100

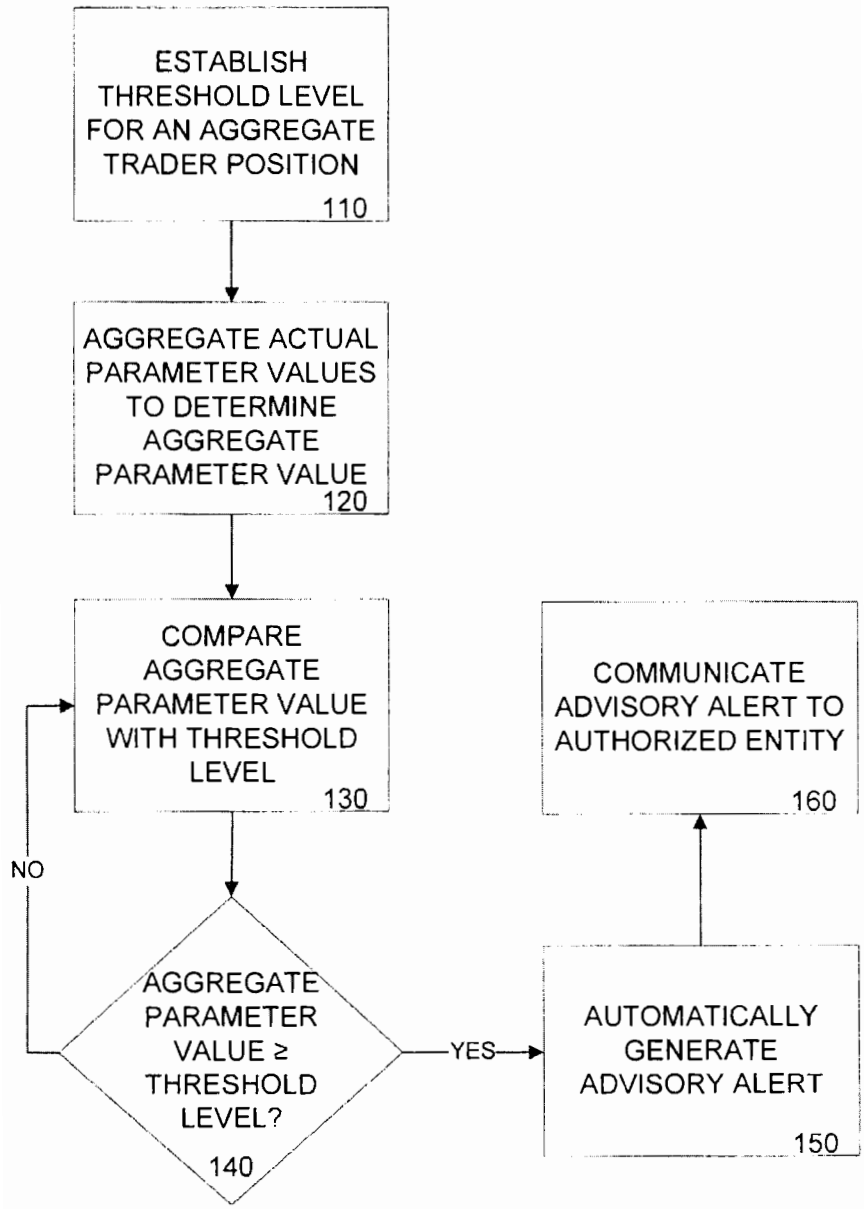

ESTABLISH THRESHOLD LEVEL FOR AN AGGREGATE TRADER POSITION
110
AGGREGATE ACTUAL PARAMETER VALUES TO DETERMINE AGGREGATE PARAMETER VALUE
120
COMPARE AGGREGATE PARAMETER VALUE WITH THRESHOLD LEVEL
130
AGGREGATE PARAMETER VALUE ≥ THRESHOLD LEVEL?
140
NO
YES
AUTOMATICALLY GENERATE ADVISORY ALERT
150
COMMUNICATE ADVISORY ALERT TO AUTHORIZED ENTITY
160

FIG. 1

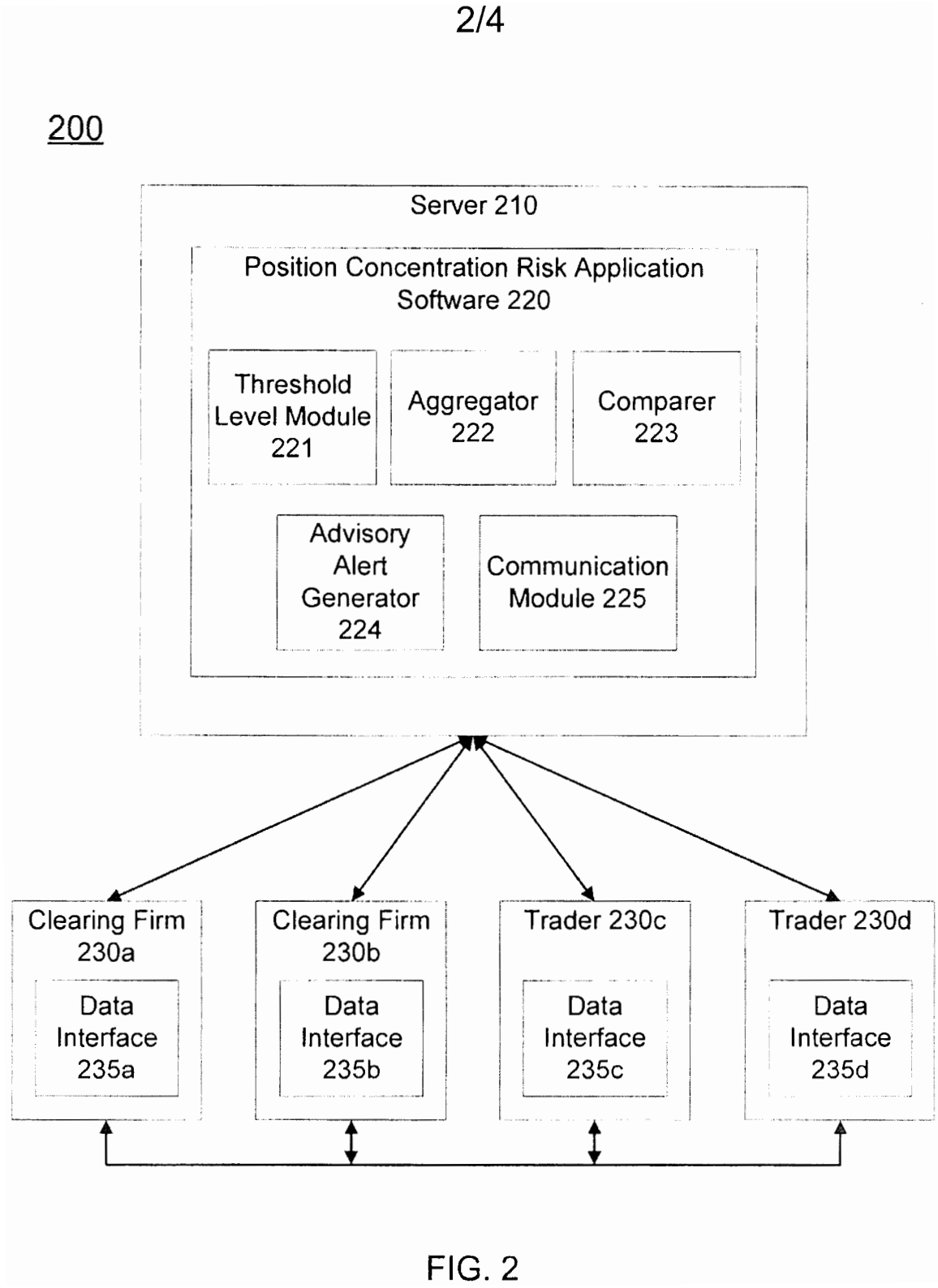

200
Server 210
Position Concentration Risk Application Software 220
Threshold Level Module 221
Aggregator 222
Comparer 223
Advisory Alert Generator 224
Communication Module 225
Clearing Firm 230a
Data Interface 235a
Clearing Firm 230b
Data Interface 235b
Trader 230c
Data Interface 235c
Trader 230d
Data Interface 235d

FIG. 2

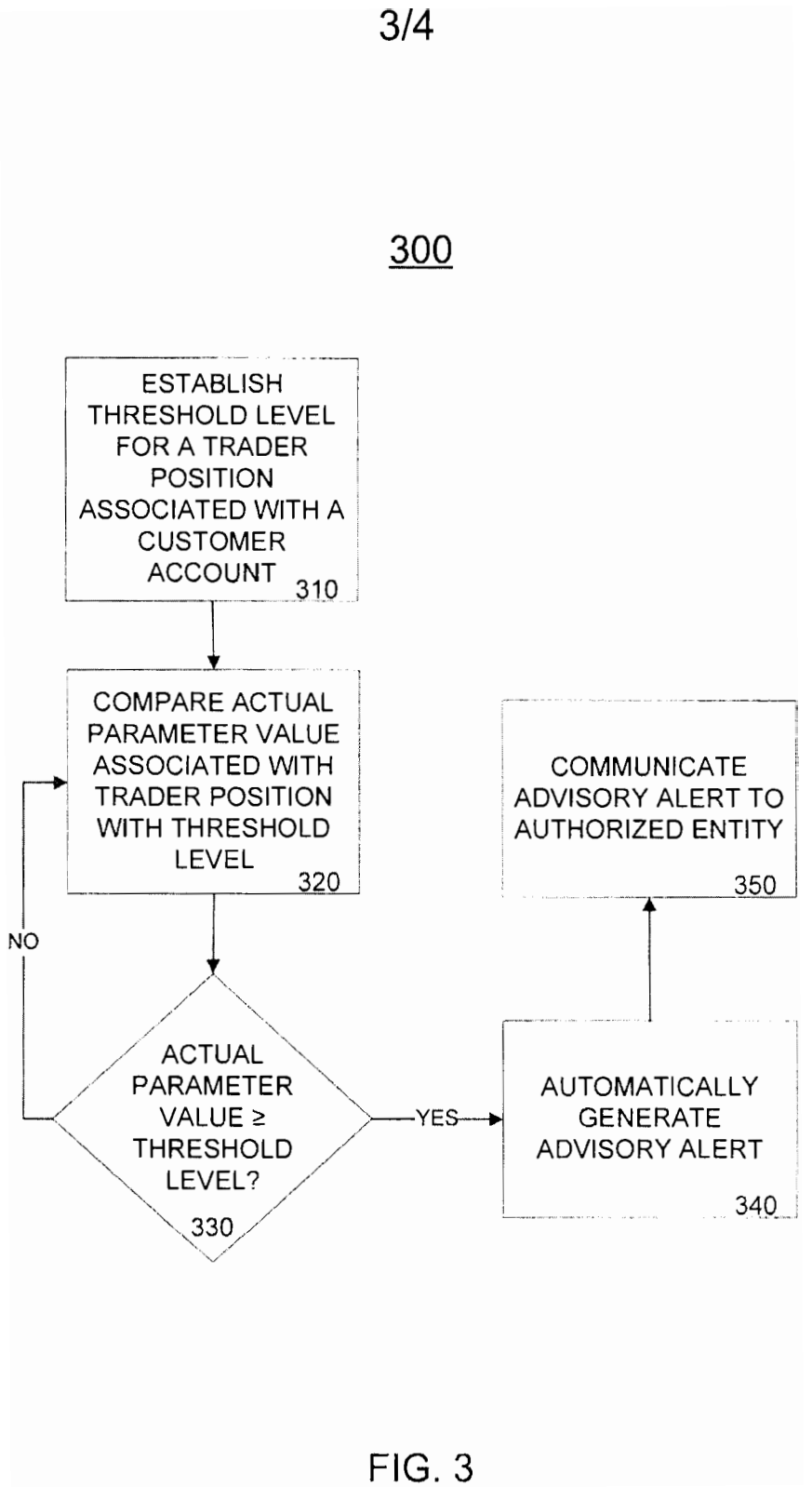

300
ESTABLISH THRESHOLD LEVEL FOR A TRADER POSITION ASSOCIATED WITH A CUSTOMER ACCOUNT
310
COMPARE ACTUAL PARAMETER VALUE ASSOCIATED WITH TRADER POSITION WITH THRESHOLD LEVEL
320
ACTUAL PARAMETER VALUE ≥ THRESHOLD LEVEL?
330
NO
YES
AUTOMATICALLY GENERATE ADVISORY ALERT
340
COMMUNICATE ADVISORY ALERT TO AUTHORIZED ENTITY
350

FIG. 3

400

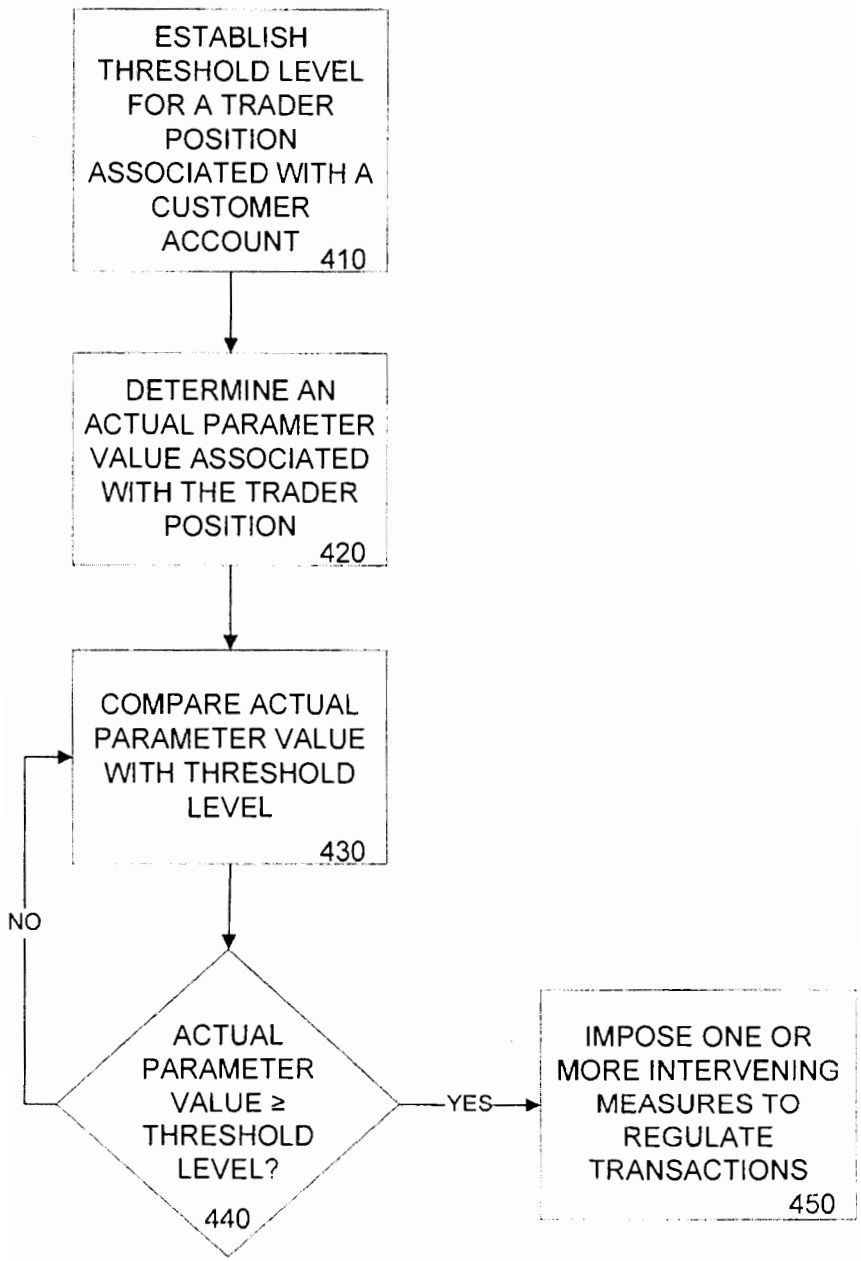

ESTABLISH THRESHOLD LEVEL FOR A TRADER POSITION ASSOCIATED WITH A CUSTOMER ACCOUNT
410
DETERMINE AN ACTUAL PARAMETER VALUE ASSOCIATED WITH THE TRADER POSITION
420
COMPARE ACTUAL PARAMETER VALUE WITH THRESHOLD LEVEL
430
ACTUAL PARAMETER VALUE ≥ THRESHOLD LEVEL?
440
NO
YES
IMPOSE ONE OR MORE INTERVENING MEASURES TO REGULATE TRANSACTIONS
450

FIG. 4