FIGURE 1

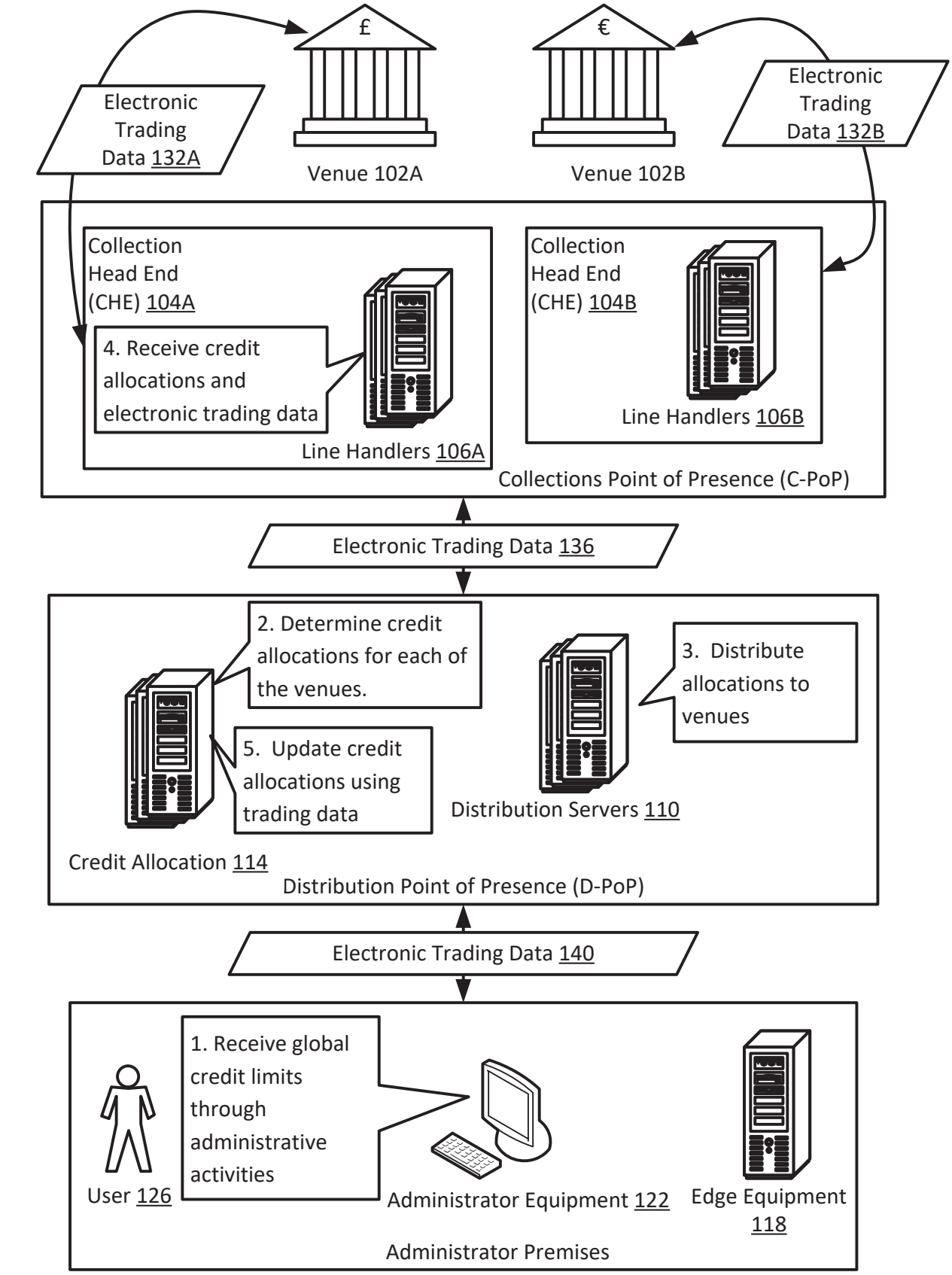
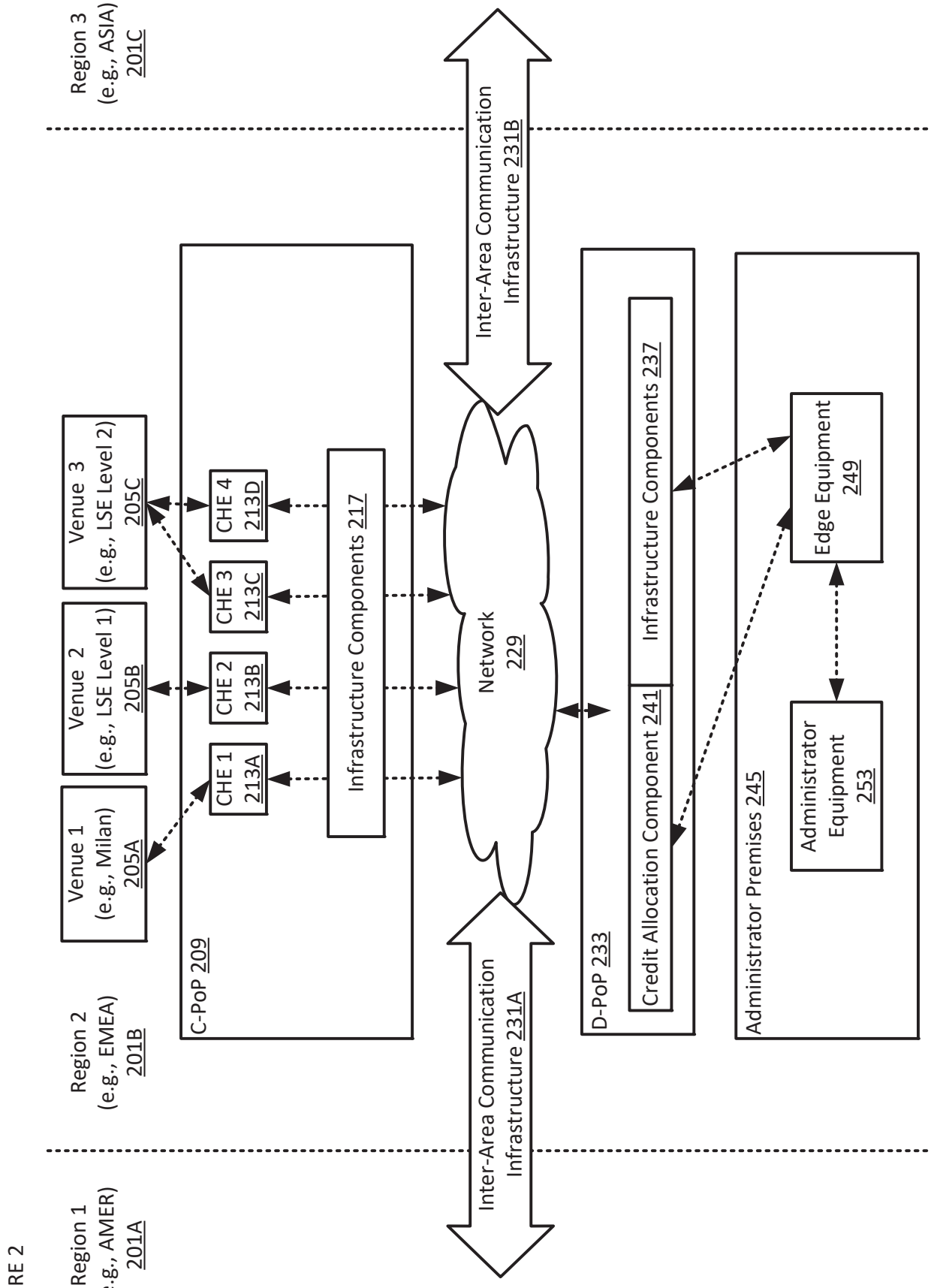

£
€
Electronic Trading Data 132A
Electronic Trading Data 132B
Venue 102A
Venue 102B
Collection Head End (CHE) 104A
4. Receive credit allocations and electronic trading data
Line Handlers 106A
Collection Head End (CHE) 104B
Line Handlers 106B
Collections Point of Presence (C-PoP)
Electronic Trading Data 136
2. Determine credit allocations for each of the venues.
3. Distribute allocations to venues
5. Update credit allocations using trading data
Distribution Servers 110
Credit Allocation 114
Distribution Point of Presence (D-PoP)
Electronic Trading Data 140
1. Receive global credit limits through administrative activities
User 126
Administrator Equipment 122
Edge Equipment 118
Administrator Premises

FIGURE 2


Region 1
(e.g., AMER)
201A
Region 2
(e.g., EMEA)
201B
Region 3
(e.g., ASIA)
201C
Venue 1
(e.g., Milan)
205A
Venue 2
(e.g., LSE Level 1)
205B
Venue 3
(e.g., LSE Level 2)
205C
C-PoP 209
CHE 1
213A
CHE 2
213B
CHE 3
213C
CHE 4
213D
Infrastructure Components 217
Inter-Area Communication
Infrastructure 231A
Inter-Area Communication
Infrastructure 231B
Network
229
D-PoP 233
Credit Allocation Component 241
Infrastructure Components 237
Administrator Premises 245
Edge Equipment
249
Administrator
Equipment
253

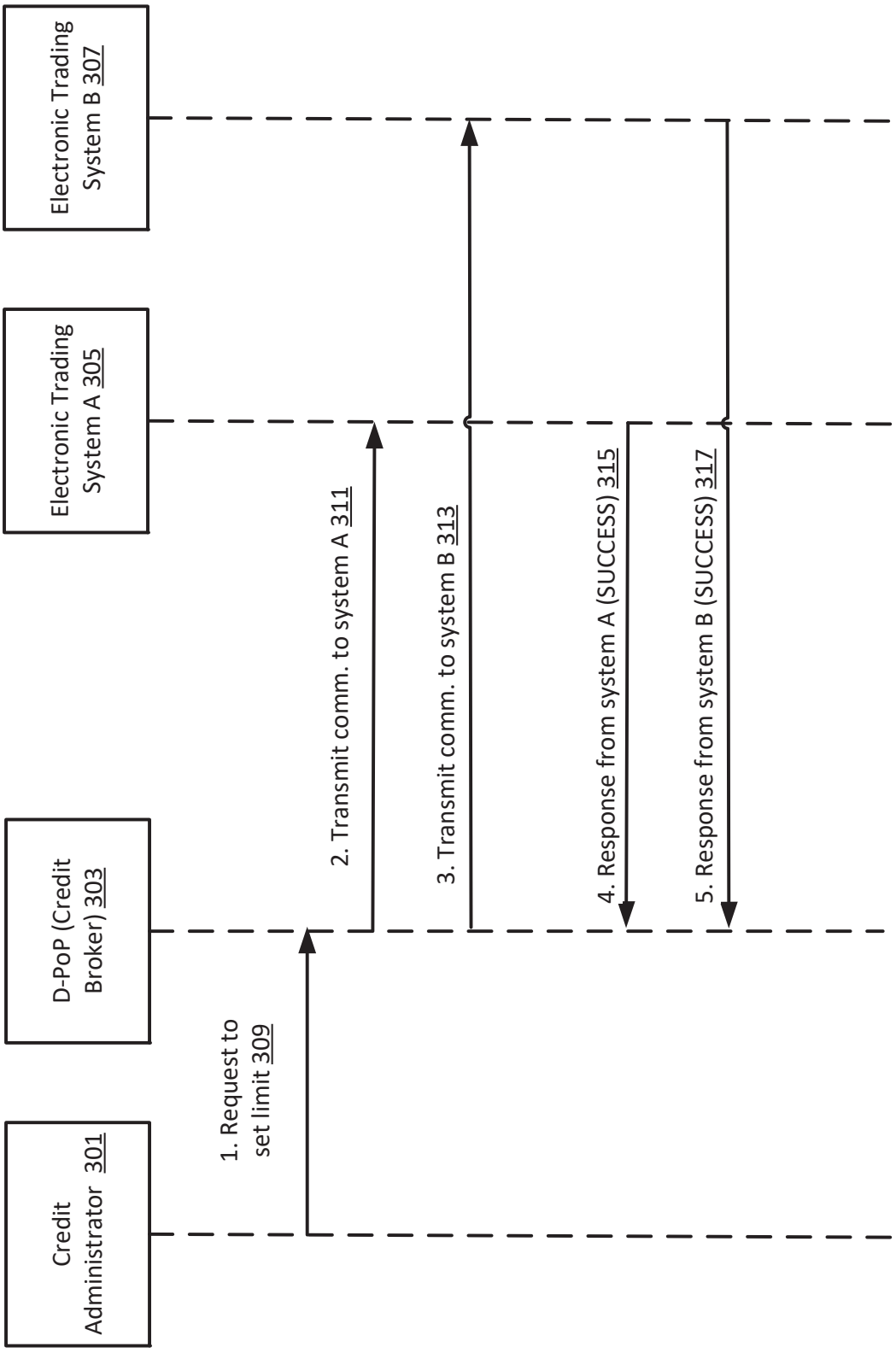

Credit Administrator 301
D-PoP (Credit Broker) 303
Electronic Trading System A 305
Electronic Trading System B 307
1. Request to set limit 309
2. Transmit comm. to system A 311
3. Transmit comm. to system B 313
4. Response from system A (SUCCESS) 315
5. Response from system B (SUCCESS) 317

FIGURE 3

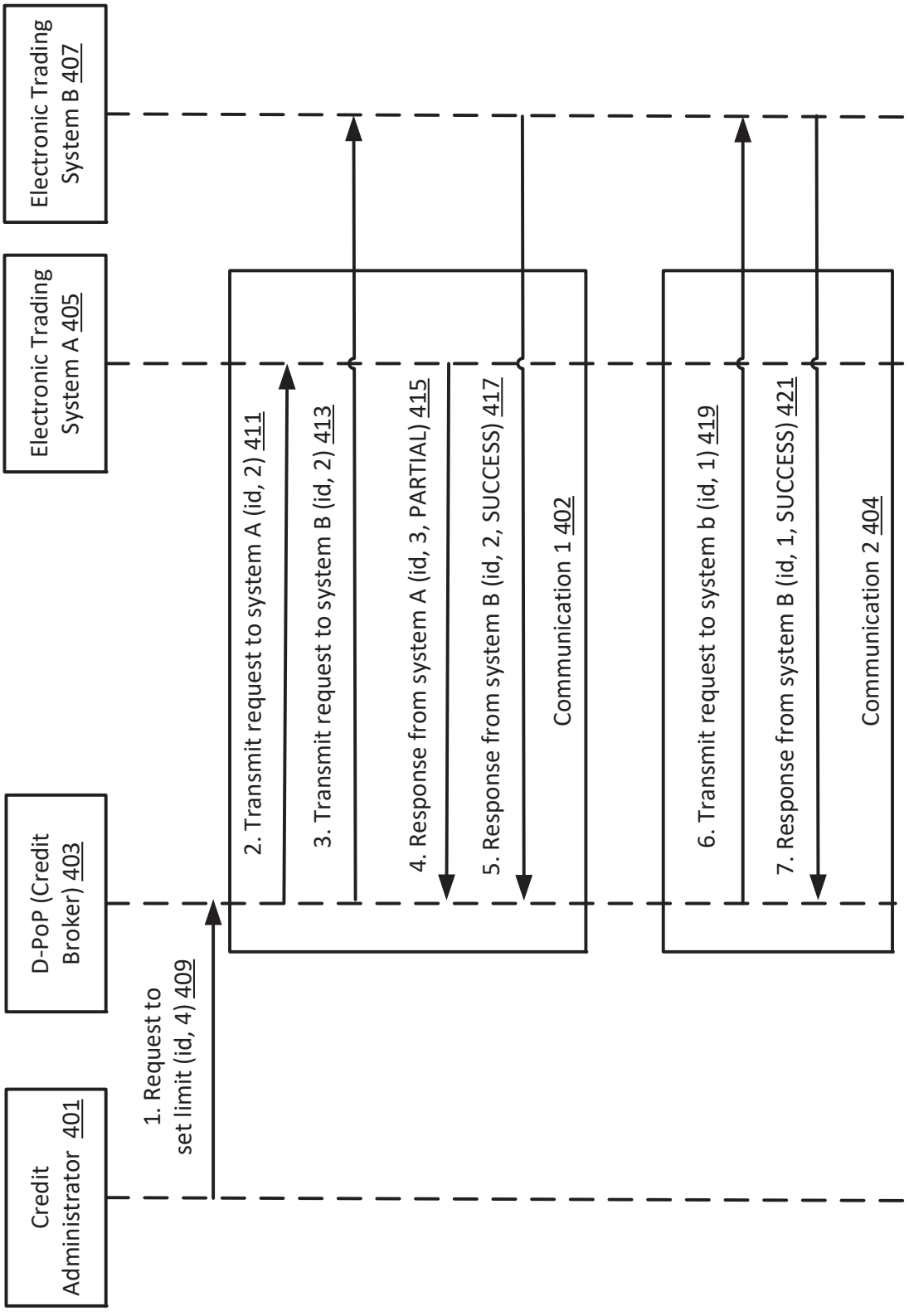

Credit Administrator 401
D-PoP (Credit Broker) 403
Electronic Trading System A 405
Electronic Trading System B 407
1. Request to set limit (id, 4) 409
2. Transmit request to system A (id, 2) 411
3. Transmit request to system B (id, 2) 413
4. Response from system A (id, 3, PARTIAL) 415
5. Response from system B (id, 2, SUCCESS) 417
Communication 1 402
6. Transmit request to system b (id, 1) 419
7. Response from system B (id, 1, SUCCESS) 421
Communication 2 404

FIGURE 4

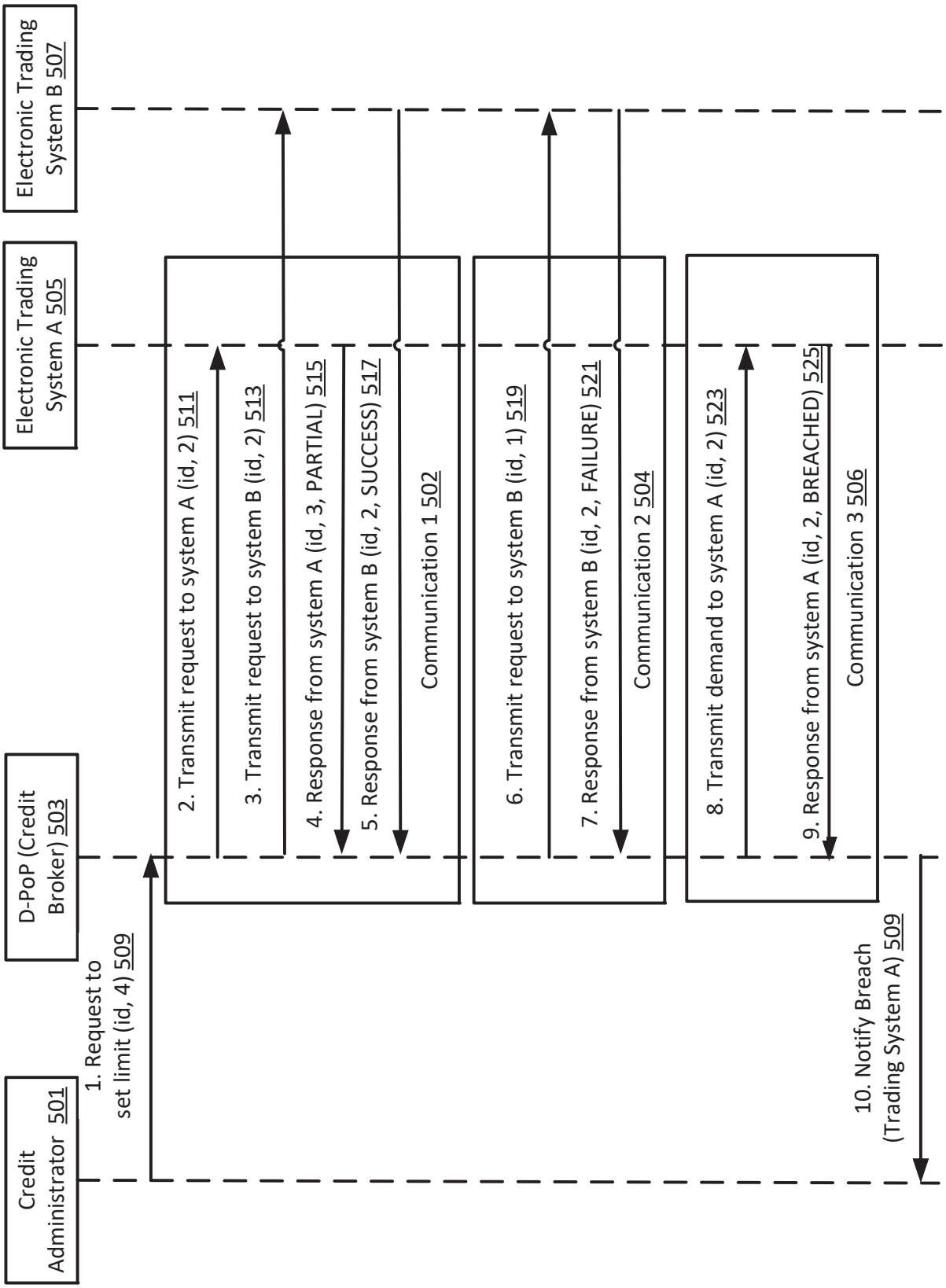

Credit Administrator 501
D-PoP (Credit Broker) 503
Electronic Trading System A 505
Electronic Trading System B 507
1. Request to set limit (id, 4) 509
2. Transmit request to system A (id, 2) 511
3. Transmit request to system B (id, 2) 513
4. Response from system A (id, 3, PARTIAL) 515
5. Response from system B (id, 2, SUCCESS) 517
Communication 1 502
6. Transmit request to system B (id, 1) 519
7. Response from system B (id, 2, FAILURE) 521
Communication 2 504
8. Transmit demand to system A (id, 2) 523
9. Response from system A (id, 2, BREACHED) 525
Communication 3 506
10. Notify Breach (Trading System A) 509

FIGURE 5

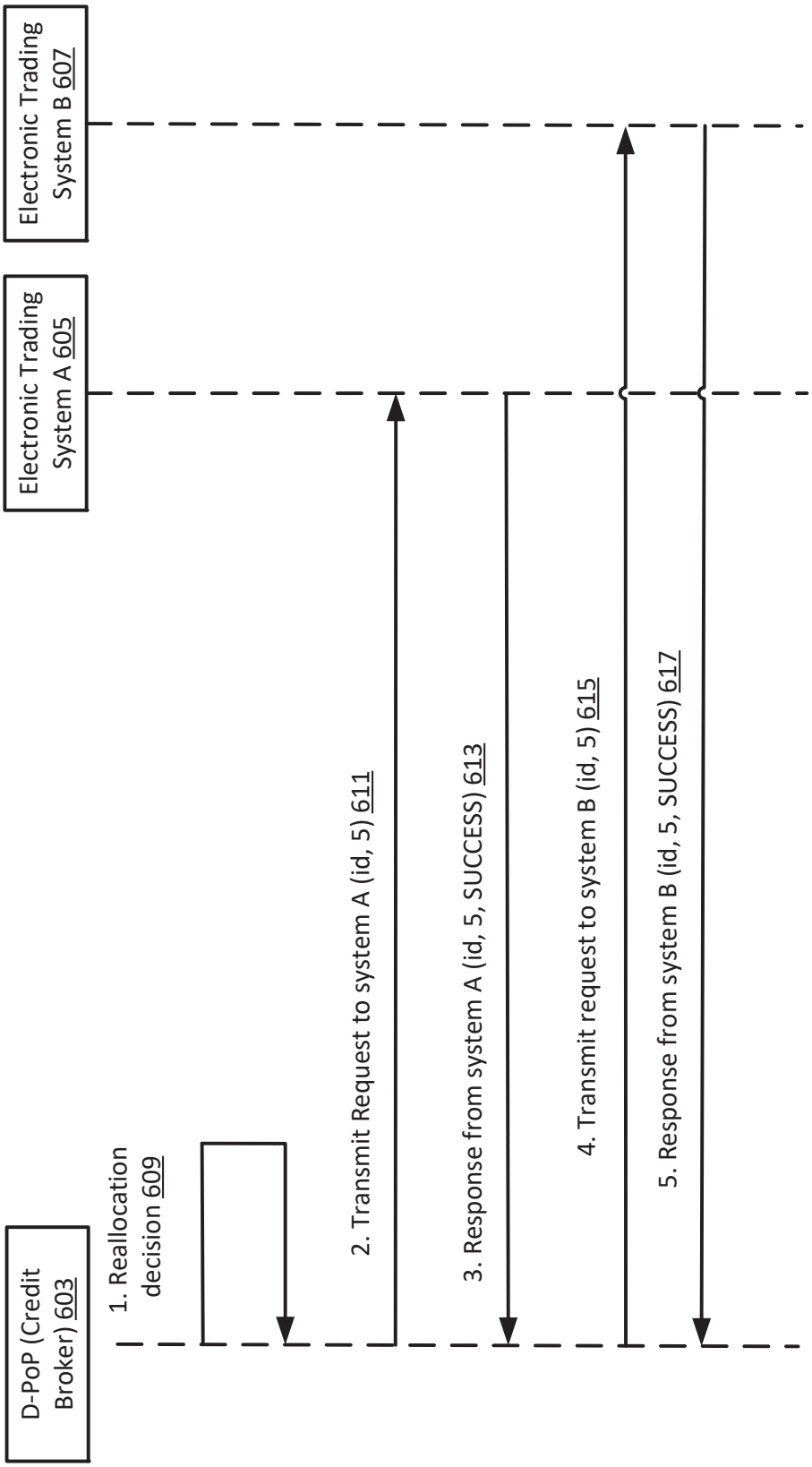

D-PoP (Credit Broker) 603
Electronic Trading System A 605
Electronic Trading System B 607
1. Reallocation decision 609
2. Transmit Request to system A (id, 5) 611
3. Response from system A (id, 5, SUCCESS) 613
4. Transmit request to system B (id, 5) 615
5. Response from system B (id, 5, SUCCESS) 617

FIGURE 6

FIGURE 7

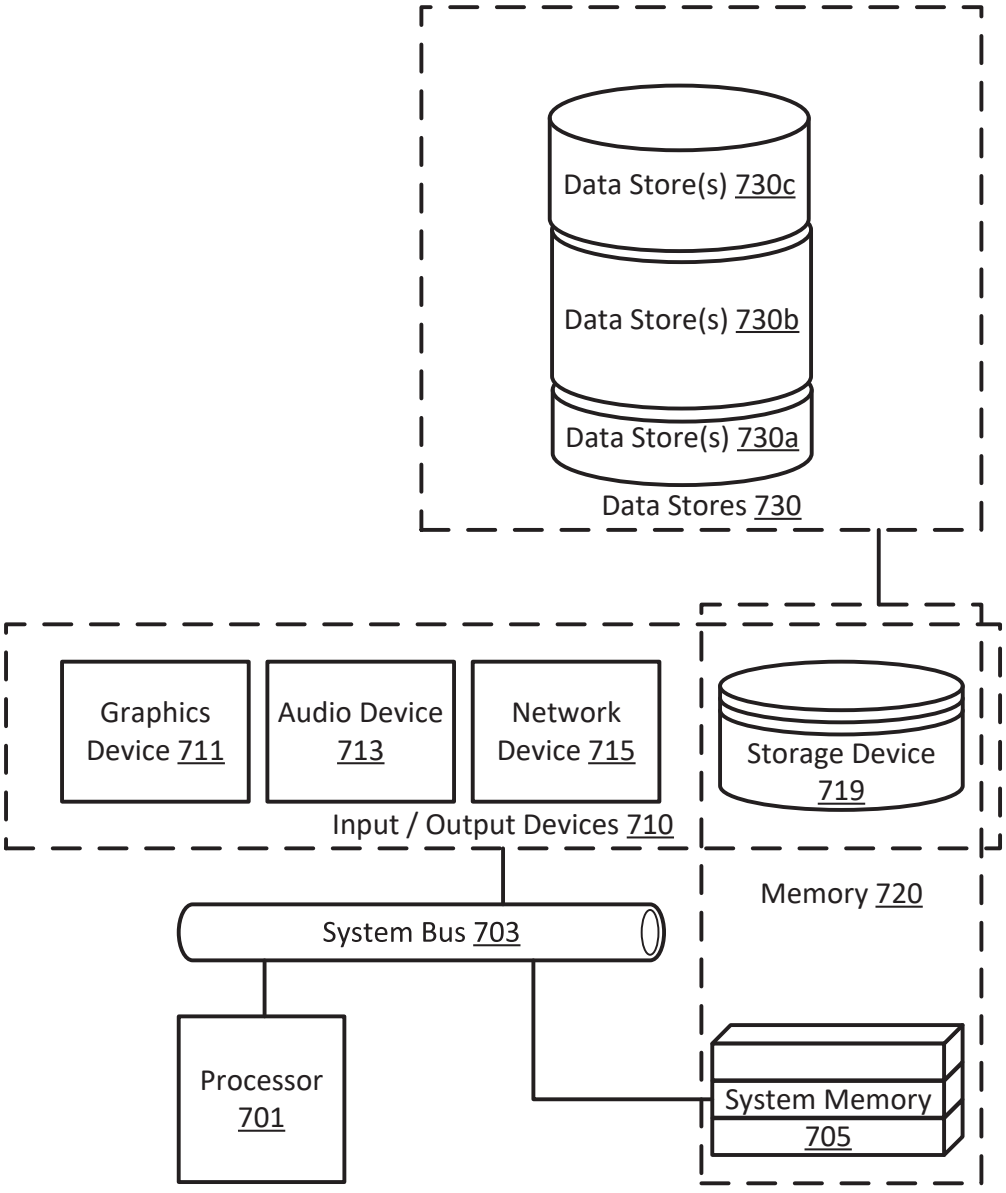
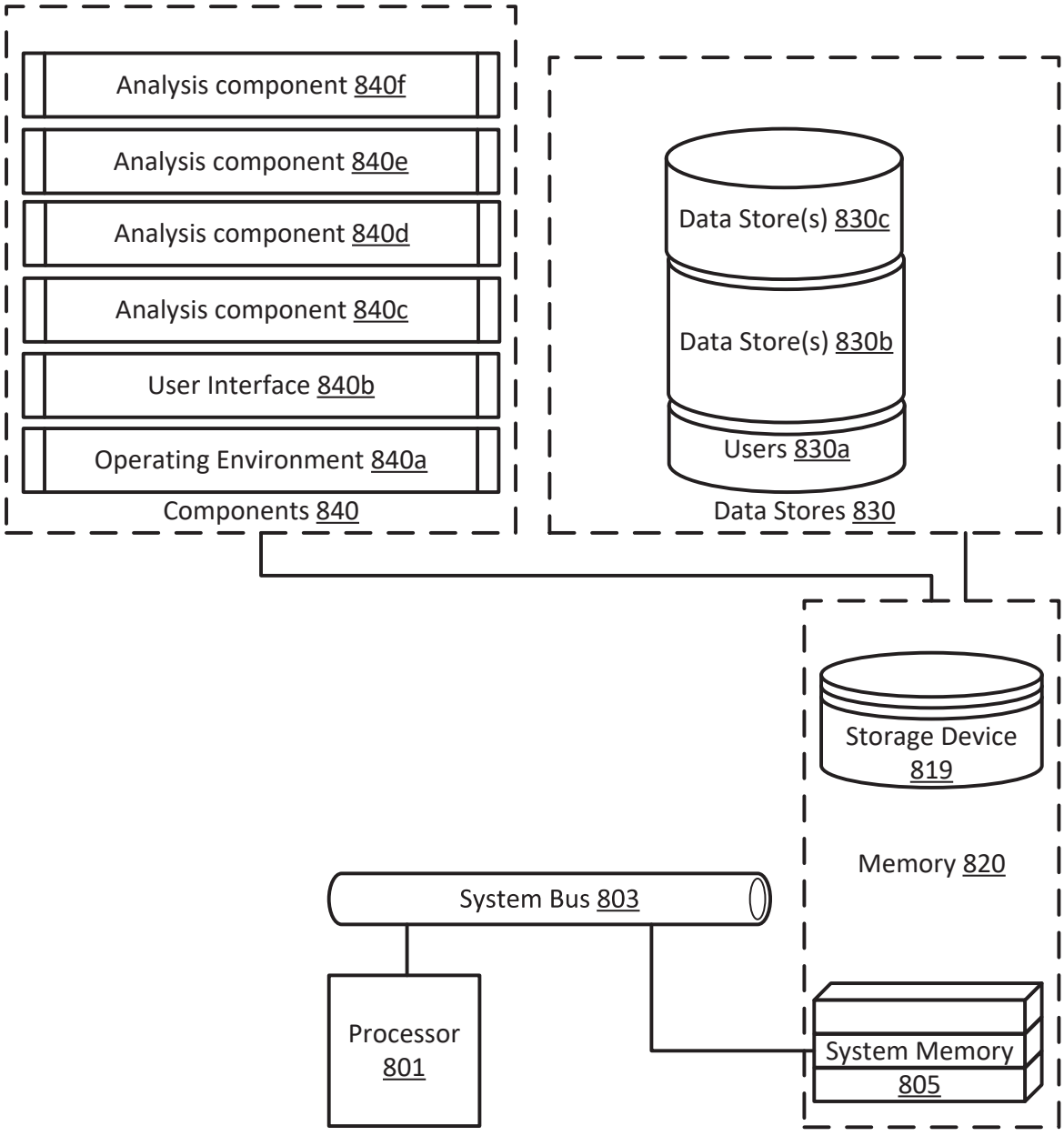

Data Store(s) 730c
Data Store(s) 730b
Data Store(s) 730a
Data Stores 730
Graphics Device 711
Audio Device 713
Network Device 715
Storage Device 719
Input / Output Devices 710
Memory 720
System Bus 703
Processor 701
System Memory 705

FIGURE 8


Analysis component 840f
Analysis component 840e
Analysis component 840d
Analysis component 840c
User Interface 840b
Operating Environment 840a
Components 840
Data Store(s) 830c
Data Store(s) 830b
Users 830a
Data Stores 830
Storage Device 819
Memory 820
System Bus 803
Processor 801
System Memory 805