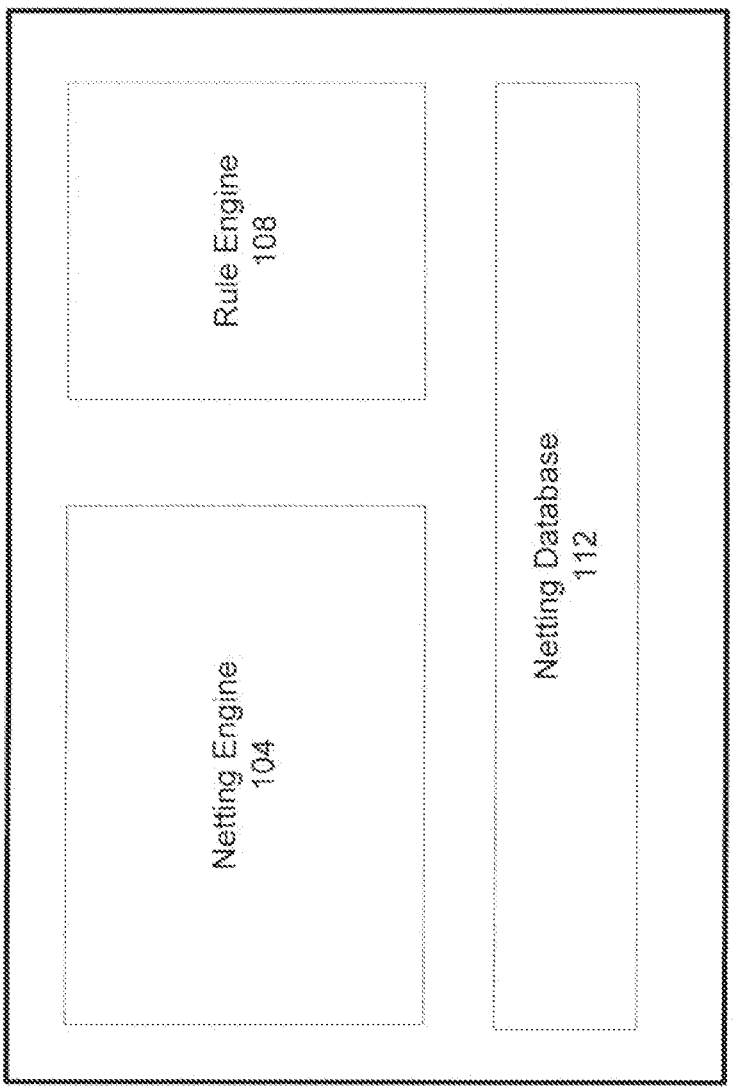
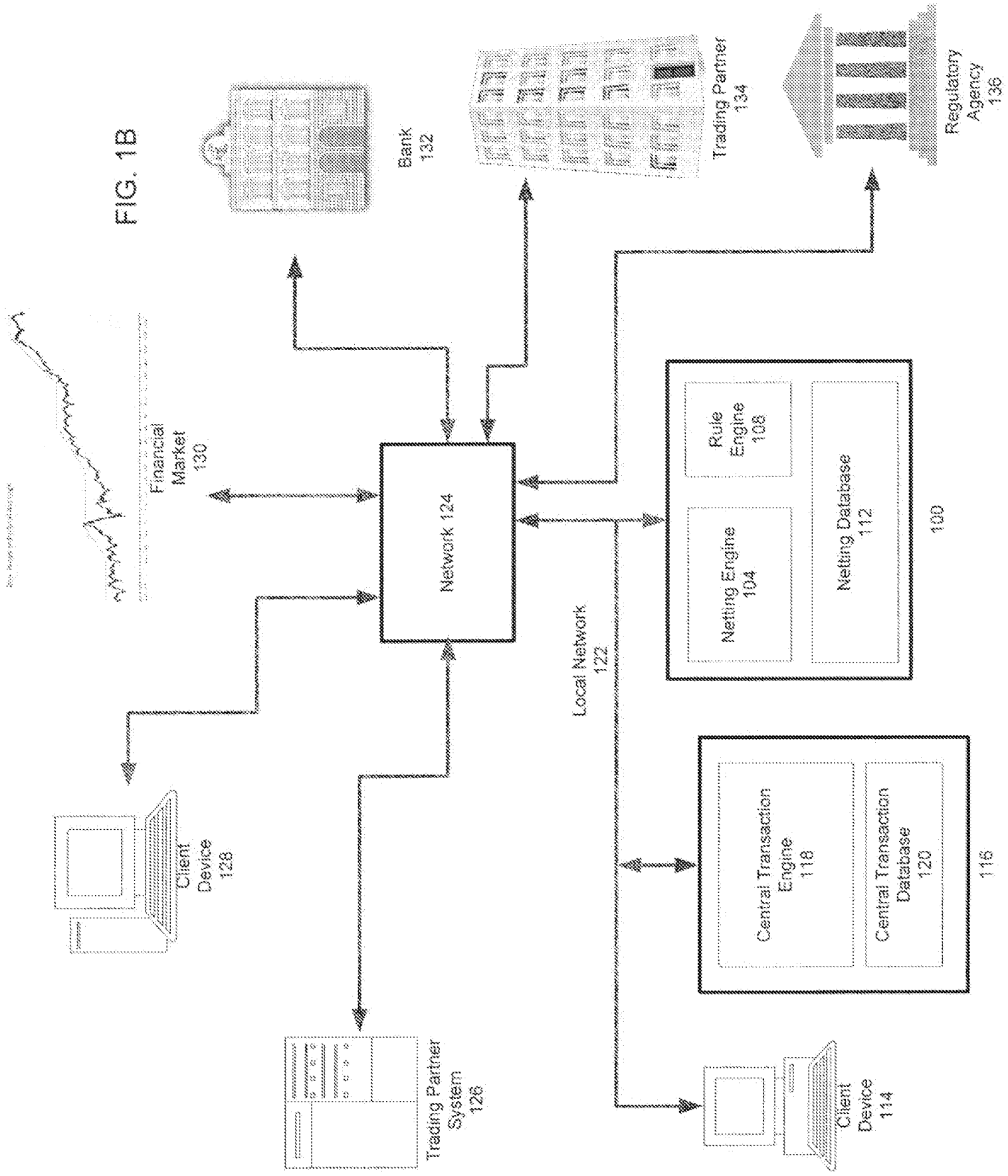

Rule Engine
108
Netting Engine
104
Netting Database
112
100

FIG. 1A

FIG. 1B


Bank
132
Trading Partner
134
Regulatory
Agency
136
Financial
Market
130
Network 124
Rule
Engine
108
Netting Engine
104
Netting Database
112
100
Local Network
122
Client
Device
128
Central Transaction
Engine
118
Central Transaction
Database
120
116
Trading Partner
System
126
Client
Device
114

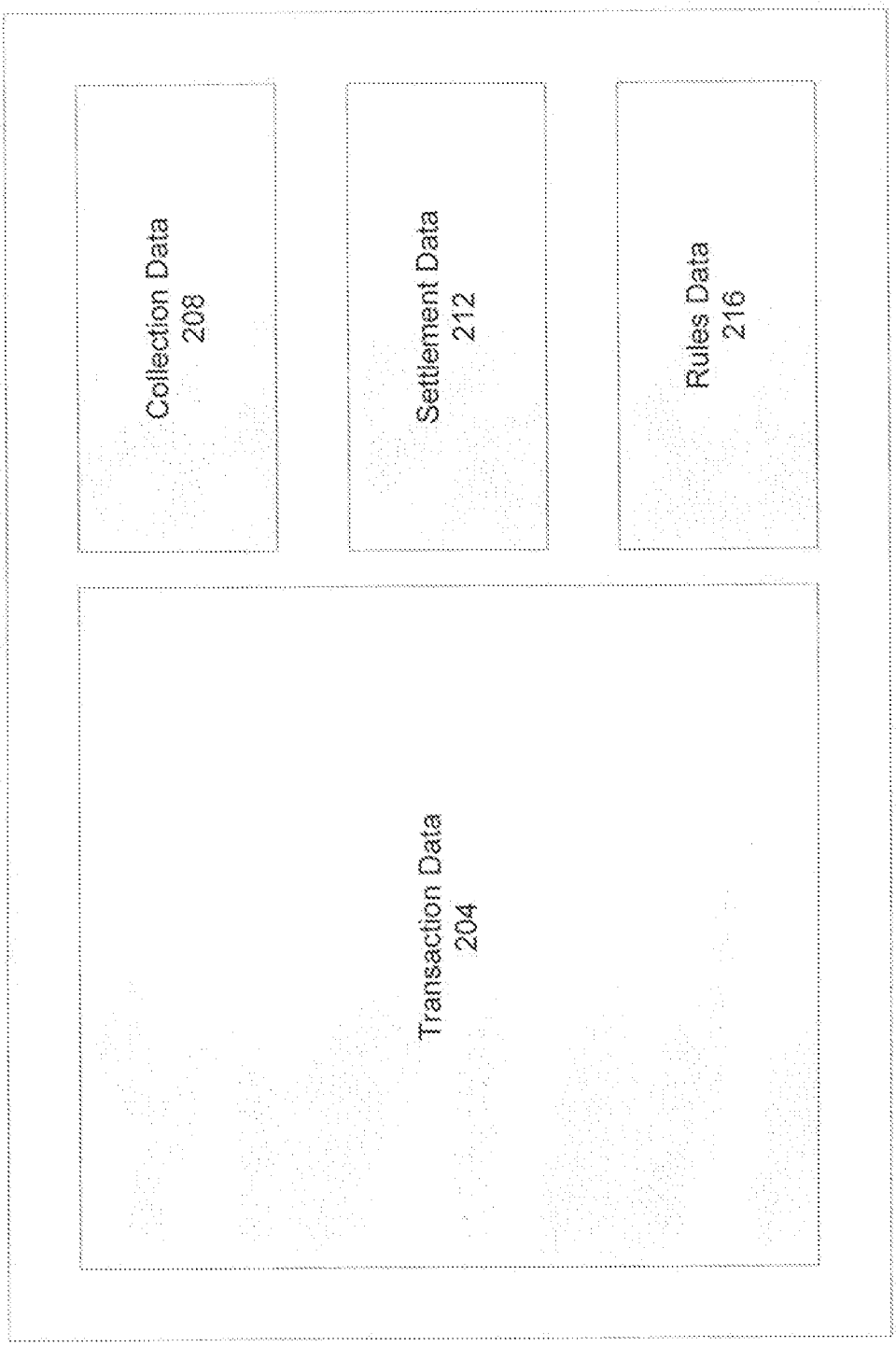

Collection Data
208
Settlement Data
212
Rules Data
216
Transaction Data
204
200

FIG. 2A

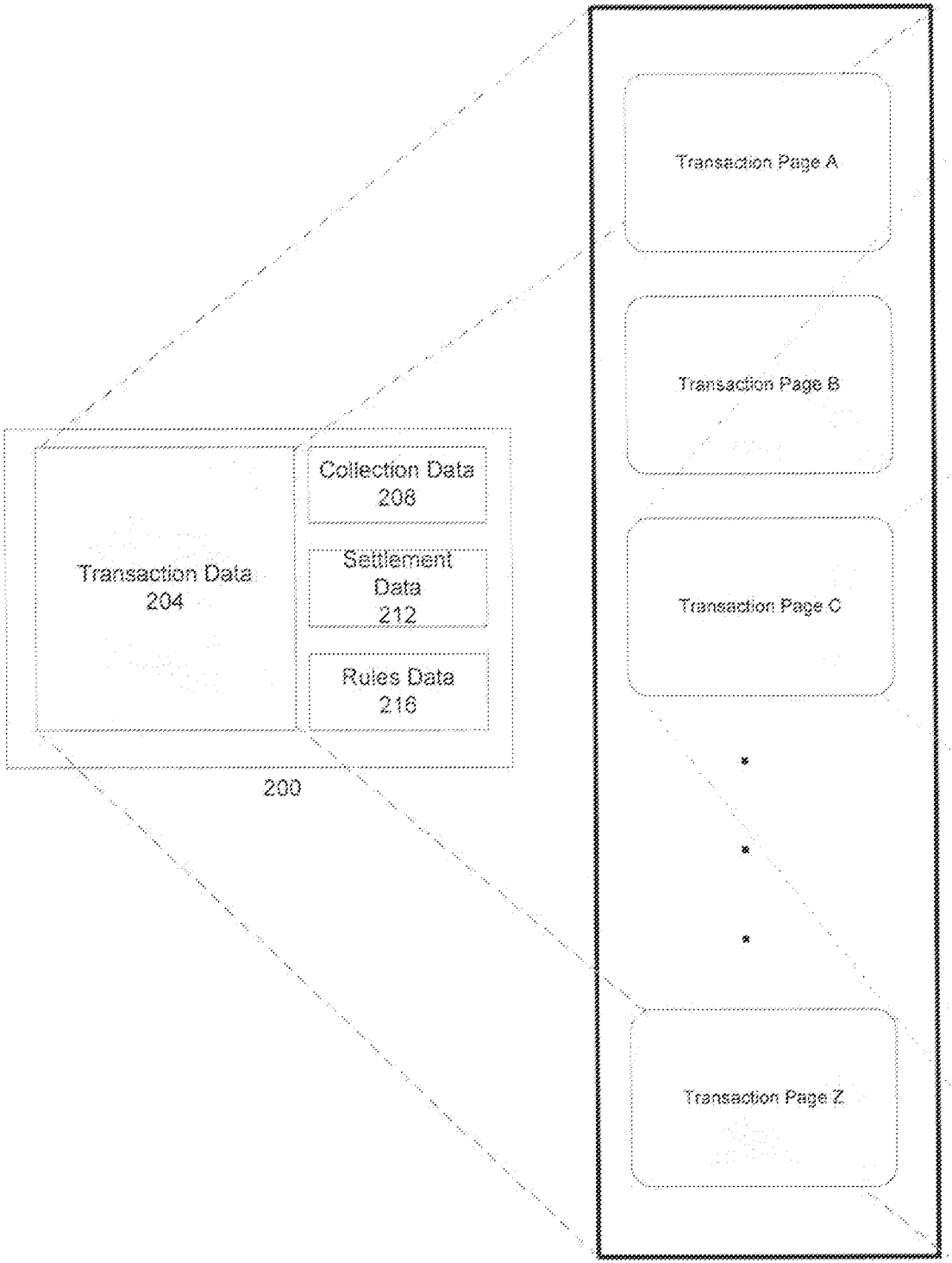
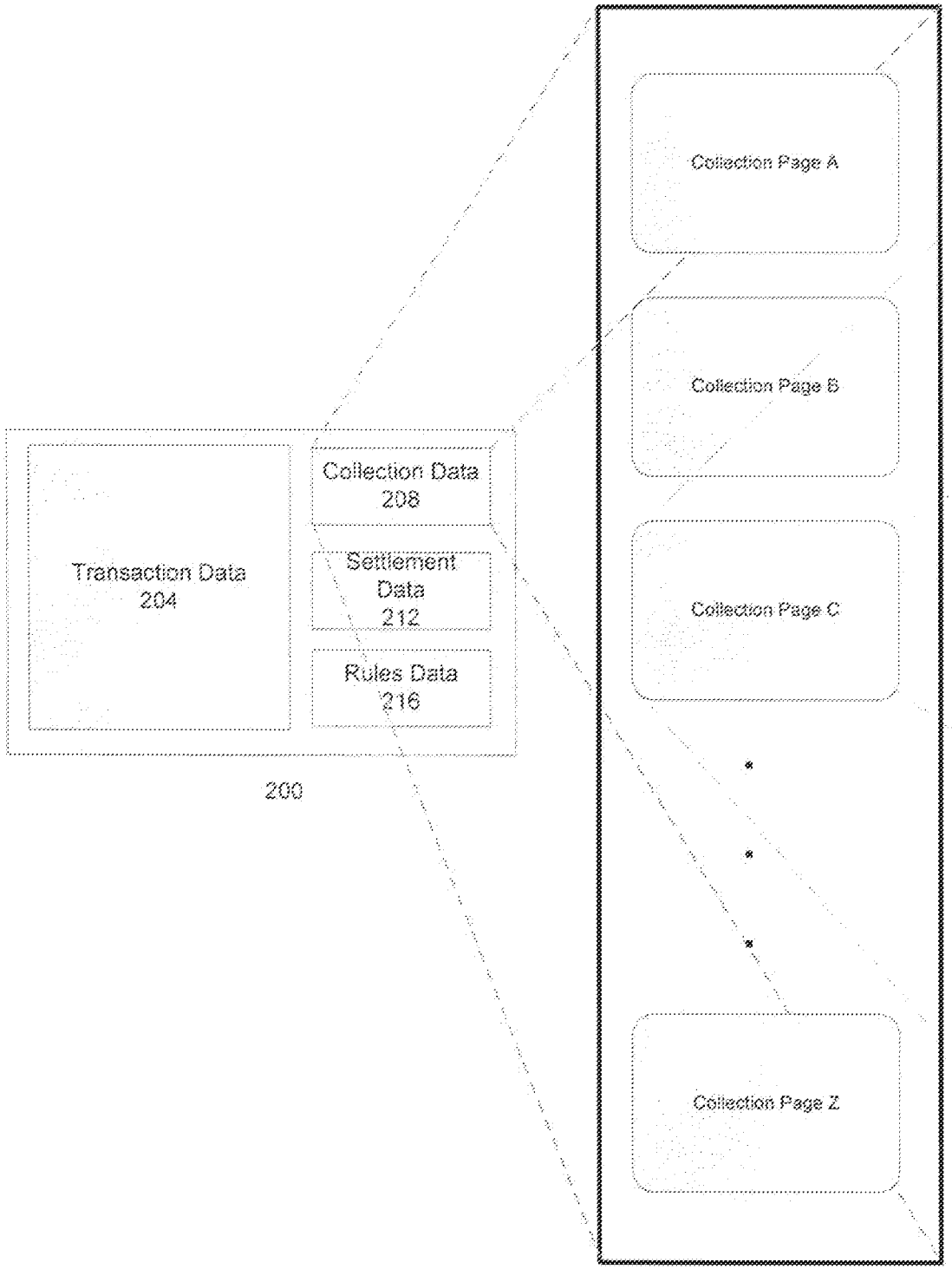

Transaction Data
204
Collection Data
208
Settlement
Data
212
Rules Data
216
200
Transaction Page A
Transaction Page B
Transaction Page C
Transaction Page Z
Transaction Page C
ID: T12245125612.2
tradingPartnerId: JPMorganChase12
settlementValue: $1000
tradeQuantity: 75
tradePrice: 13.33
tradeCurrency: dollar
tradeMarket: deriv
contractID: JP12_0122012
settlementSched: 02122012, 03122012
Notes: "contact DTW for more info"
dateComplete: 01122012
transVersion: 2
dateCreated: 01221012
dateModified: --
settlementHistory: -
settleStatus: false
associatedCollections:
[1]: C4512.1
[2]: C4512.2
associatedSettlements:
[1]: S4512.1
associatedTransactions:
[1]: T12245125611
[2]: T12245125613
[3]: T12245125614
versionsID:
[1]: T12245125612.1
specificRule:
[1]: SR5667.1
creatorID: bwm
dateCreated: 0122012
timeCreated: 091515

FIG. 2B



Collection Page C

ID: C4512.2
netSettlementValue: $150
owedOrPay: toPay
settlementCurrency: dollar
dateCalculated: 01122012
timeCalculated: 100012
relatedContractID: JP12_0122012, JP1_0222012

.
.
.

dateCreated: 01221012
dateModified: –
collectionVersion: 2
settlementHistory: -
settleStatus: false

.
.
.

associatedSettlements:
[1]: S4512.1
assocatedTransactions:
[1]: T12245125611
[2]: T12245125611
[2]: T12245125613
[3]: T12245125614
assocatedCollections:
-
versionsID:
[1]: C4512.1
associatedRule:
[1]: SR5667.1

.
.
.

creatorID: bwm
dateCreated: 0122012
timeCreated: 100012

FIG. 2C

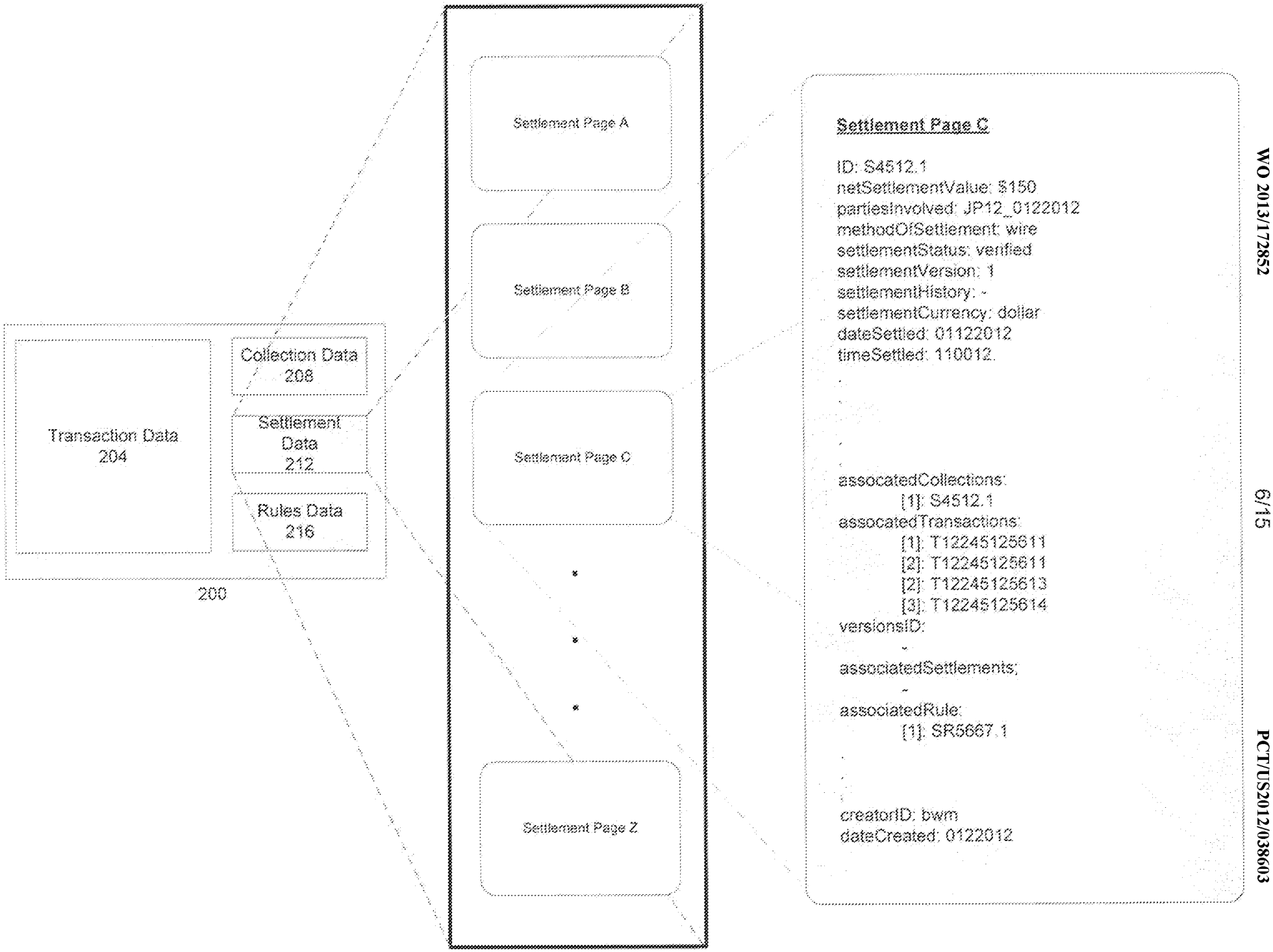
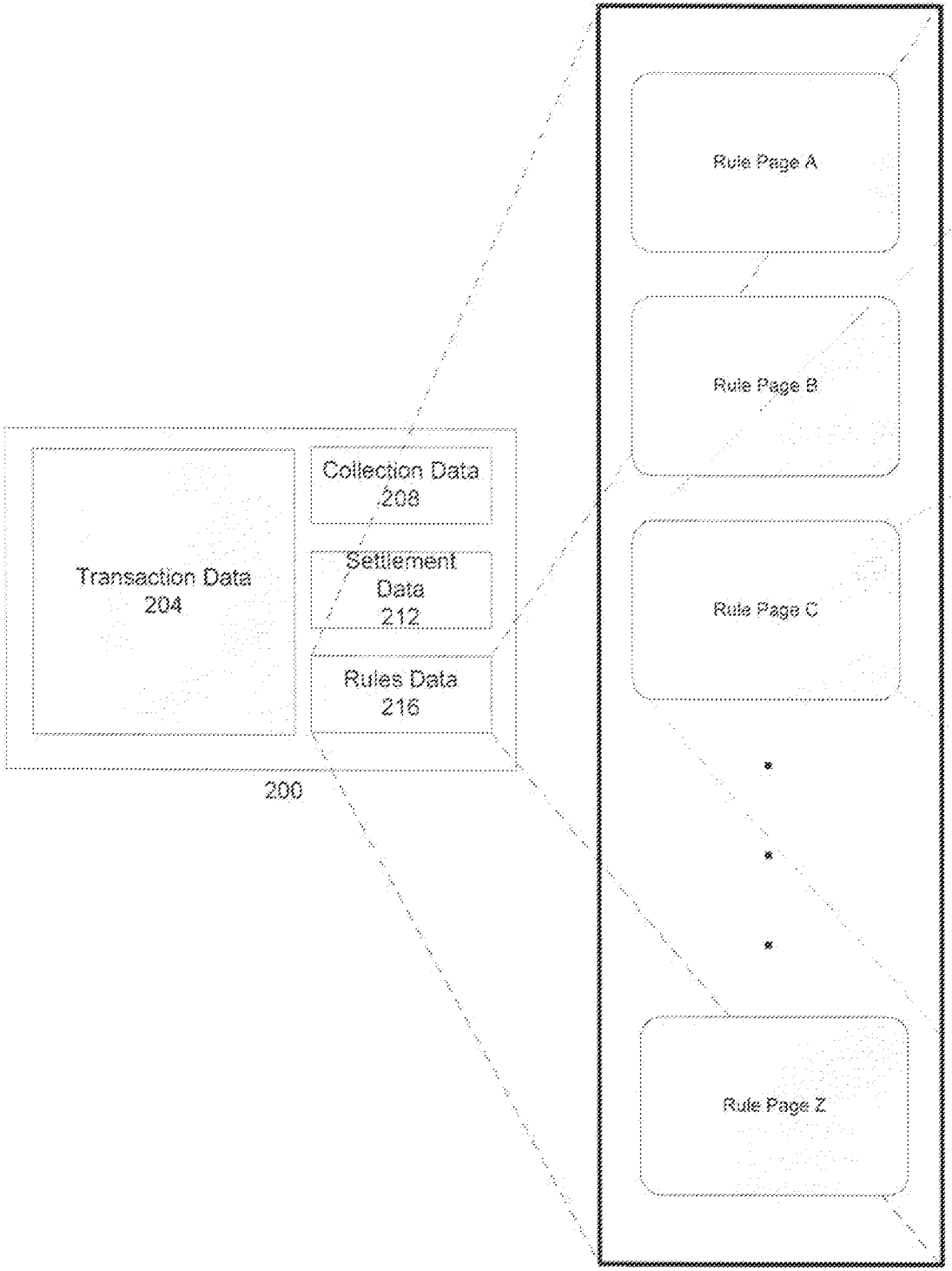

Transaction Data
204
Collection Data
208
Settlement
Data
212
Rules Data
216
200
Settlement Page A
Settlement Page B
Settlement Page C
Settlement Page Z
Settlement Page C
ID: S4512.1
netSettlementValue: $150
partiesInvolved: JP12_0122012
methodOfSettlement: wire
settlementStatus: verified
settlementVersion: 1
settlementHistory: -
settlementCurrency: dollar
dateSettled: 01122012
timeSettled: 110012.
assocatedCollections:
[1]: S4512.1
assocatedTransactions:
[1]: T12245125611
[2]: T12245125611
[2]: T12245125613
[3]: T12245125614
versionsID:
-
associatedSettlements:
-
associatedRule:
[1]: SR5667.1
creatorID: bwm
dateCreated: 0122012

FIG. 2D



Rule Page C

ID: SR5667
Type: transactionSpecific
Priority: 1
Rule: (tradePartner == JPMorgan12*) &&
[(settleValue > 100) && (settleCurrency == Dollar))
|| settleValue >= 500)]
assignToCollection: true
calculateNetSettlementValue: true
autoSettle: true

.
.
.
dateCreated: 01221012
dateModified: ~
rulesVersion: 1
rulesStatus: false

.
.
.
associatedSettlements:
[1]: S4512.1
assocatedTransactions:
[1]: T12245125611
[2]: T12245125611
[2]: T12245125613
[3]: T12245125614
assocatedCollections:
~
versionsID:
~

.
.
.
creatorID: bwm
dateCreated: 0122012
timeCreated: 100012

FIG. 2E

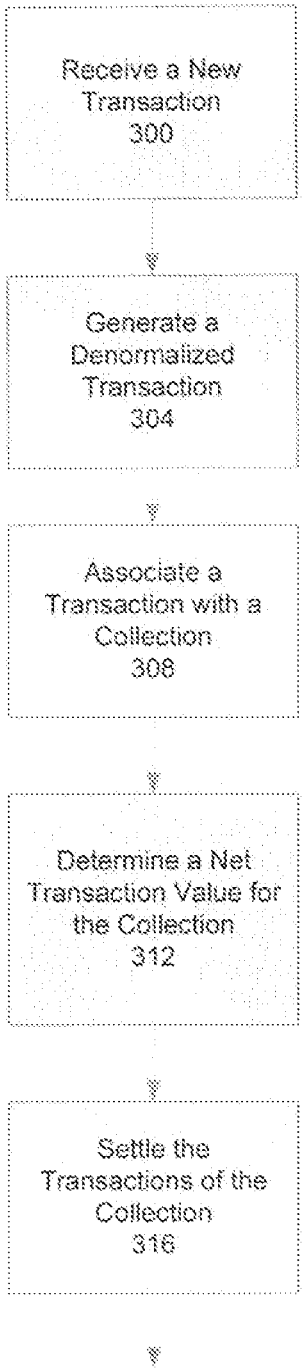

Receive a New Transaction 300
Generate a Denormalized Transaction 304
Associate a Transaction with a Collection 308
Determine a Net Transaction Value for the Collection 312
Settle the Transactions of the Collection 316

FIG. 3A

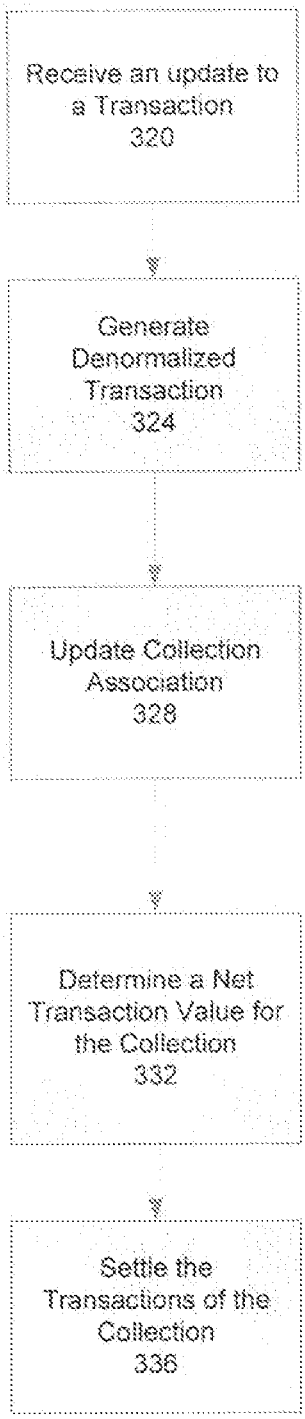

Receive an update to a Transaction 320
Generate Denormalized Transaction 324
Update Collection Association 328
Determine a Net Transaction Value for the Collection 332
Settle the Transactions of the Collection 336

FIG. 3B

FIG. 4A

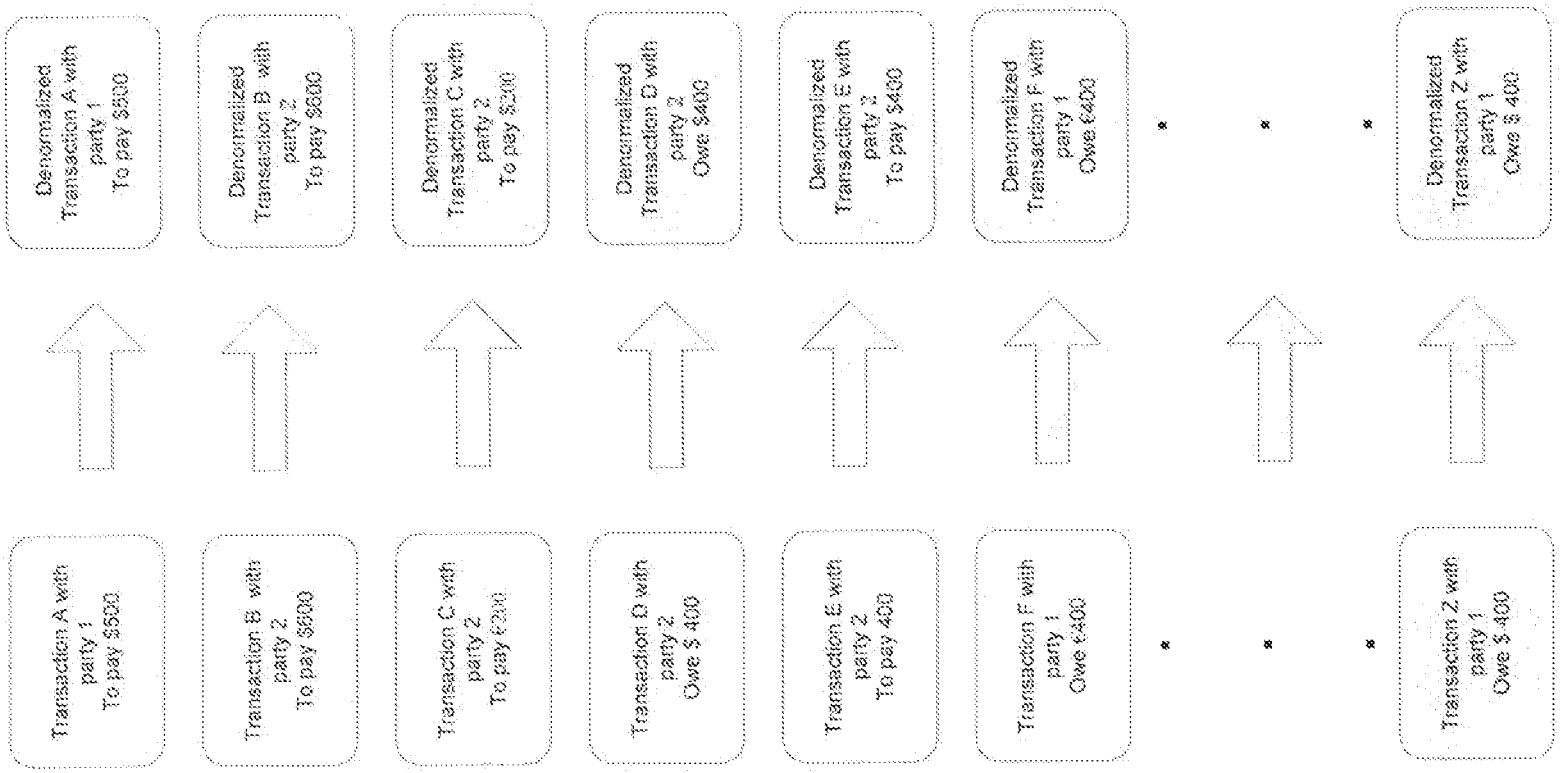

Transaction A with party 1 To pay $500
Transaction B with party 2 To pay $600
Transaction C with party 2 To pay $200
Transaction D with party 2 Owe $ 400
Transaction E with party 2 To pay 400
Transaction F with party 1 Owe $400
Transaction Z with party 1 Owe $ 400
Denormalized Transaction A with party 1 To pay $500
Denormalized Transaction B with party 2 To pay $600
Denormalized Transaction C with party 2 To pay $200
Denormalized Transaction D with party 2 Owe $400
Denormalized Transaction E with party 2 To pay $400
Denormalized Transaction F with party 1 Owe $400
Denormalized Transaction Z with party 1 Owe $ 400

FIG. 4B

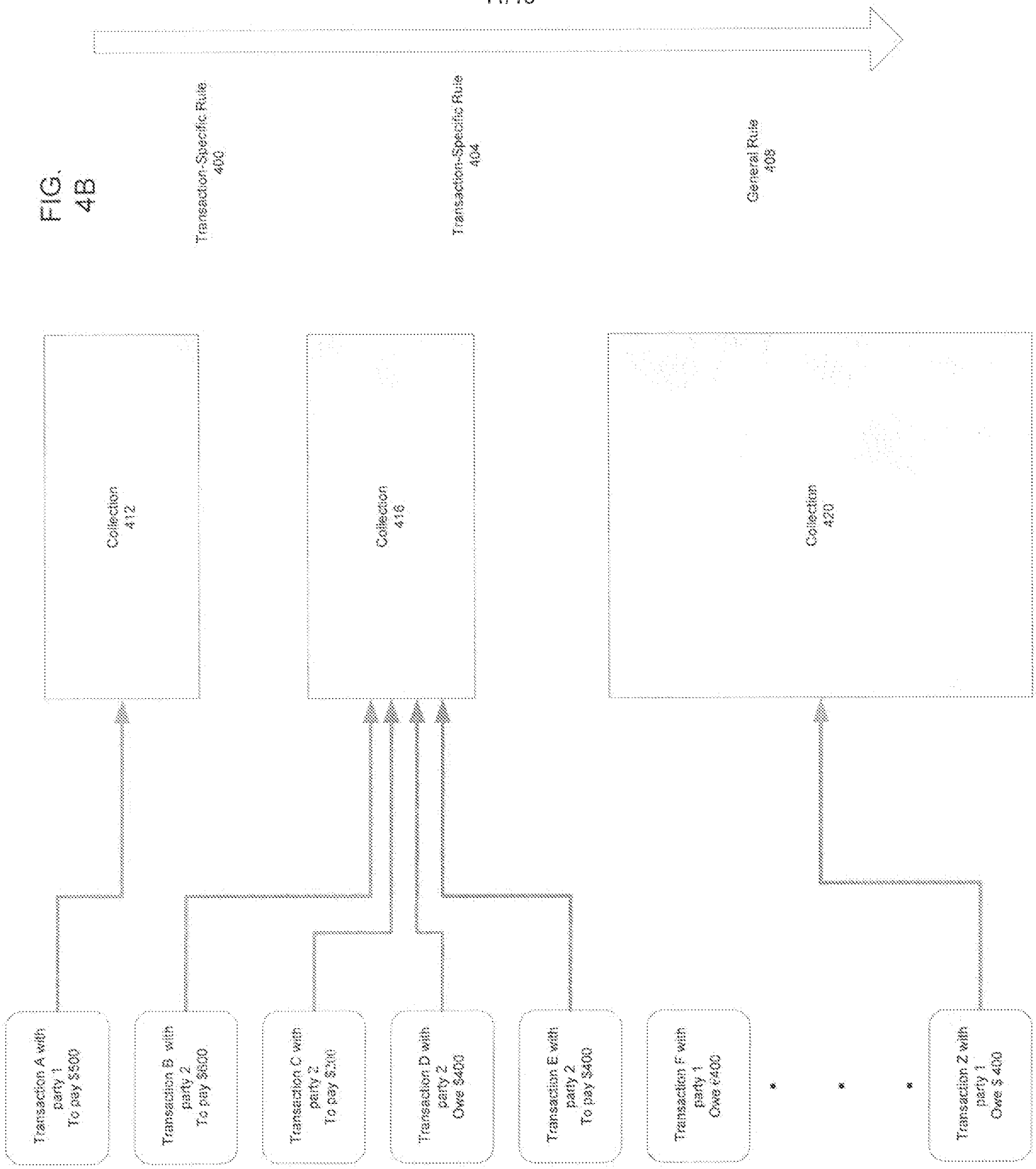

Transaction-Specific Rule 400
Transaction-Specific Rule 404
General Rule 408
Collection 412
Collection 416
Collection 420
Transaction A with party 1 To pay $500
Transaction B with party 2 To pay $600
Transaction C with party 2 To pay $200
Transaction D with party 2 Owe $400
Transaction E with party 2 To pay $400
Transaction F with party 1 Owe $400
Transaction Z with party 1 Owe $ 400

FIG. 4C

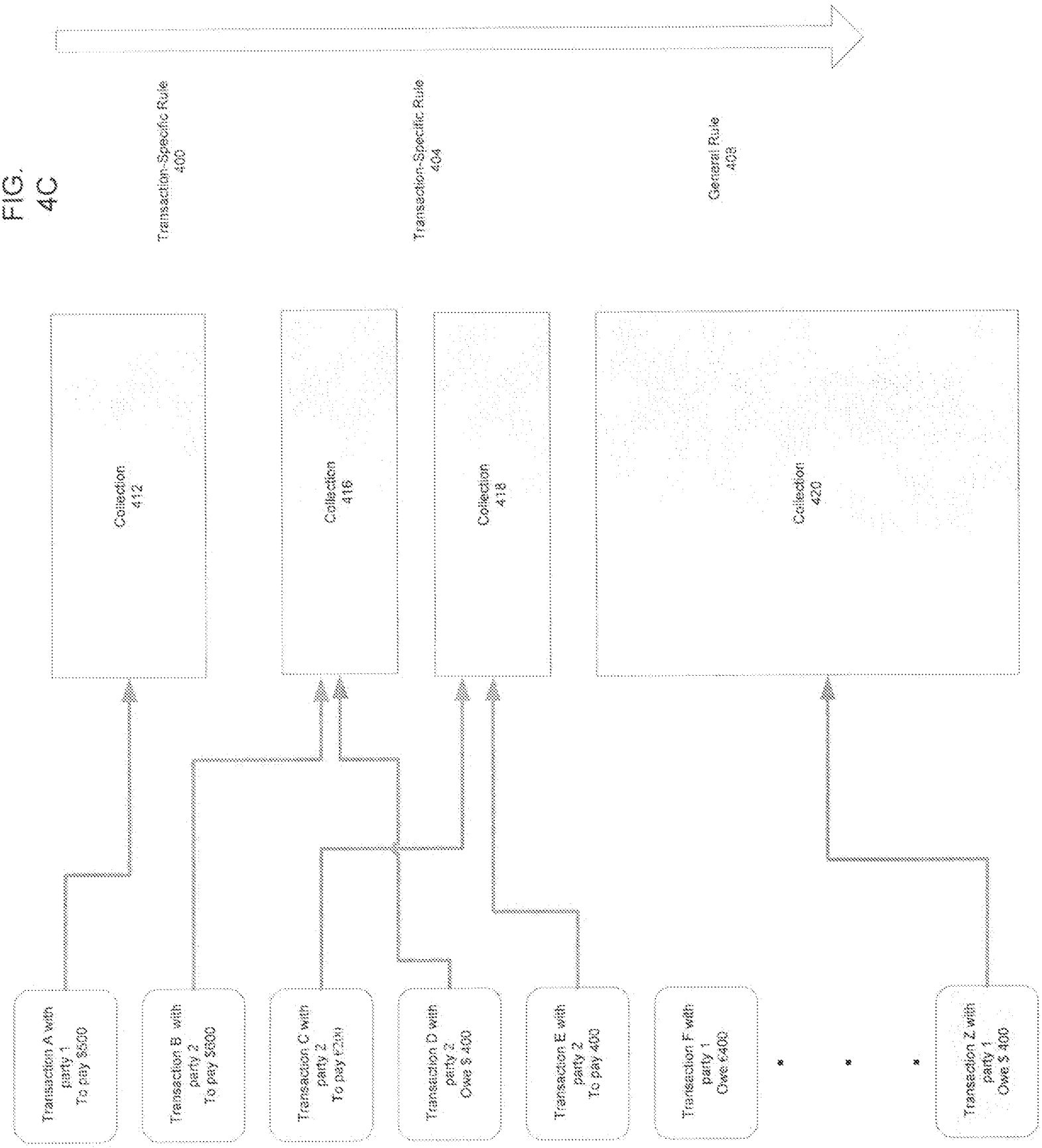
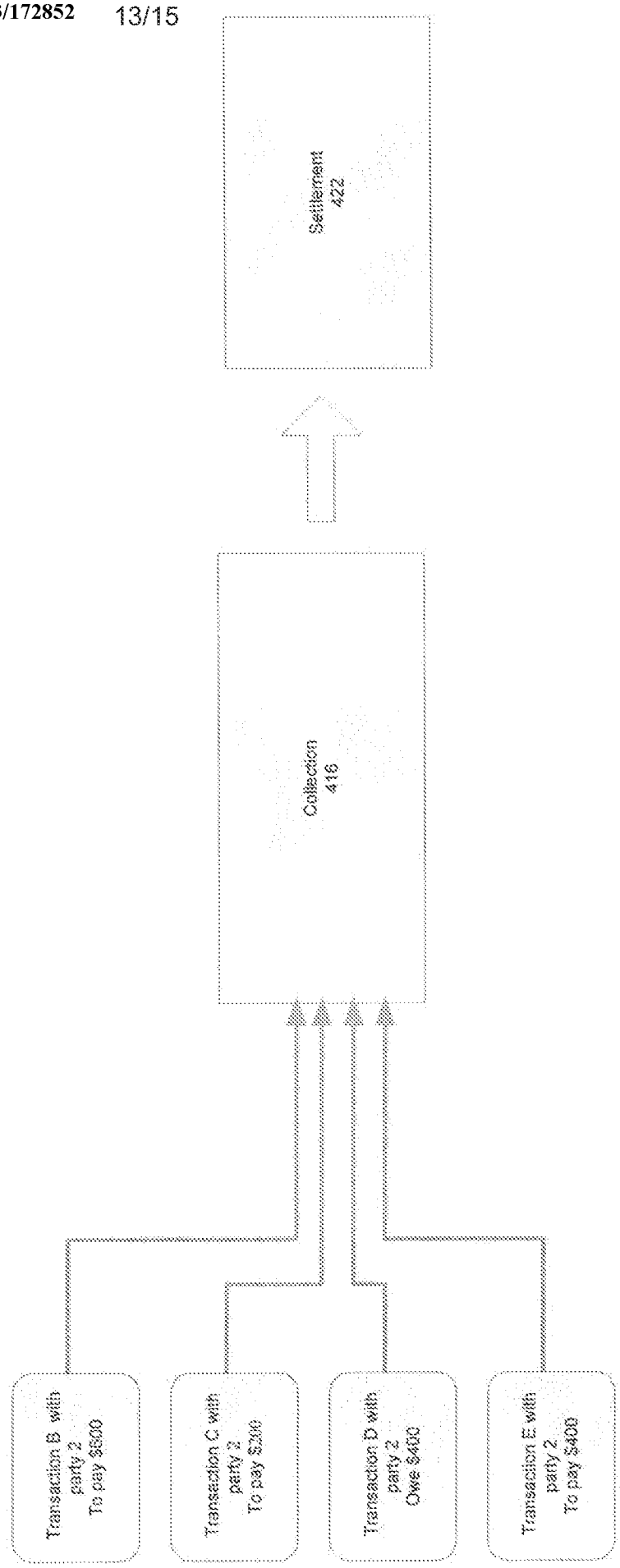

Transaction-Specific Rule 400
Transaction-Specific Rule 404
General Rule 408
Collection 412
Collection 416
Collection 418
Collection 420
Transaction A with party 1 To pay $500
Transaction B with party 2 To pay $600
Transaction C with party 2 To pay $200
Transaction D with party 2 Owe $ 400
Transaction E with party 2 To pay 400
Transaction F with party 1 Owe $400
Transaction Z with party 1 Owe $ 400

FIG. 4D


Settlement
422
Collection
416
Transaction B with
party 2
To pay $800
Transaction C with
party 2
To pay $200
Transaction D with
party 2
Owe $400
Transaction E with
party 2
To pay $400

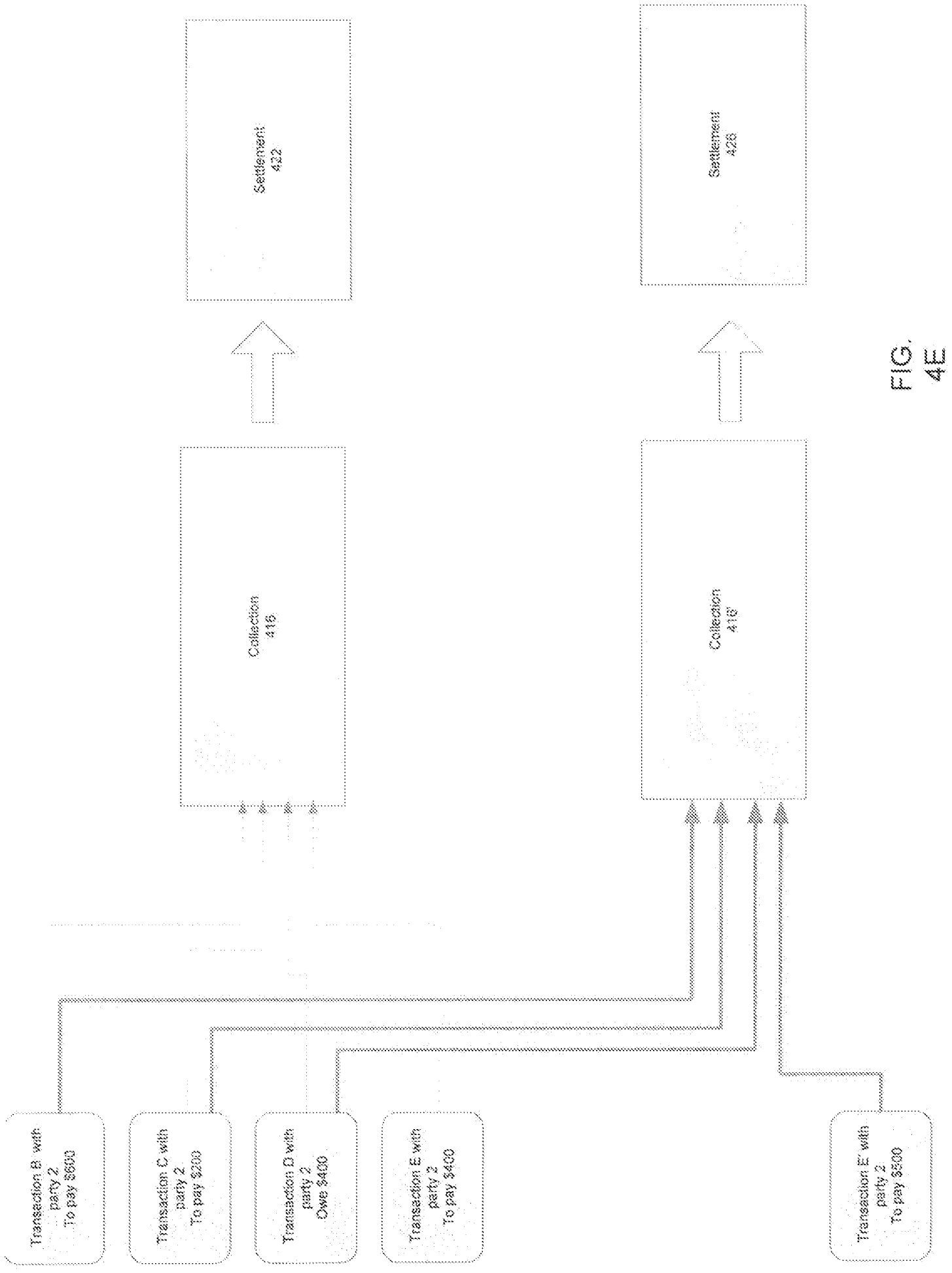

Settlement
422
Settlement
426
Collection
416
Collection
416'
Transaction B with
party 2
To pay $600
Transaction C with
party 2
To pay $200
Transaction D with
party 2
Owe $400
Transaction E with
party 2
To pay $400
Transaction E' with
party 2
To pay $500

FIG. 4E

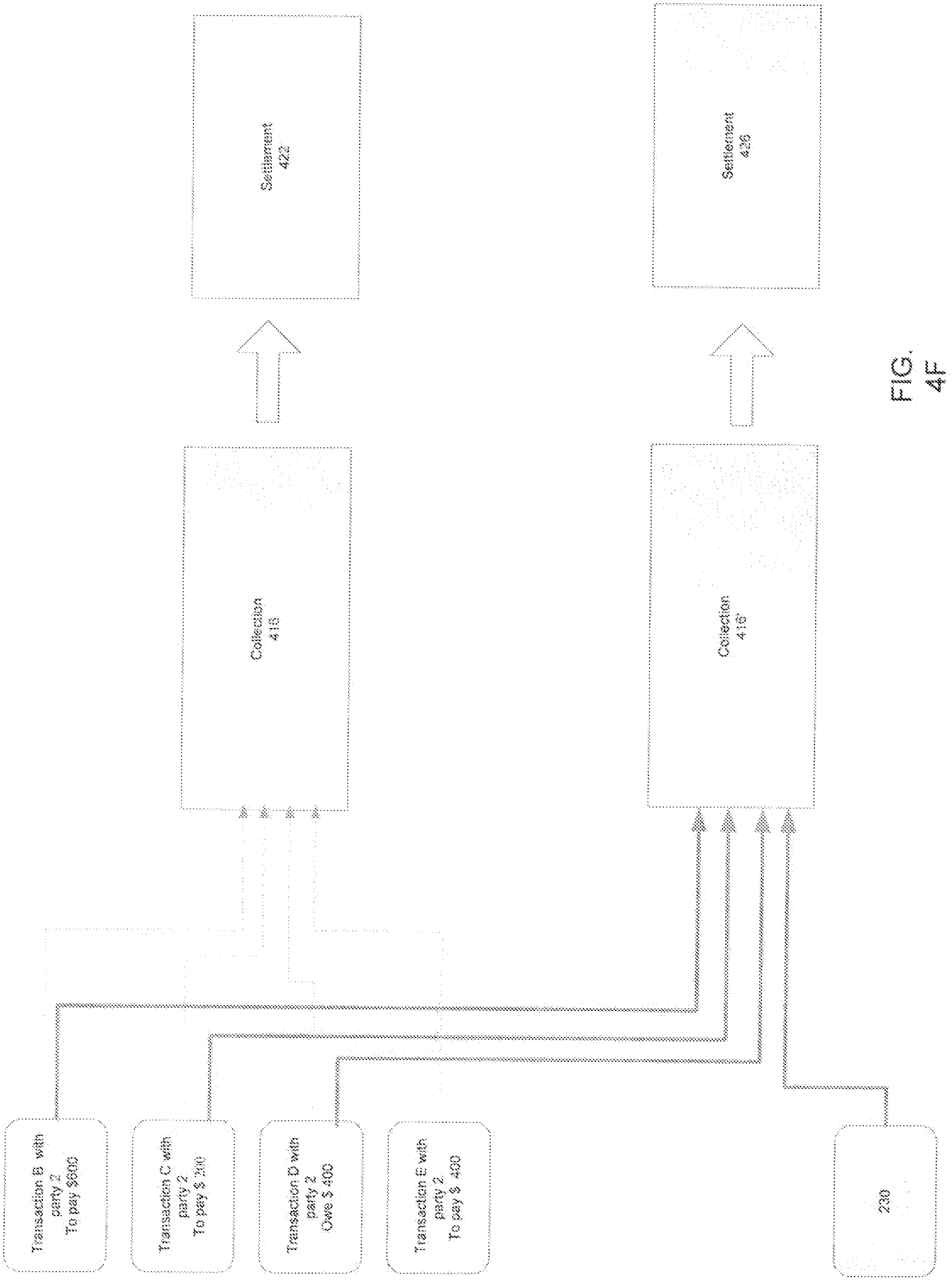

Settlement
422
Settlement
426
Collection
416
Collection
416'
Transaction B with
party 2
To pay $600
Transaction C with
party 2
To pay $ 200
Transaction D with
party 2
Owe $ 400
Transaction E with
party 2
To pay $ 400
230

FIG. 4F