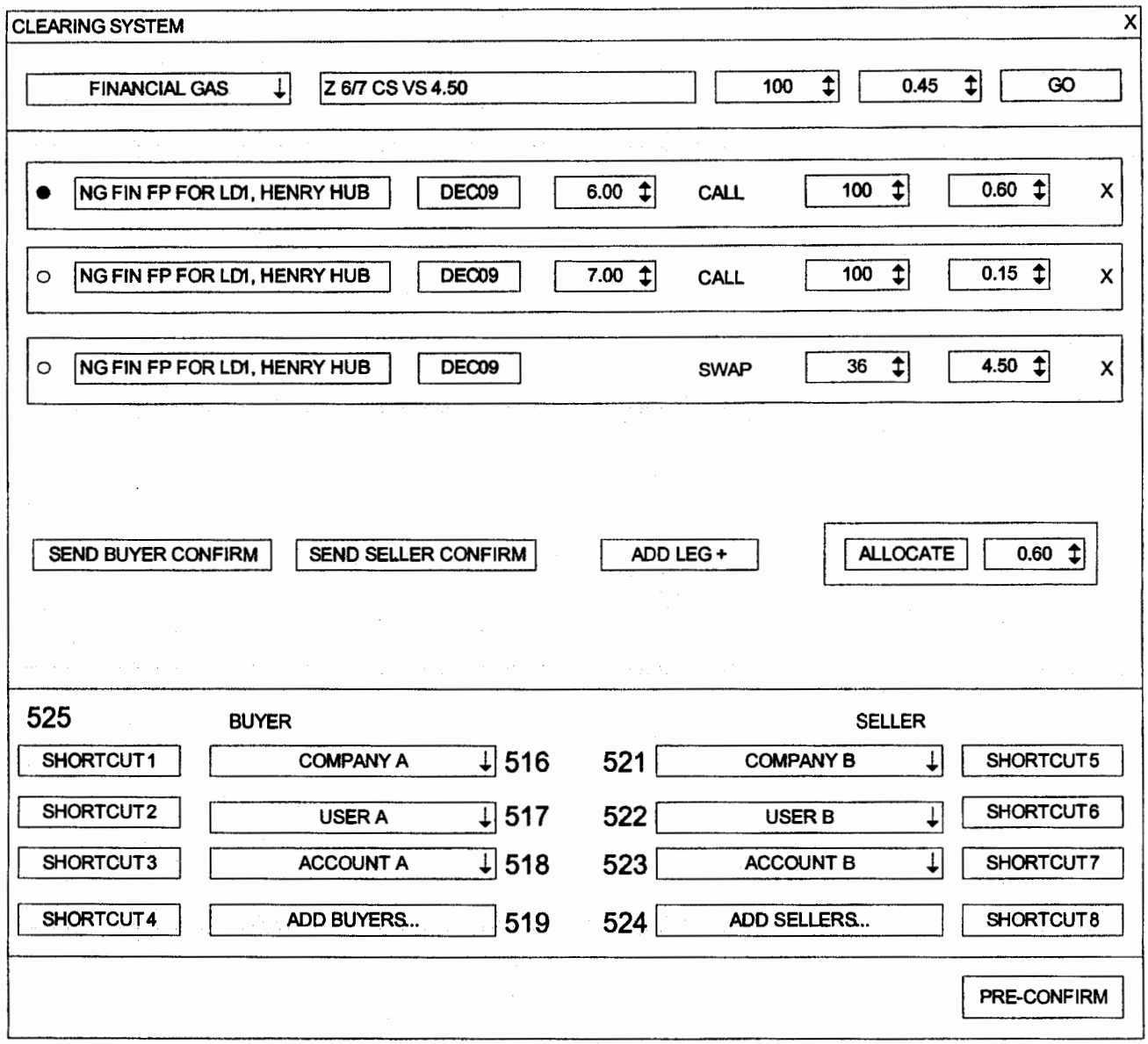

CLEARING SYSTEM
X
FINANCIAL GAS
Z 6/7 CS VS 4.50
100
0.45
GO
NG FIN FP FOR LD1, HENRY HUB
DEC09
6.00
CALL
100
0.60
X
NG FIN FP FOR LD1, HENRY HUB
DEC09
7.00
CALL
100
0.15
X
NG FIN FP FOR LD1, HENRY HUB
DEC09
SWAP
36
4.50
X
SEND BUYER CONFIRM
SEND SELLER CONFIRM
ADD LEG +
ALLOCATE
0.60
525
BUYER
SELLER
SHORTCUT1
COMPANY A
516
521
COMPANY B
SHORTCUT5
SHORTCUT2
USER A
517
522
USER B
SHORTCUT6
SHORTCUT3
ACCOUNT A
518
523
ACCOUNT B
SHORTCUT7
SHORTCUT4
ADD BUYERS...
519
524
ADD SELLERS...
SHORTCUT8
PRE-CONFIRM

FIG. 5d

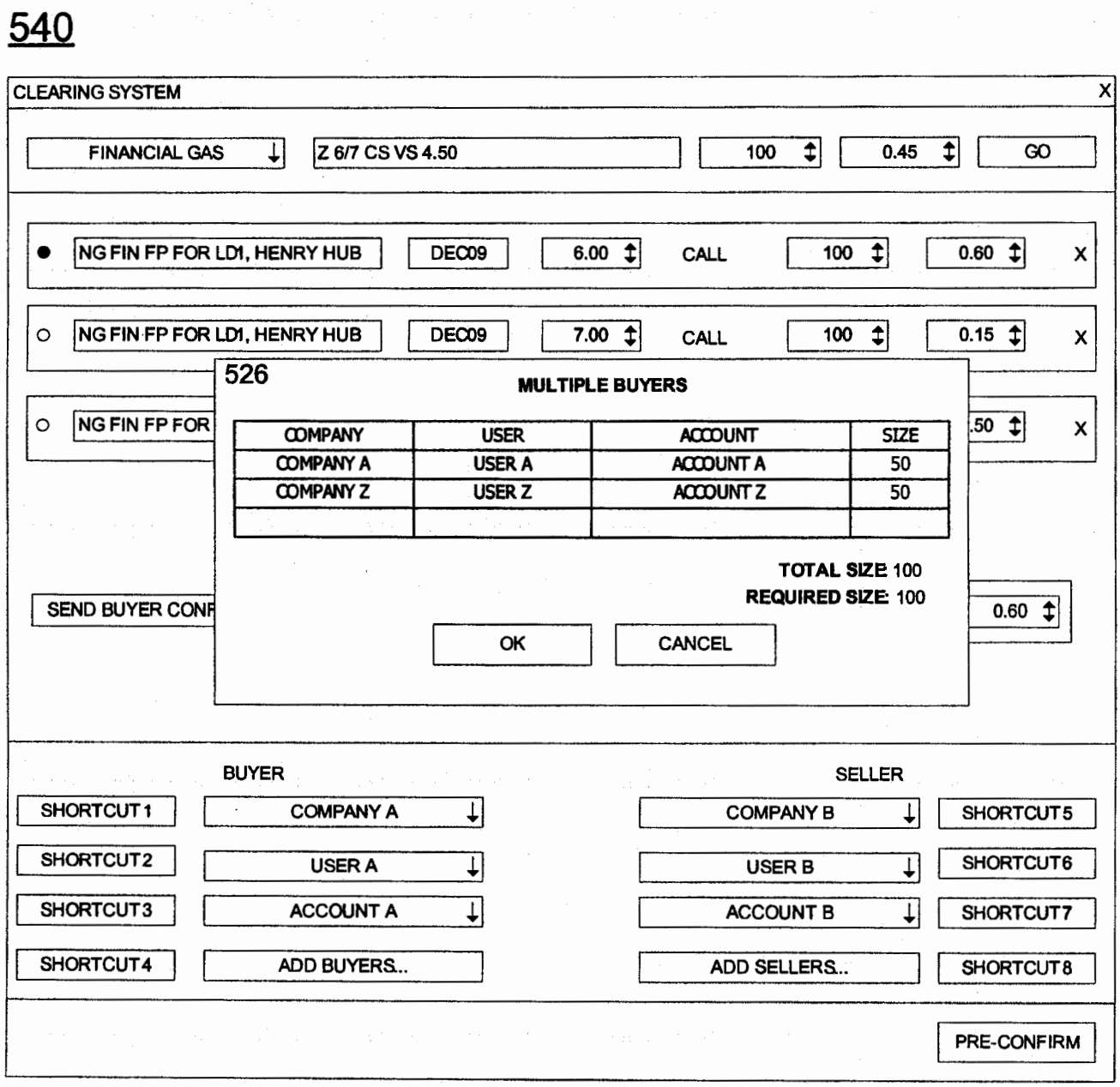

540
CLEARING SYSTEM
X
FINANCIAL GAS
Z 6/7 CS VS 4.50
100
0.45
GO
NG FIN FP FOR LD1, HENRY HUB
DEC09
6.00
CALL
100
0.60
X
NG FIN FP FOR LD1, HENRY HUB
DEC09
7.00
CALL
100
0.15
X
NG FIN FP FOR
.50
X
526
MULTIPLE BUYERS
COMPANY
USER
ACCOUNT
SIZE
COMPANY A
USER A
ACCOUNT A
50
COMPANY Z
USER Z
ACCOUNT Z
50
TOTAL SIZE 100
REQUIRED SIZE: 100
OK
CANCEL
SEND BUYER CONF
0.60
BUYER
SELLER
SHORTCUT 1
COMPANY A
COMPANY B
SHORTCUT 5
SHORTCUT 2
USER A
USER B
SHORTCUT 6
SHORTCUT 3
ACCOUNT A
ACCOUNT B
SHORTCUT 7
SHORTCUT 4
ADD BUYERS...
ADD SELLERS...
SHORTCUT 8
PRE-CONFIRM

FIG. 5e

600

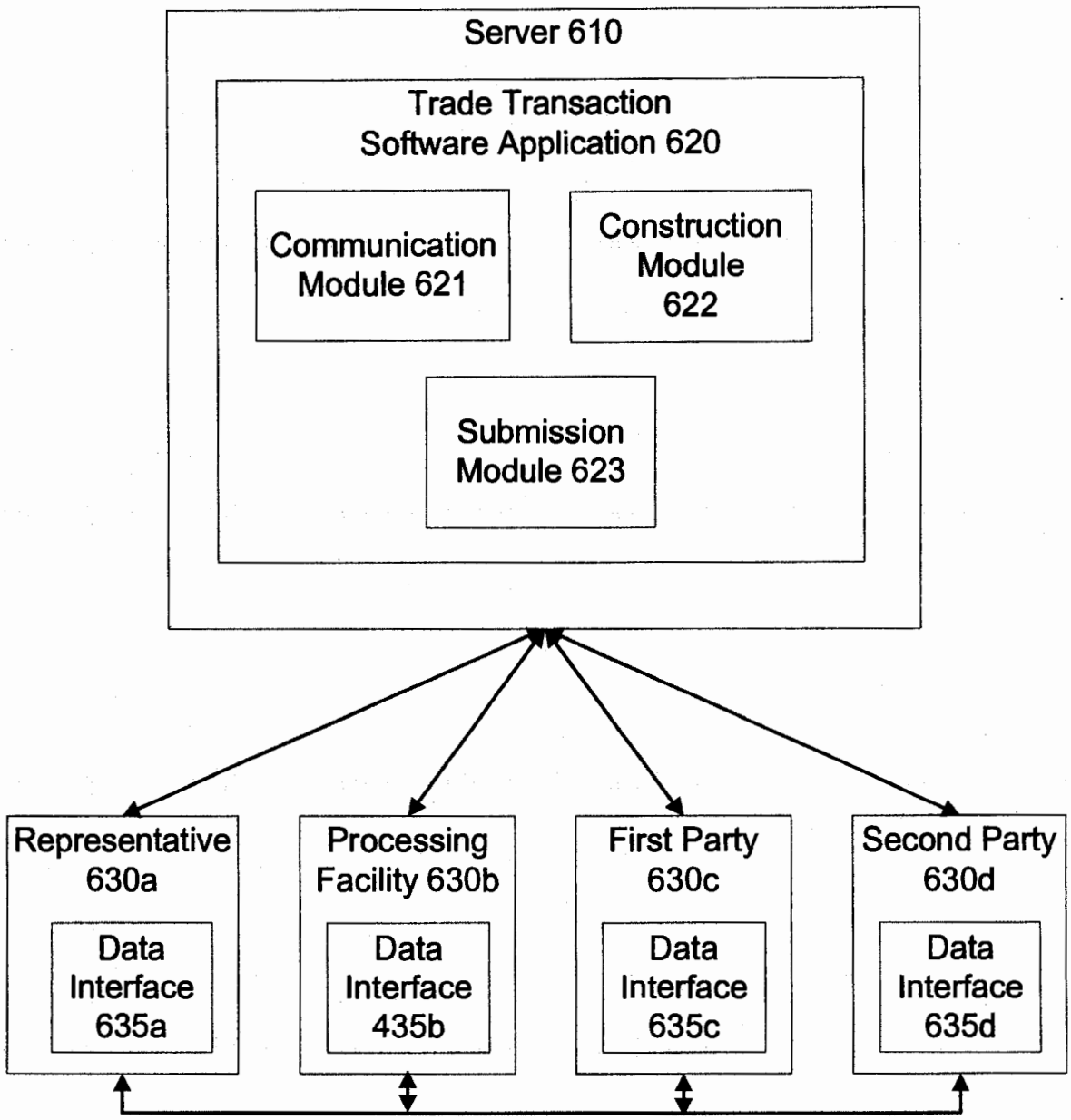

Server 610
Trade Transaction Software Application 620
Communication Module 621
Construction Module 622
Submission Module 623
Representative 630a
Data Interface 635a
Processing Facility 630b
Data Interface 435b
First Party 630c
Data Interface 635c
Second Party 630d
Data Interface 635d

FIG. 6