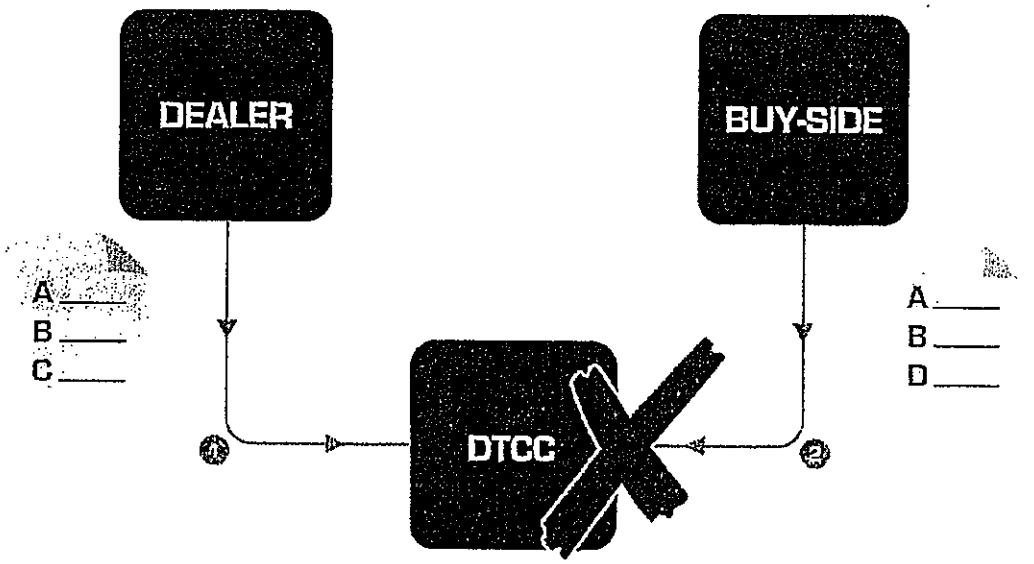


FIG. 1

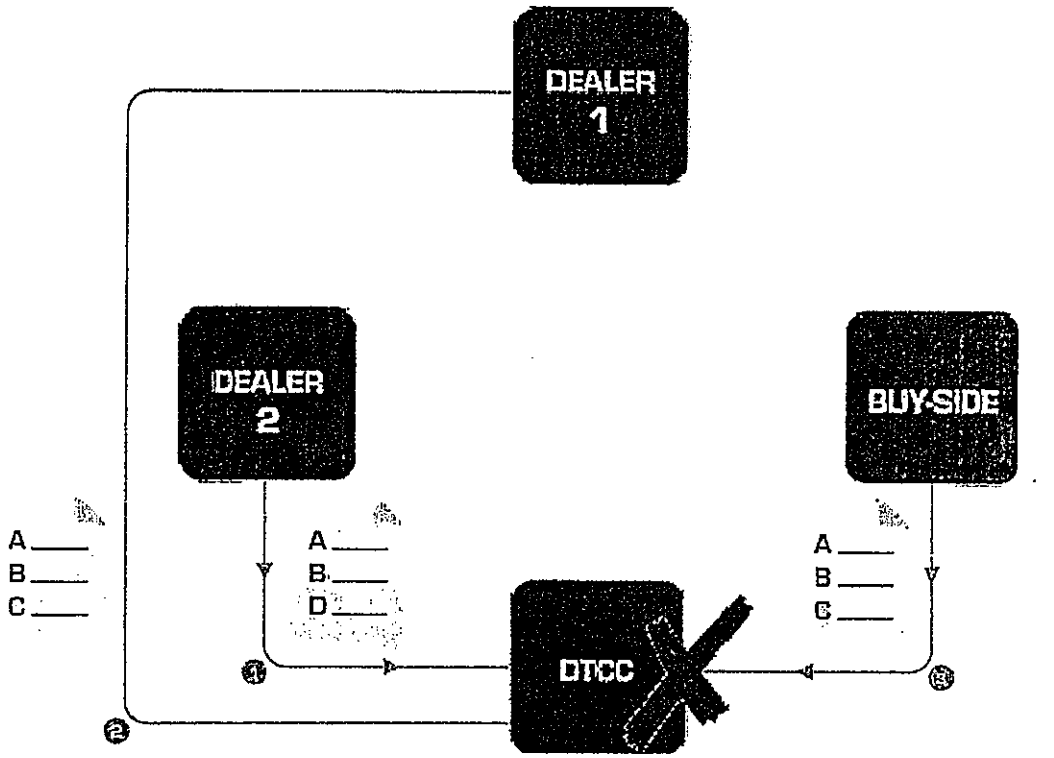


FIG. 2

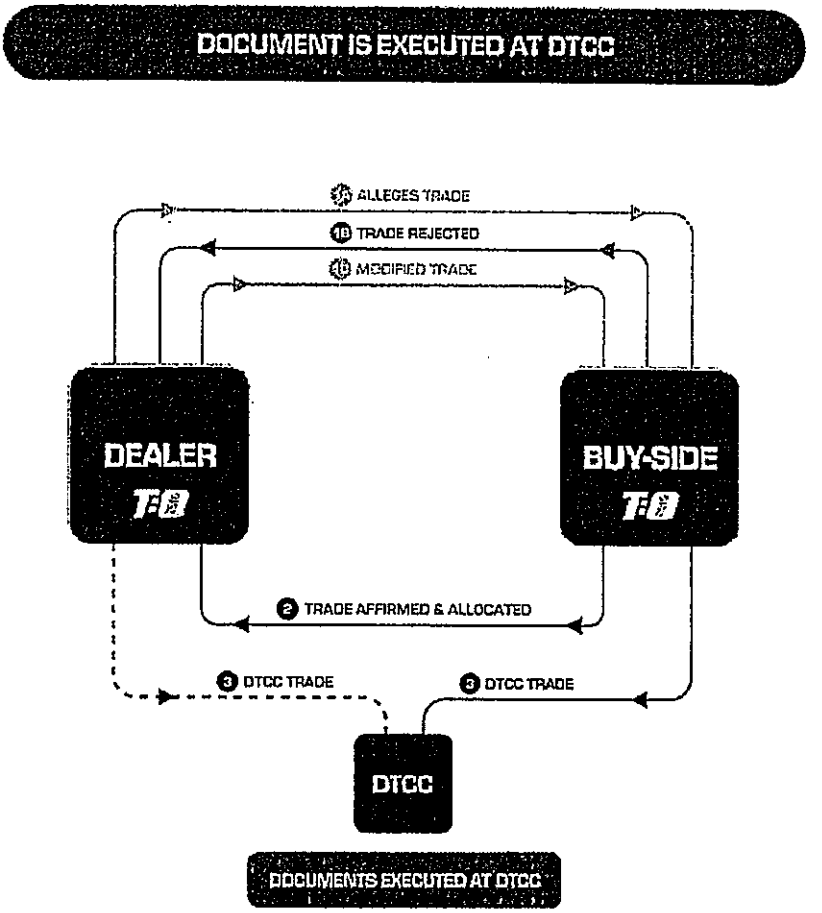

DOCUMENT IS EXECUTED AT DTCC
1 ALLEGES TRADE
1B TRADE REJECTED
1A MODIFIED TRADE
DEALER
T+0
BUY-SIDE
T+0
2 TRADE AFFIRMED & ALLOCATED
3 DTCC TRADE
5 DTCC TRADE
DTCC
DOCUMENTS EXECUTED AT DTCC

FIG. 3

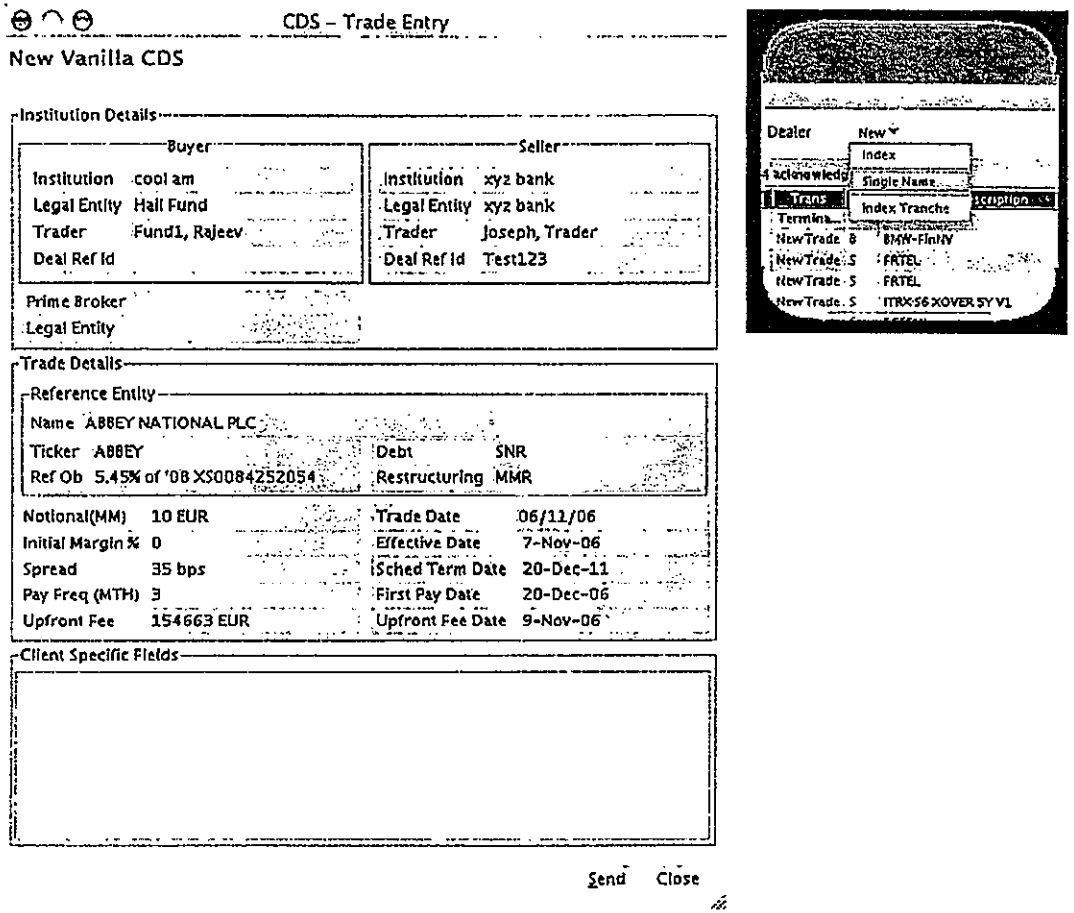

CDS – Trade Entry
New Vanilla CDS
Institution Details
Buyer
Institution cool am
Legal Entity Hall Fund
Trader Fund1, Rajeev
Deal Ref Id
Seller
Institution xyz bank
Legal Entity xyz bank
Trader Joseph, Trader
Deal Ref Id Test123
Prime Broker
Legal Entity
Trade Details
Reference Entity
Name ABBEY NATIONAL PLC
Ticker ABBEY
Ref Ob 5.45% of '08 XS0084252054
Debt SNR
Restructuring MMR
Notional(MM) 10 EUR
Initial Margin % 0
Spread 35 bps
Pay Freq (MTH) 3
Upfront Fee 154663 EUR
Trade Date 06/11/06
Effective Date 7-Nov-06
Sched Term Date 20-Dec-11
First Pay Date 20-Dec-06
Upfront Fee Date 9-Nov-06
Client Specific Fields
Send
Close
Dealer
New
Index
Single Name
Index Tranche
Trans
NewTrade B BMW-FinNV
NewTrade S FRTEL
NewTrade S FRTEL
NewTrade S ITRX S6 XOVER 5Y V1

FIG. 4

CDS – Trade Entry

New Vanilla CDS Index

Institution Details

Buyer		Seller	
Institution	cool am	Institution	abc bank
Legal Entity	Hail Fund	Legal Entity	abc bank
Trader	Fund1, Rajeev	Trader	Dealer1, Joseph
Deal Ref Id		Deal Ref Id	Index123

Prime Broker

Legal Entity

Trade Details

Name	ITRX S6 XOVER 5Y V1	Trade Date	7-Nov-06
Spread	35 bps	Effective Date	20-Sep-06
Notional(MM)	5 EUR	Sched Term Date	20-Dec-11
Upfront Fee	12,555 EUR	First Pay Date	20-Dec-06
Upfront Fee Date	10-Nov-06	Deal Spread	280 bps
		Initial Margin %	0

Client Specific Fields

Send Close

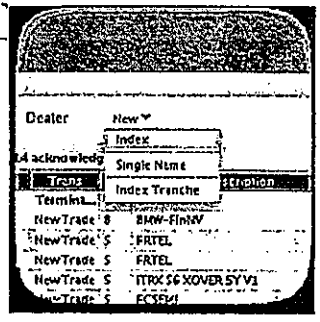


FIG. 5

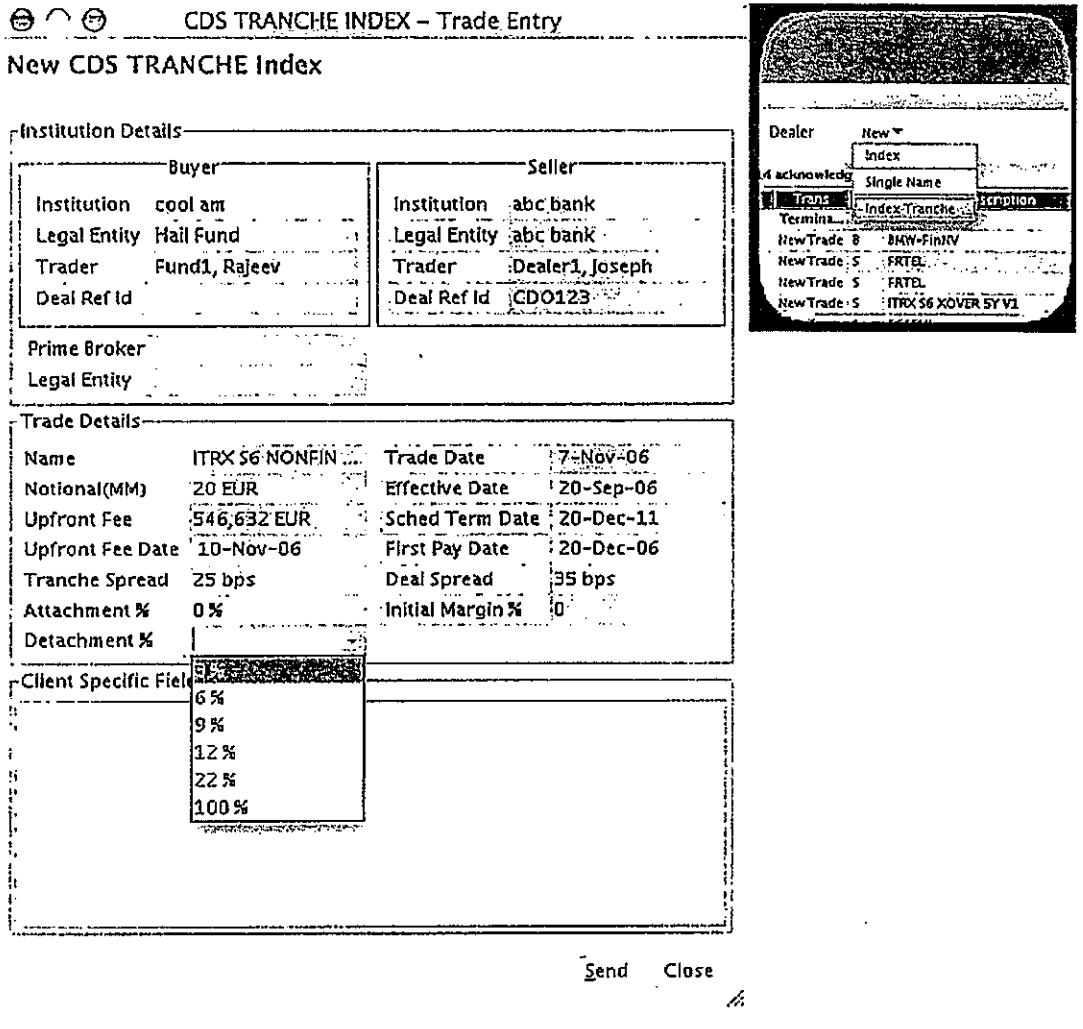

CDS TRANCHE INDEX – Trade Entry
New CDS TRANCHE Index
Institution Details
Buyer
Institution cool am
Legal Entity Hail Fund
Trader Fund1, Rajeev
Deal Ref Id
Seller
Institution abc bank
Legal Entity abc bank
Trader Dealer1, Joseph
Deal Ref Id CDO123
Prime Broker
Legal Entity
Trade Details
Name ITRX S6 NONFIN
Notional(MM) 20 EUR
Upfront Fee 546,632 EUR
Upfront Fee Date 10-Nov-06
Tranche Spread 25 bps
Attachment % 0 %
Detachment %
Trade Date 7-Nov-06
Effective Date 20-Sep-06
Sched Term Date 20-Dec-11
First Pay Date 20-Dec-06
Deal Spread 35 bps
Initial Margin % 0
Client Specific Fiel
6 %
9 %
12 %
22 %
100 %
Send
Close
Dealer
New
Index
Single Name
Trans
Index Tranche
NewTrade B BMW-FinIV
NewTrade S FRTEL
NewTrade S FRTEL
NewTrade S ITRX S6 XOVER 5Y V1

FIG. 6

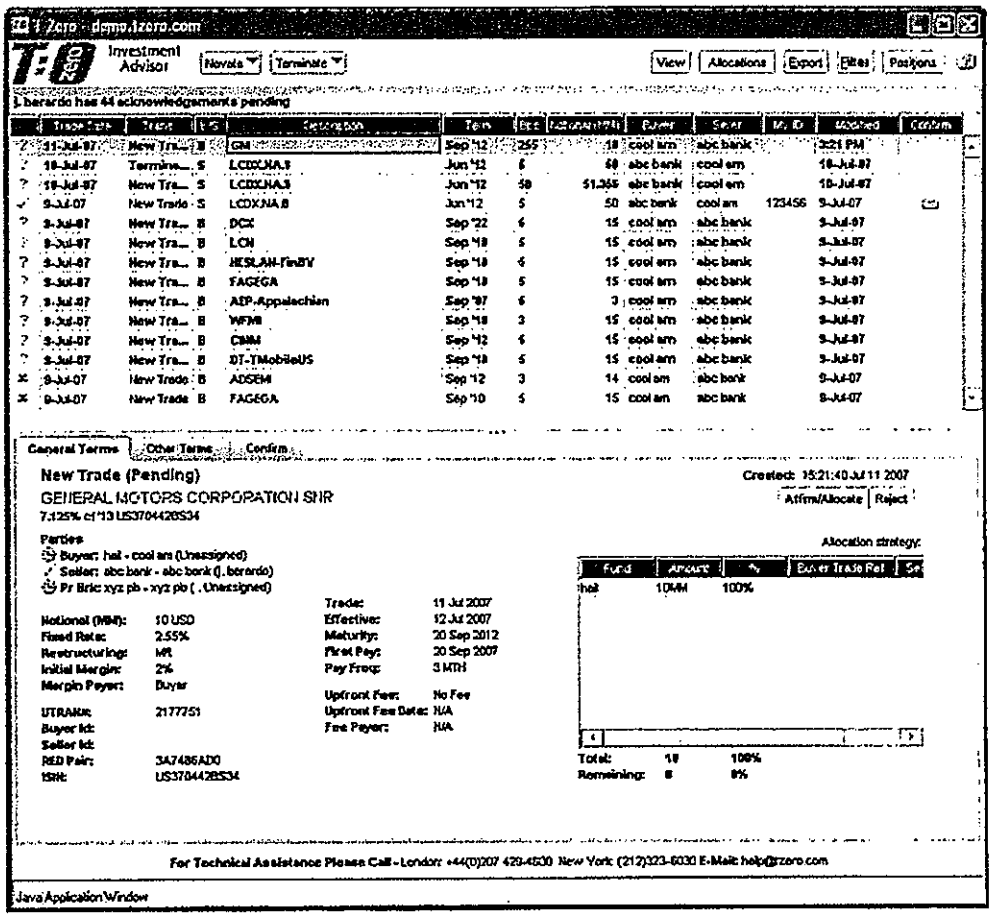

1Zero - demo.1zero.com
Investment Advisor
Novate
Terminate
View
Allocations
Export
Filter
Positions
1 berardo has 44 acknowledgements pending
General Terms
Other Terms
Confirm
New Trade (Pending)
GENERAL MOTORS CORPORATION SNR
7.125% of '13 US3704426S34
Created: 15:21:40 Jul 11 2007
Affirm/Allocate
Reject
Parties
Buyer: hal - cool am (Unassigned)
Seller: abc bank - abc bank (J. berardo)
Pr Brkr: xyz pb - xyz pb (.Unassigned)
Allocation strategy:
Notional (MM): 10 USD
Fixed Rate: 2.55%
Restructuring: MR
Initial Margin: 2%
Margin Payer: Buyer
UTRANN: 2177751
Buyer Id:
Seller Id:
RED Pair: 3A7486AD0
ISIN: US3704426S34
Trade: 11 Jul 2007
Effective: 12 Jul 2007
Maturity: 20 Sep 2012
First Pay: 20 Sep 2007
Pay Freq: 3 MTH
Upfront Fee: No Fee
Upfront Fee Date: N/A
Fee Payer: N/A
hal 10MM 100%
Total: 10 100%
Remaining: 0 0%
For Technical Assistance Please Call - London: +44(0)207 429-4530 New York: (212)323-6030 E-Mail: help@1zero.com
Java Application Window

Figure 7

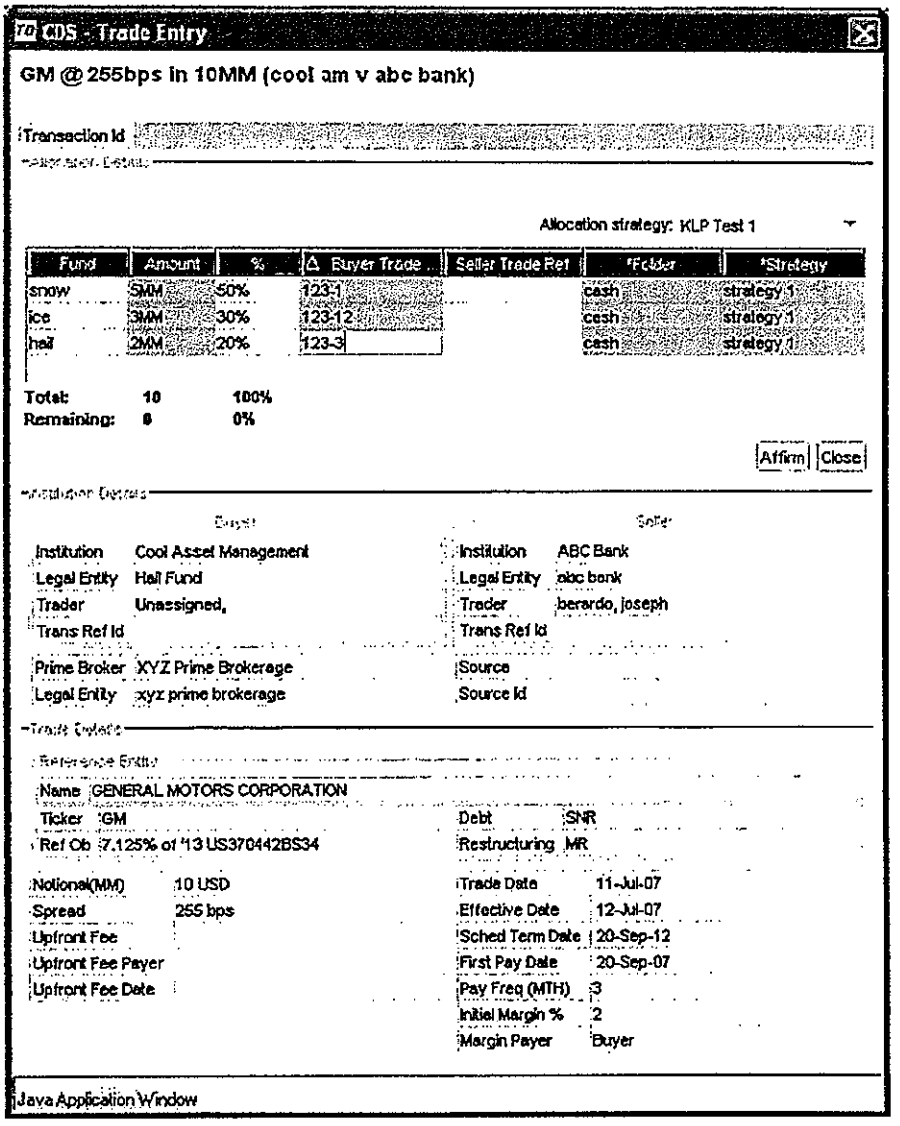

CDS - Trade Entry
GM @ 255bps in 10MM (cool am v abc bank)
Transaction Id
Allocation strategy: KLP Test 1
Fund
Amount
%
Buyer Trade ..
Seller Trade Ref
*Folder
*Strategy
snow
5MM
50%
123-1
cash
strategy 1
ice
3MM
30%
123-2
cash
strategy 1
hail
2MM
20%
123-3
cash
strategy 1
Total:
10
100%
Remaining:
0
0%
Affirm
Close
Institution
Cool Asset Management
Legal Entity
Hail Fund
Trader
Unassigned,
Trans Ref Id
Prime Broker
XYZ Prime Brokerage
Legal Entity
xyz prime brokerage
Institution
ABC Bank
Legal Entity
abc bank
Trader
berardo, joseph
Trans Ref Id
Source
Source Id
Name
GENERAL MOTORS CORPORATION
Ticker
GM
Ref Ob
7.125% of '13 US370442BS34
Debt
SNR
Restructuring
MR
Notional(MM)
10 USD
Spread
255 bps
Upfront Fee
Upfront Fee Payer
Upfront Fee Date
Trade Date
11-Jul-07
Effective Date
12-Jul-07
Sched Term Date
20-Sep-12
First Pay Date
20-Sep-07
Pay Freq (MTH)
3
Initial Margin %
2
Margin Payer
Buyer
Java Application Window

Figure 8

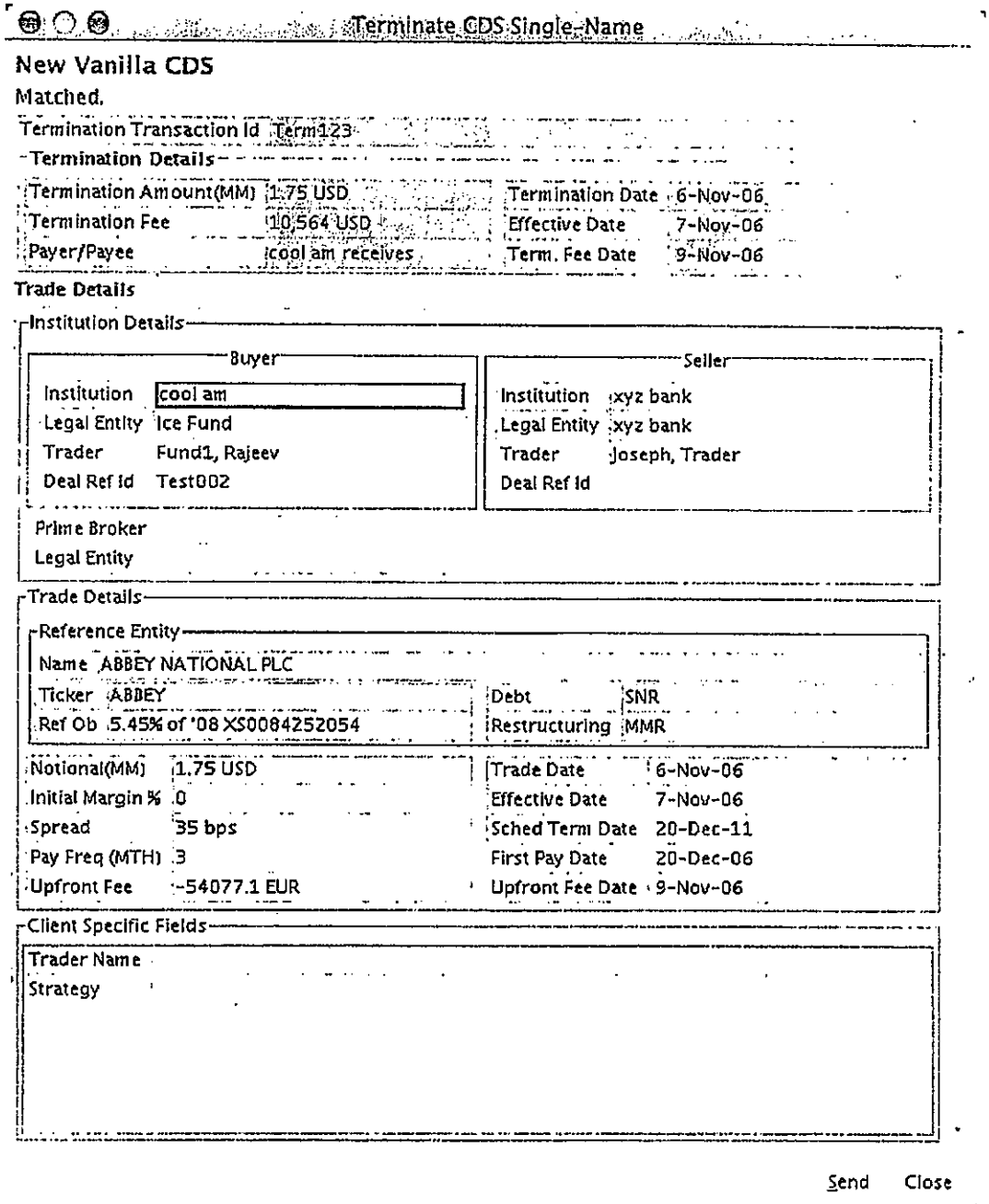

Terminate CDS Single-Name
New Vanilla CDS
Matched.
Termination Transaction Id Term123
Termination Details
Termination Amount(MM) 1.75 USD
Termination Fee 10,564 USD
Payer/Payee cool am receives
Termination Date 6-Nov-06
Effective Date 7-Nov-06
Term. Fee Date 9-Nov-06
Trade Details
Institution Details
Buyer
Institution cool am
Legal Entity Ice Fund
Trader Fund1, Rajeev
Deal Ref Id Test002
Seller
Institution xyz bank
Legal Entity xyz bank
Trader Joseph, Trader
Deal Ref Id
Prime Broker
Legal Entity
Trade Details
Reference Entity
Name ABBEY NATIONAL PLC
Ticker ABBEY
Ref Ob 5.45% of '08 XS0084252054
Debt SNR
Restructuring MMR
Notional(MM) 1.75 USD
Initial Margin % 0
Spread 35 bps
Pay Freq (MTH) 3
Upfront Fee -54077.1 EUR
Trade Date 6-Nov-06
Effective Date 7-Nov-06
Sched Term Date 20-Dec-11
First Pay Date 20-Dec-06
Upfront Fee Date 9-Nov-06
Client Specific Fields
Trader Name
Strategy
Send
Close

FIG. 9

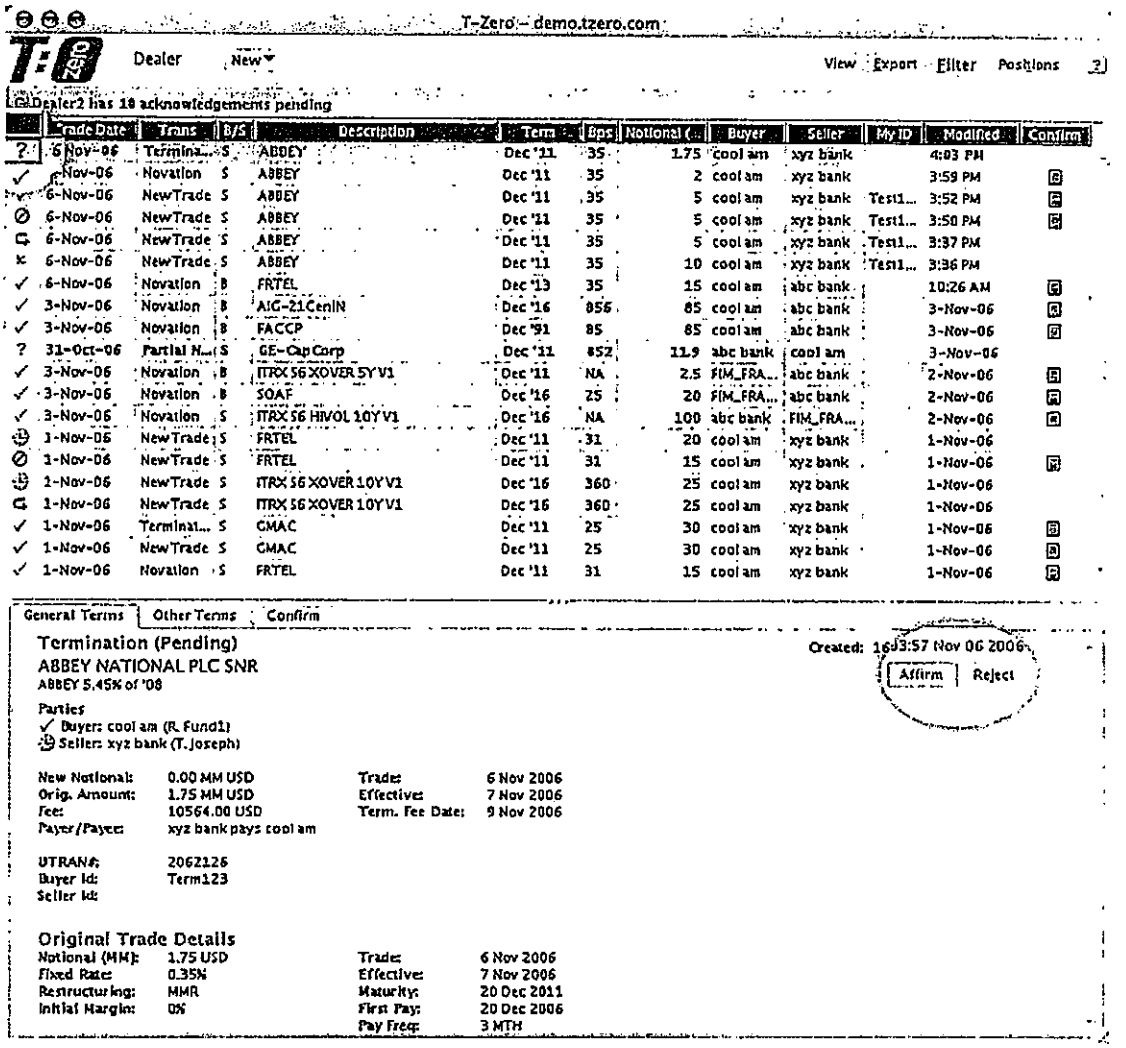

T-Zero – demo.tzero.com
Dealer
New
View
Export
Filter
Positions
Dealer2 has 18 acknowledgements pending
Trade Date | Trans | B/S | Description | Term | Bps | Notional | Buyer | Seller | My ID | Modified | Confirm
6-Nov-06 | Termina... | S | ABBEY | Dec '11 | 35 | 1.75 | cool am | xyz bank | | 4:03 PM
6-Nov-06 | Novation | S | ABBEY | Dec '11 | 35 | 2 | cool am | xyz bank | | 3:59 PM
6-Nov-06 | NewTrade | S | ABBEY | Dec '11 | 35 | 5 | cool am | xyz bank | Test1... | 3:52 PM
6-Nov-06 | NewTrade | S | ABBEY | Dec '11 | 35 | 5 | cool am | xyz bank | Test1... | 3:50 PM
6-Nov-06 | NewTrade | S | ABBEY | Dec '11 | 35 | 5 | cool am | xyz bank | Test1... | 3:37 PM
6-Nov-06 | NewTrade | S | ABBEY | Dec '11 | 35 | 10 | cool am | xyz bank | Test1... | 3:36 PM
6-Nov-06 | Novation | B | FRTEL | Dec '13 | 35 | 15 | cool am | abc bank | | 10:26 AM
3-Nov-06 | Novation | B | AIG-21CenIN | Dec '16 | 856 | 85 | cool am | abc bank | | 3-Nov-06
3-Nov-06 | Novation | B | FACCP | Dec '91 | 85 | 85 | cool am | abc bank | | 3-Nov-06
31-Oct-06 | Partial N... | S | GE-CapCorp | Dec '11 | 852 | 11.9 | abc bank | cool am | | 3-Nov-06
3-Nov-06 | Novation | B | ITRX S6 XOVER 5Y V1 | Dec '11 | NA | 2.5 | FIM_FRA... | abc bank | | 2-Nov-06
3-Nov-06 | Novation | B | SOAF | Dec '16 | 25 | 20 | FIM_FRA... | abc bank | | 2-Nov-06
3-Nov-06 | Novation | S | ITRX S6 HIVOL 10Y V1 | Dec '16 | NA | 100 | abc bank | FIM_FRA... | | 2-Nov-06
1-Nov-06 | NewTrade | S | FRTEL | Dec '11 | 31 | 20 | cool am | xyz bank | | 1-Nov-06
1-Nov-06 | NewTrade | S | FRTEL | Dec '11 | 31 | 15 | cool am | xyz bank | | 1-Nov-06
1-Nov-06 | NewTrade | S | ITRX S6 XOVER 10Y V1 | Dec '16 | 360 | 25 | cool am | xyz bank | | 1-Nov-06
1-Nov-06 | NewTrade | S | ITRX S6 XOVER 10Y V1 | Dec '16 | 360 | 25 | cool am | xyz bank | | 1-Nov-06
1-Nov-06 | Terminat... | S | GMAC | Dec '11 | 25 | 30 | cool am | xyz bank | | 1-Nov-06
1-Nov-06 | NewTrade | S | GMAC | Dec '11 | 25 | 30 | cool am | xyz bank | | 1-Nov-06
1-Nov-06 | Novation | S | FRTEL | Dec '11 | 31 | 15 | cool am | xyz bank | | 1-Nov-06
General Terms
Other Terms
Confirm
Termination (Pending)
ABBEY NATIONAL PLC SNR
ABBEY 5.45% of '08
Created: 16:33:57 Nov 06 2006
Affirm
Reject
Parties
Buyer: cool am (R. Fund1)
Seller: xyz bank (T. Joseph)
New Notional: 0.00 MM USD
Orig. Amount: 1.75 MM USD
Fee: 10564.00 USD
Payer/Payee: xyz bank pays cool am
Trade: 6 Nov 2006
Effective: 7 Nov 2006
Term. Fee Date: 9 Nov 2006
UTRAN#: 2062126
Buyer Id: Term123
Seller Id:
Original Trade Details
Notional (MM): 1.75 USD
Fixed Rate: 0.35%
Restructuring: MMR
Initial Margin: 0%
Trade: 6 Nov 2006
Effective: 7 Nov 2006
Maturity: 20 Dec 2011
First Pay: 20 Dec 2006
Pay Freq: 3 MTH

FIG.10

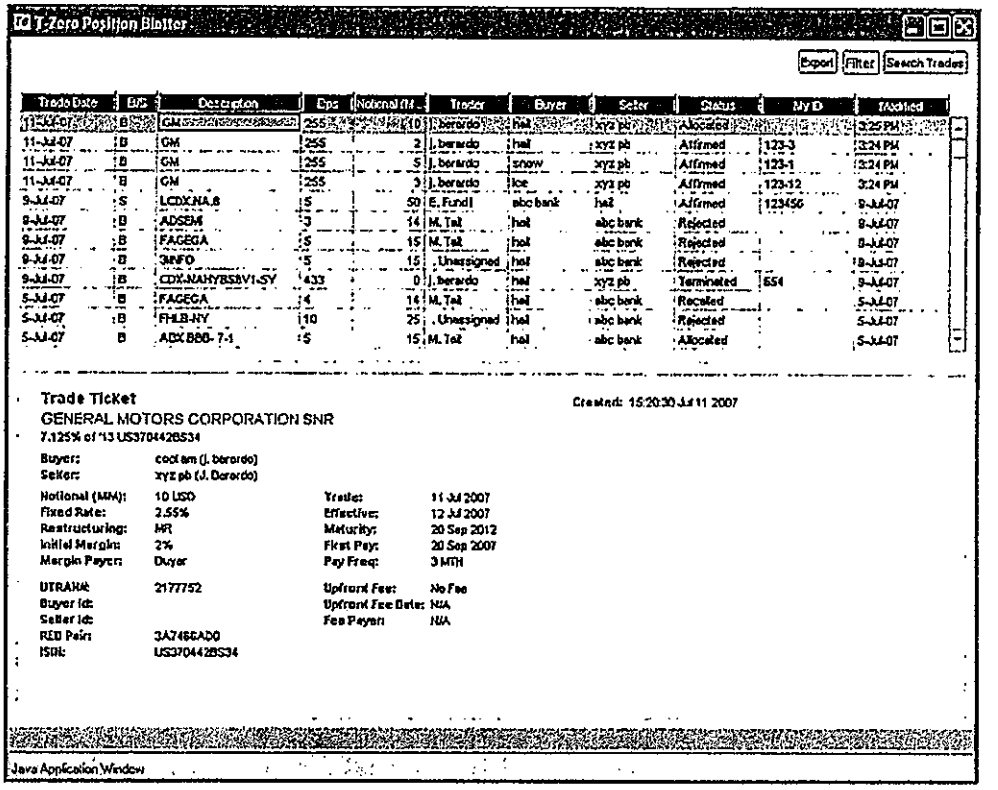

T-Zero Position Blotter
Export
Filter
Search Trades
Trade Date
B/S
Description
Qty
Notional (M)
Trader
Buyer
Seller
Status
My ID
Modified
11-Jul-07 B GM 255 10 berardo hal xyz pb Allocated 3:25 PM
11-Jul-07 B GM 255 2 J. berardo hal xyz pb Affirmed 123-3 3:24 PM
11-Jul-07 B GM 255 5 J. berardo snow xyz pb Affirmed 123-1 3:24 PM
11-Jul-07 B GM 255 3 J. berardo ice xyz pb Affirmed 123-12 3:24 PM
9-Jul-07 S LCDX.NA.8 5 50 E. Fundl abc bank hal Affirmed 123456 9-Jul-07
9-Jul-07 B ADSEM 3 14 M. Tal hal abc bank Rejected 9-Jul-07
9-Jul-07 B FAGEGA 5 15 M. Tal hal abc bank Rejected 9-Jul-07
9-Jul-07 B 3MFD 5 15 . Unassigned hal abc bank Rejected 9-Jul-07
9-Jul-07 B CDX-NAHYBSBV1-SY 433 0 J. berardo hal xyz pb Terminated 654 9-Jul-07
5-Jul-07 B FAGEGA 4 14 M. Tal hal abc bank Recalled 5-Jul-07
5-Jul-07 B FHLB-NY 10 25 . Unassigned hal abc bank Rejected 5-Jul-07
5-Jul-07 B ADX BBB- 7-1 5 15 M. Tal hal abc bank Allocated 5-Jul-07
Trade Ticket
Created: 15:20:30 Jul 11 2007
GENERAL MOTORS CORPORATION SNR
7.125% of '13 US370442BS34
Buyer: coctam (J. berardo)
Seller: xyz pb (J. Berardo)
Notional (MM): 10 USD
Fixed Rate: 2.55%
Restructuring: MR
Initial Margin: 2%
Margin Payer: Buyer
Trade: 11 Jul 2007
Effective: 12 Jul 2007
Maturity: 20 Sep 2012
First Pay: 20 Sep 2007
Pay Freq: 3 MTH
DTRARA: 2177752
Buyer Id:
Seller Id:
RED Pair: 3A746AD0
ISIN: US370442BS34
Upfront Fee: No Fee
Upfront Fee Date: N/A
Fee Payer: N/A
Java Application Window

FIG. 11

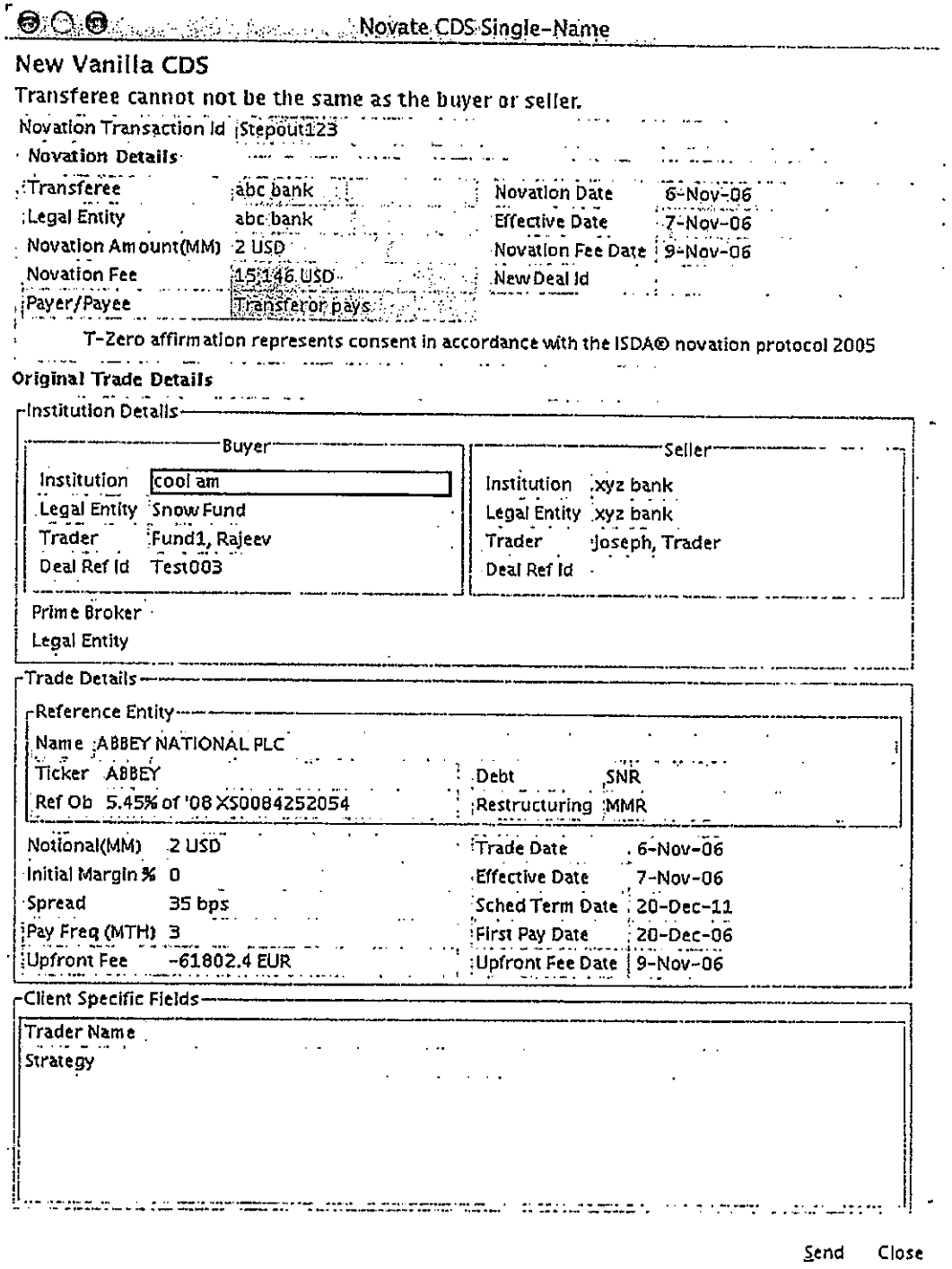

Novate CDS Single-Name
New Vanilla CDS
Transferee cannot not be the same as the buyer or seller.
Novation Transaction Id Stepout123
Novation Details
Transferee abc bank
Legal Entity abc bank
Novation Amount(MM) 2 USD
Novation Fee 15,146 USD
Payer/Payee Transferor pays
Novation Date 6-Nov-06
Effective Date 7-Nov-06
Novation Fee Date 9-Nov-06
New Deal Id
T-Zero affirmation represents consent in accordance with the ISDA® novation protocol 2005
Original Trade Details
Institution Details
Buyer
Institution cool am
Legal Entity Snow Fund
Trader Fund1, Rajeev
Deal Ref Id Test003
Seller
Institution xyz bank
Legal Entity xyz bank
Trader Joseph, Trader
Deal Ref Id
Prime Broker
Legal Entity
Trade Details
Reference Entity
Name ABBEY NATIONAL PLC
Ticker ABBEY
Ref Ob 5.45% of '08 XS0084252054
Debt SNR
Restructuring MMR
Notional(MM) 2 USD
Initial Margin % 0
Spread 35 bps
Pay Freq (MTH) 3
Upfront Fee -61802.4 EUR
Trade Date 6-Nov-06
Effective Date 7-Nov-06
Sched Term Date 20-Dec-11
First Pay Date 20-Dec-06
Upfront Fee Date 9-Nov-06
Client Specific Fields
Trader Name
Strategy
Send
Close

FIG. 12

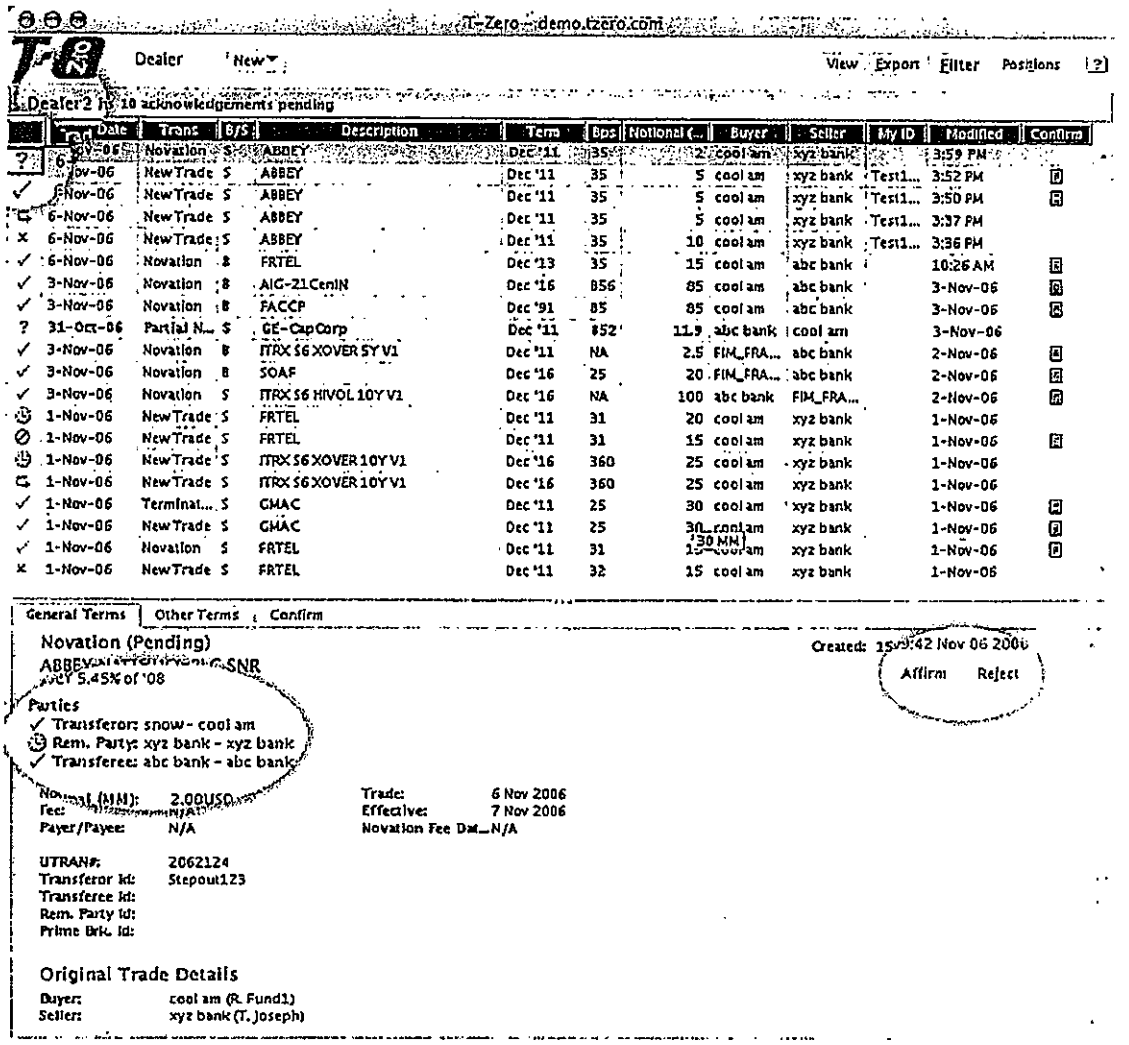

T-Zero - demo.tzero.com
Dealer
New
View
Export
Filter
Positions
Dealer2 has 10 acknowledgements pending
Tag
Date
Trans
B/S
Description
Term
Bps
Notional (...
Buyer
Seller
My ID
Modified
Confirm
6-Nov-06 NewTrade $ ABBEY Dec '11 35 5 cool am xyz bank Test1... 3:52 PM
6-Nov-06 NewTrade $ ABBEY Dec '11 35 5 cool am xyz bank Test1... 3:50 PM
6-Nov-06 NewTrade $ ABBEY Dec '11 35 5 cool am xyz bank Test1... 3:37 PM
6-Nov-06 NewTrade $ ABBEY Dec '11 35 10 cool am xyz bank Test1... 3:36 PM
6-Nov-06 Novation $ FRTEL Dec '13 35 15 cool am abc bank 10:26 AM
3-Nov-06 Novation $ AIG-21CenIN Dec '16 856 85 cool am abc bank 3-Nov-06
3-Nov-06 Novation $ FACCP Dec '91 85 85 cool am abc bank 3-Nov-06
31-Oct-06 Partial N... $ GE-CapCorp Dec '11 852 11.9 abc bank cool am 3-Nov-06
3-Nov-06 Novation $ ITRX S6 XOVER 5Y V1 Dec '11 NA 2.5 FIM_FRA... abc bank 2-Nov-06
3-Nov-06 Novation $ SOAF Dec '16 25 20 FIM_FRA... abc bank 2-Nov-06
3-Nov-06 Novation $ ITRX S6 HIVOL 10Y V1 Dec '16 NA 100 abc bank FIM_FRA... 2-Nov-06
1-Nov-06 NewTrade $ FRTEL Dec '11 31 20 cool am xyz bank 1-Nov-06
1-Nov-06 NewTrade $ FRTEL Dec '11 31 15 cool am xyz bank 1-Nov-06
1-Nov-06 NewTrade $ ITRX S6 XOVER 10Y V1 Dec '16 360 25 cool am xyz bank 1-Nov-06
1-Nov-06 NewTrade $ ITRX S6 XOVER 10Y V1 Dec '16 360 25 cool am xyz bank 1-Nov-06
1-Nov-06 Terminat... $ GMAC Dec '11 25 30 cool am xyz bank 1-Nov-06
1-Nov-06 NewTrade $ GMAC Dec '11 25 30 cool am xyz bank 1-Nov-06
1-Nov-06 Novation $ FRTEL Dec '11 31 15 cool am xyz bank 1-Nov-06
1-Nov-06 NewTrade $ FRTEL Dec '11 32 15 cool am xyz bank 1-Nov-06
(30 MM)
General Terms
Other Terms
Confirm
Novation (Pending)
ABBEY
SNR
5.45% of '08
Created: 15:59:42 Nov 06 2006
Affirm
Reject
Parties
Transferor: snow - cool am
Rem. Party: xyz bank - xyz bank
Transferee: abc bank - abc bank
Notional (MM): 2.00USD
Fee: N/A
Payer/Payee: N/A
Trade: 6 Nov 2006
Effective: 7 Nov 2006
Novation Fee Dat... N/A
UTRAN#: 2062124
Transferor Id: Stepout123
Transferee Id:
Rem. Party Id:
Prime Brk. Id:
Original Trade Details
Buyer: cool am (R. Fund1)
Seller: xyz bank (T. Joseph)

FIG. 13

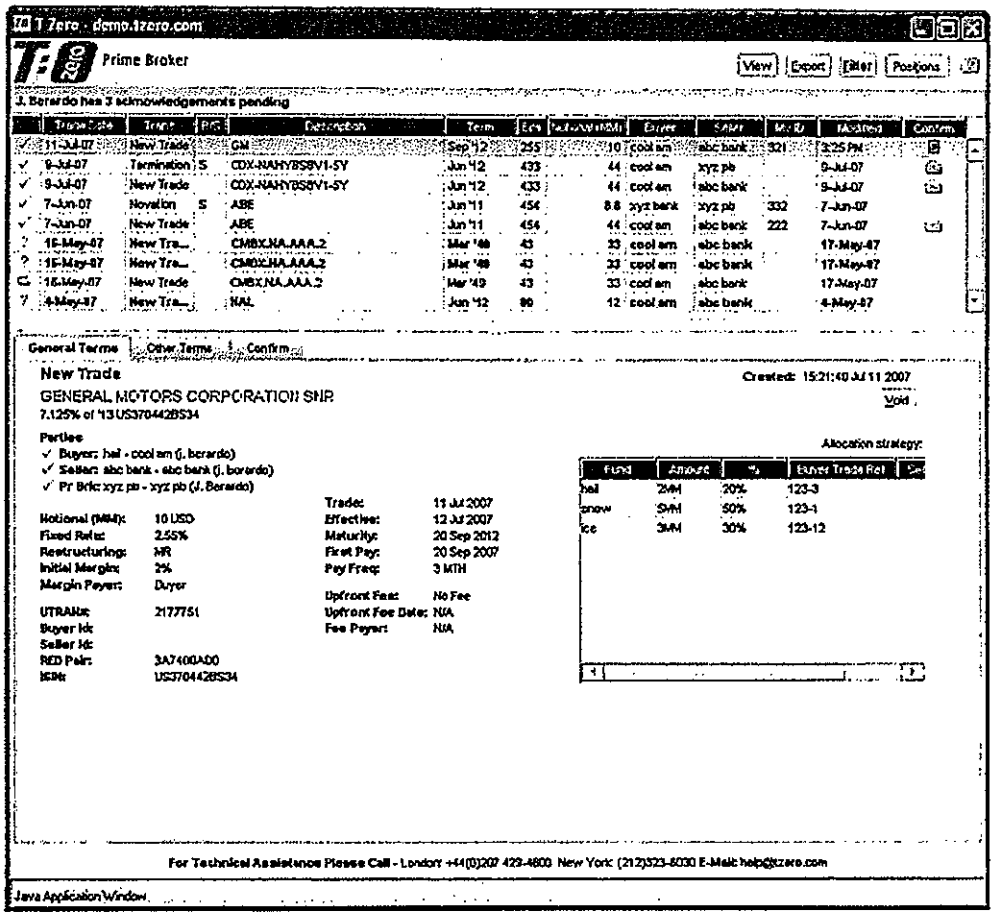

1 Zero - demo.1zero.com
Prime Broker
View
Export
Filter
Positions
J. Berardo has 3 acknowledgements pending
Trade Date
Trade
B/S
Description
Term
Ccy
Notional (MM)
Buyer
Seller
Mod
Modified
Confirm
11-Jul-07 New Trade GM Sep '12 255 10 cool am abc bank 321 3:25 PM
9-Jul-07 Termination S CDX-NAHYBS8V1-5Y Jun '12 433 44 cool am xyz plc 9-Jul-07
9-Jul-07 New Trade CDX-NAHYBS8V1-5Y Jun '12 433 44 cool am abc bank 9-Jul-07
7-Jun-07 Novation S ABE Jun '11 454 8.8 xyz bank xyz plc 332 7-Jun-07
7-Jun-07 New Trade ABE Jun '11 454 44 cool am abc bank 222 7-Jun-07
16-May-07 New Tra... CMBX.NA.AAA.2 Mar '49 43 33 cool am abc bank 17-May-07
16-May-07 New Tra... CMBX.NA.AAA.2 Mar '49 43 33 cool am abc bank 17-May-07
16-May-07 New Trade CMBX.NA.AAA.2 Mar '49 43 33 cool am abc bank 17-May-07
4-May-07 New Tra... NAL Jun '12 80 12 cool am abc bank 4-May-07
General Terms
Other Terms
Confirm
New Trade
Created: 15:21:40 Jul 11 2007
GENERAL MOTORS CORPORATION SNR
7.125% of '13 US370442BS34
Void
Parties
Buyer: hal - cool am (j. berardo)
Seller: abc bank - abc bank (j. berardo)
Pr Brkr: xyz plc - xyz plc (J. Berardo)
Allocation strategy:
Fund
Amount
%
Equity Trade Ref
hal 2MM 20% 123-3
snow 5MM 50% 123-1
ice 3MM 30% 123-12
Notional (MM): 10 USD
Fixed Rate: 2.55%
Restructuring: MR
Initial Margin: 2%
Margin Payer: Buyer
UTRAN: 2177751
Buyer Id:
Seller Id:
RED Pair: 3A7400A00
ISIN: US370442BS34
Trade: 11 Jul 2007
Effective: 12 Jul 2007
Maturity: 20 Sep 2012
First Pay: 20 Sep 2007
Pay Freq: 3 MTH
Upfront Fee: No Fee
Upfront Fee Date: N/A
Fee Payer: N/A
For Technical Assistance Please Call - London +44(0)207 429-4800 New York: (212)323-8030 E-Mail: help@1zero.com
Java Application Window

Figure 14

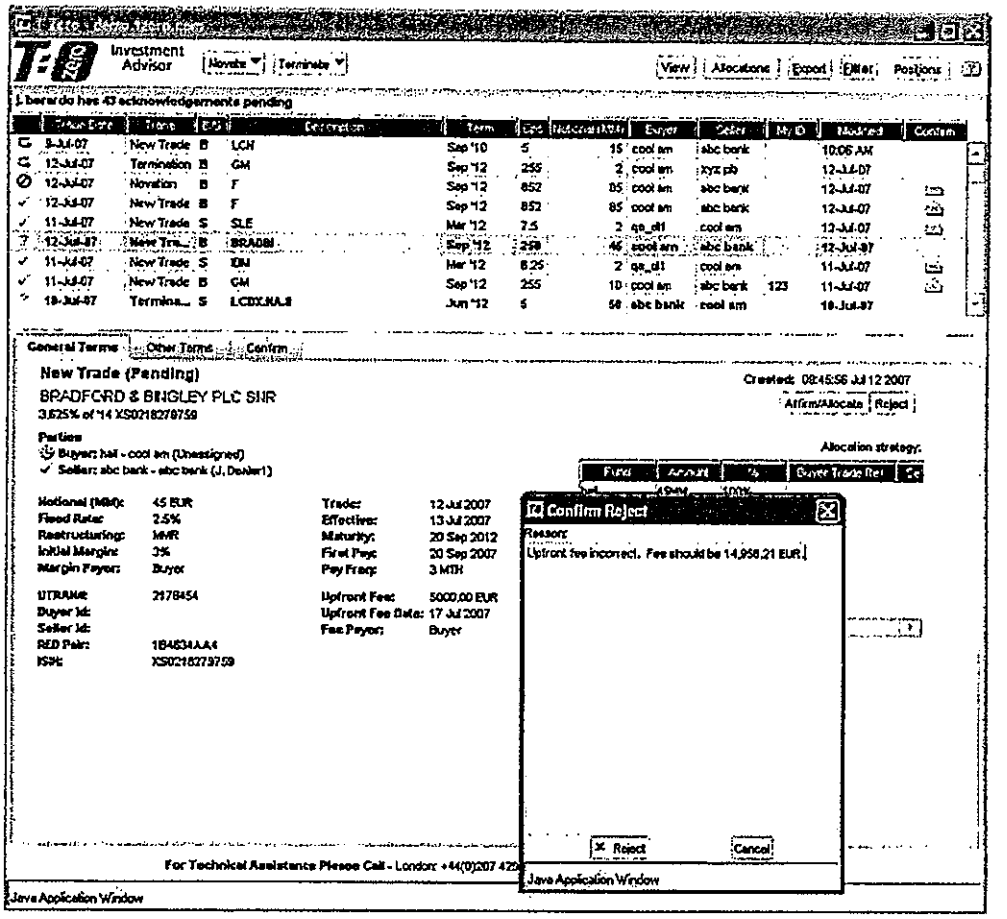

Investment Advisor
Novate
Terminate
View
Allocations
Export
Filter
Positions
New Trade (Pending)
BRADFORD & BINGLEY PLC SNR
Affirm/Allocate
Reject
Confirm Reject
Reason:
Upfront fee incorrect. Fee should be 14,958.21 EUR.
Reject
Cancel
Java Application Window

Figure 15

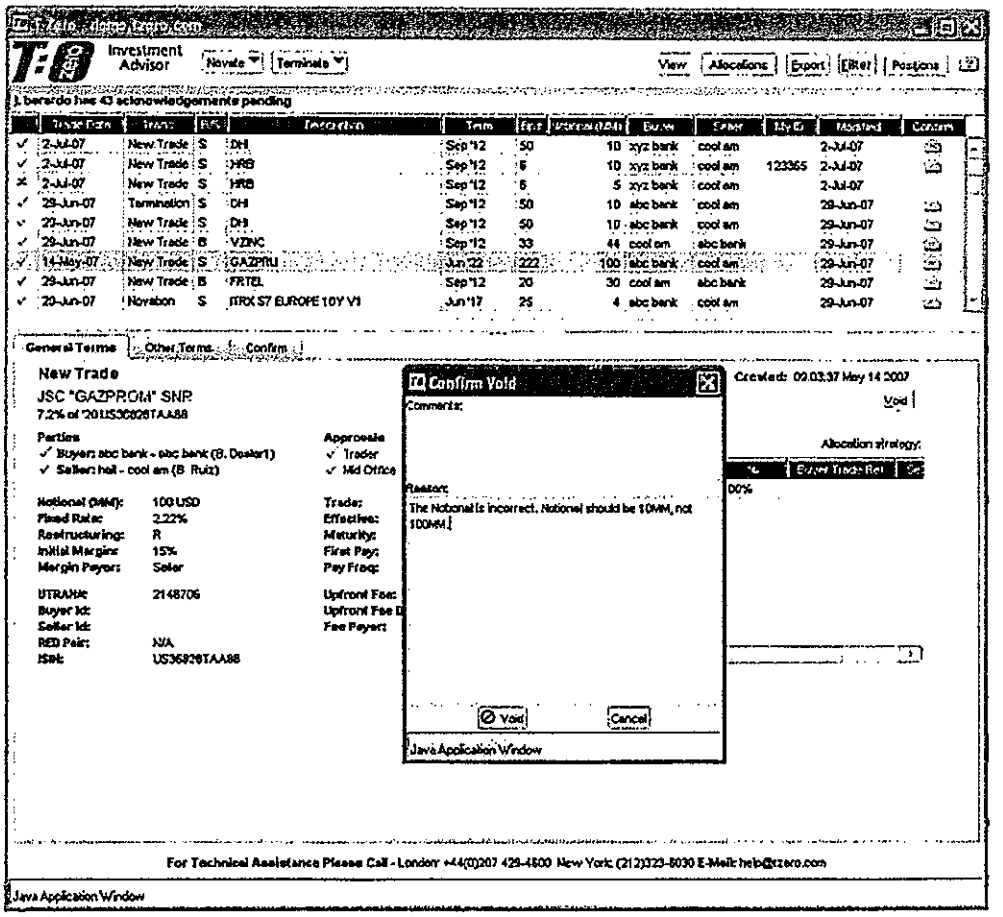

Investment Advisor
Novate
Terminate
View
Allocations
Export
Filter
Positions
General Terms
Other Terms
Confirm
New Trade
JSC "GAZPROM" SNR
Confirm Void
Comments:
Reason:
The Notional is incorrect. Notional should be 10MM, not 100MM
Void
Cancel
Java Application Window
For Technical Assistance Please Call - London +44(0)207 429-4500 New York: (212)323-8030 E-Mail: help@tzero.com
Java Application Window

Figure 16

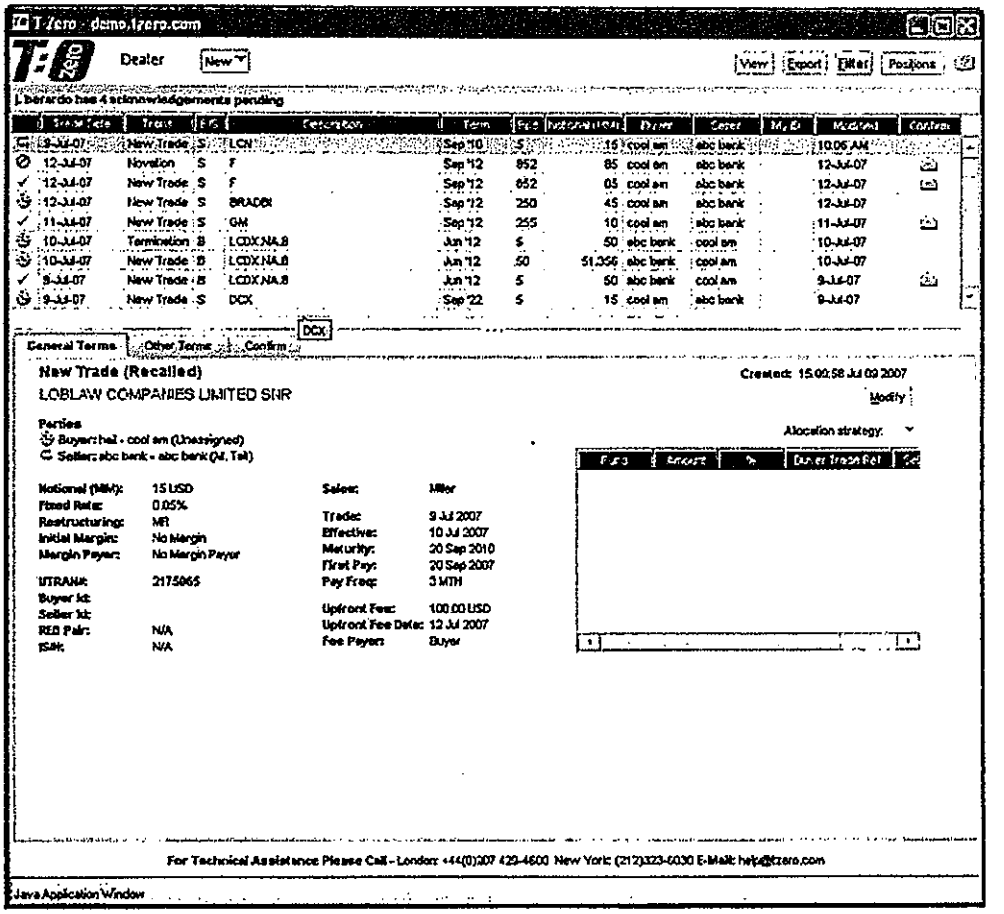

T-zero - demo.tzero.com
Dealer
New
View
Export
Filter
Positions
L berardo has 4 acknowledgements pending
General Terms
Other Terms
Confirm
DCX
New Trade (Recalled)
LOBLAW COMPANIES LIMITED SNR
Created: 15:00:58 Jul 09 2007
Modify
Parties
Buyer: hal - cool am (Unassigned)
Seller: abc bank - abc bank (Jil, Tal)
Allocation strategy:
Notional (MM): 15 USD
Fixed Rate: 0.05%
Restructuring: MR
Initial Margin: No Margin
Margin Payer: No Margin Payor
UTRANN: 2175065
Buyer Id:
Seller Id:
RED Pair: N/A
ISIN: N/A
Sales: Miller
Trade: 9 Jul 2007
Effective: 10 Jul 2007
Maturity: 20 Sep 2010
First Pay: 20 Sep 2007
Pay Freq: 3 MTH
Upfront Fee: 100.00 USD
Upfront Fee Date: 12 Jul 2007
Fee Payer: Buyer
For Technical Assistance Please Call - London: +44(0)207 429-4600 New York: (212)323-6030 E-Mail: help@tzero.com
Java Application Window

Figure 17

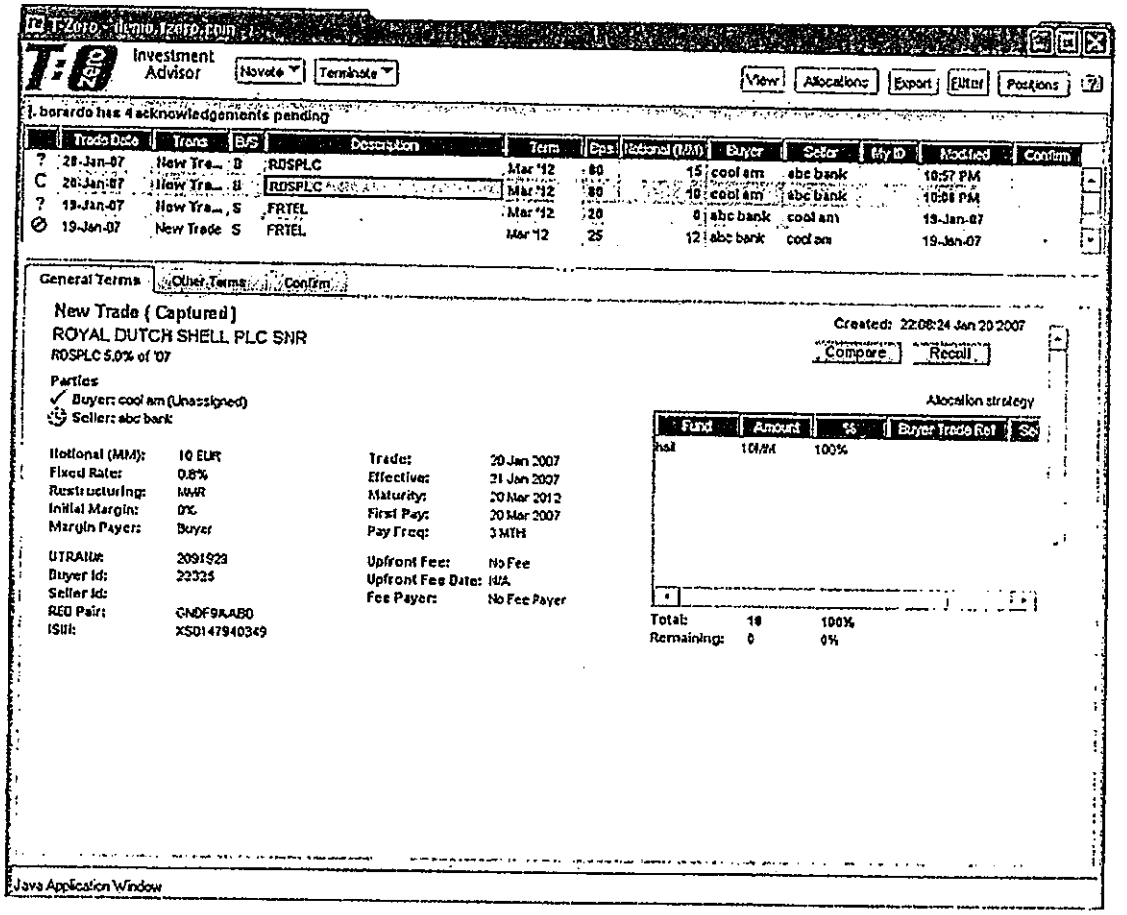

Investment Advisor
Novate
Terminate
View
Allocations
Export
Filter
Positions
Trade Date
Trans
B/S
Description
Term
Buyer
Seller
Modified
Confirm
General Terms
Other Terms
Confirm
New Trade (Captured)
ROYAL DUTCH SHELL PLC SNR
RDSPLC 5.0% of '07
Created: 22:08:24 Jan 20 2007
Compare
Recall
Parties
Buyer: cool am (Unassigned)
Seller: abc bank
Allocation strategy
Fund
Amount
%
Buyer Trade Ref
Notional (MM): 10 EUR
Fixed Rate: 0.8%
Restructuring: MMR
Initial Margin: 0%
Margin Payer: Buyer
Trade: 20 Jan 2007
Effective: 21 Jan 2007
Maturity: 20 Mar 2012
First Pay: 20 Mar 2007
Pay Freq: 3 MTH
UTRAID: 2091923
Buyer Id: 22325
Seller Id:
REG Pair: GNDF9AAB0
ISIN: XS0147940349
Upfront Fee: No Fee
Upfront Fee Date: N/A
Fee Payer: No Fee Payer
Total: 10 100%
Remaining: 0 0%
Java Application Window

FIG. 18

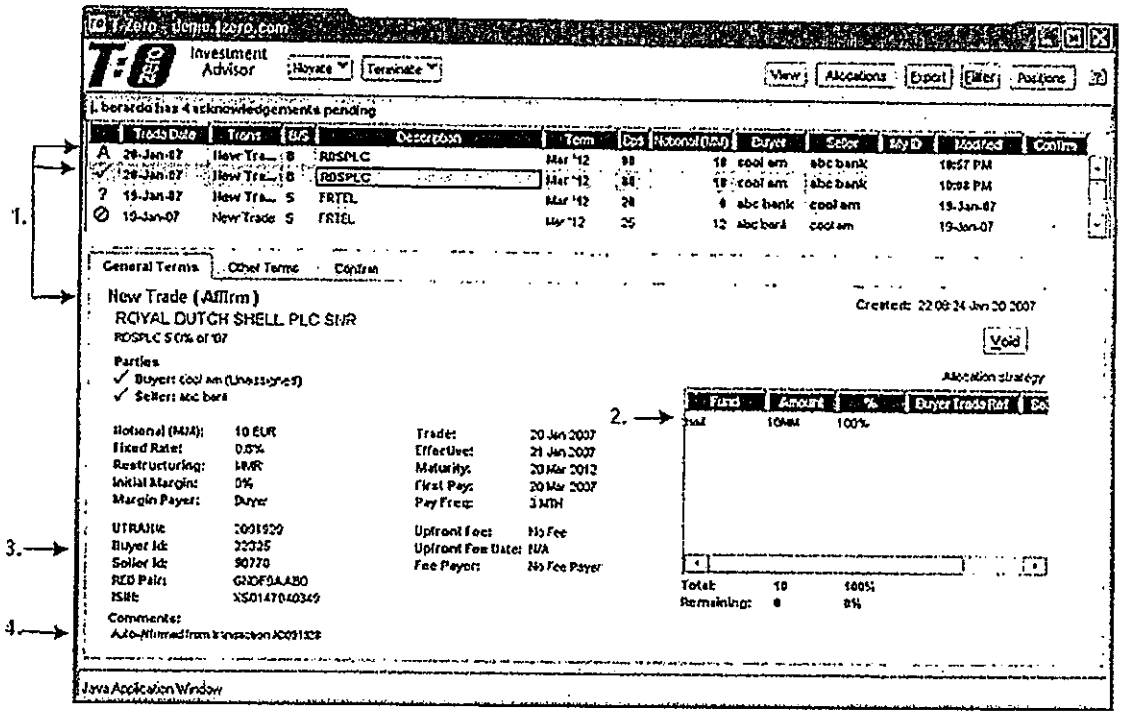

1.
2.
3.
4.
Investment Advisor
New Trade (Affirm)
ROYAL DUTCH SHELL PLC SNR
Void
Java Application Window

FIG. 19

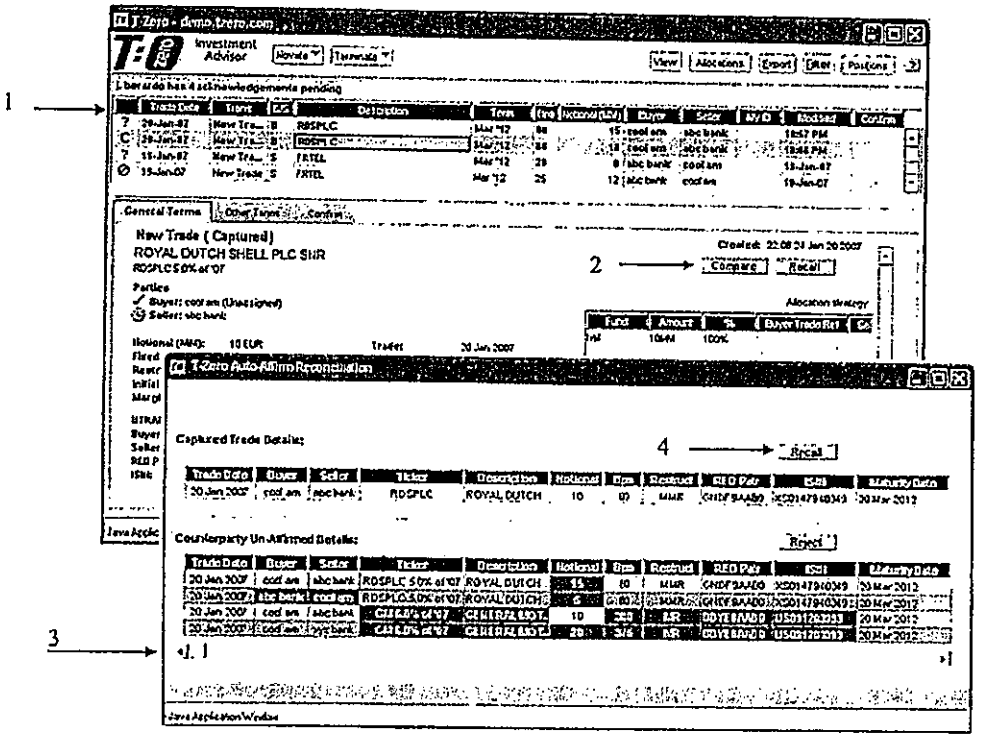

1
2
3
4
Investment Advisor
New Trade (Captured)
ROYAL DUTCH SHELL PLC SHR
Captured Trade Details:
Counterparty Un-Affirmed Details:
Recall
Reject
Compare

FIG. 20

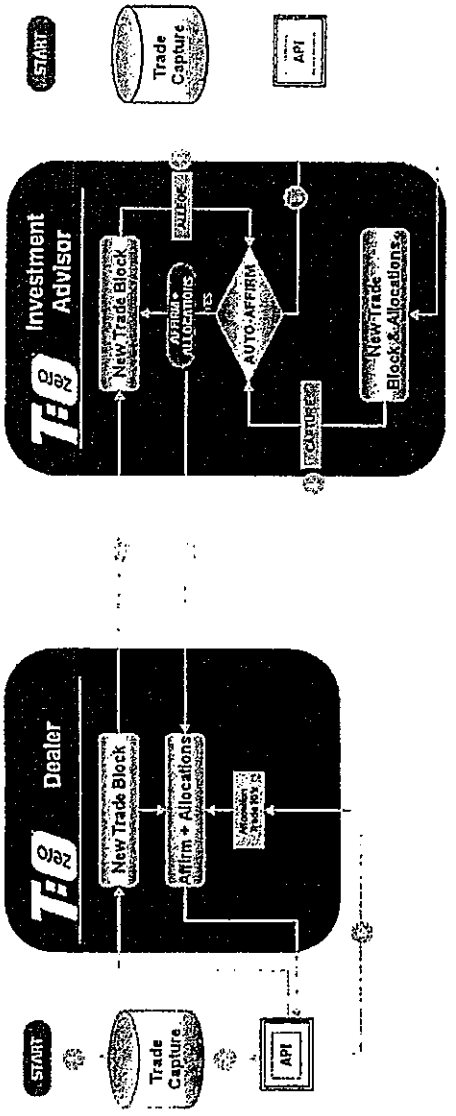

START
Trade Capture
API
Dealer
New Trade Block
Affirm + Allocations
START
Trade Capture
API
Investment Advisor
New Trade Block
Affirm + Allocations
AUTO-AFFIRM
New Trade Block & Allocations

FIG. 21

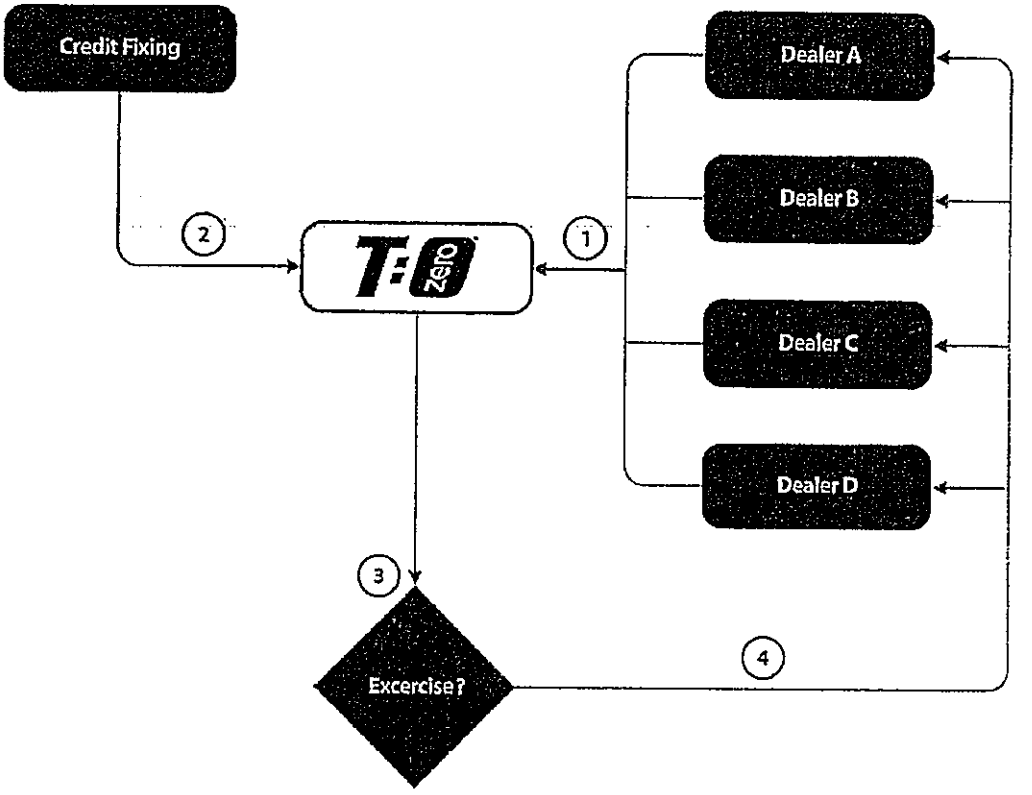

Credit Fixing
Dealer A
Dealer B
Dealer C
Dealer D
2
1
T:0 zero
3
Excercise?
4

FIG. 22

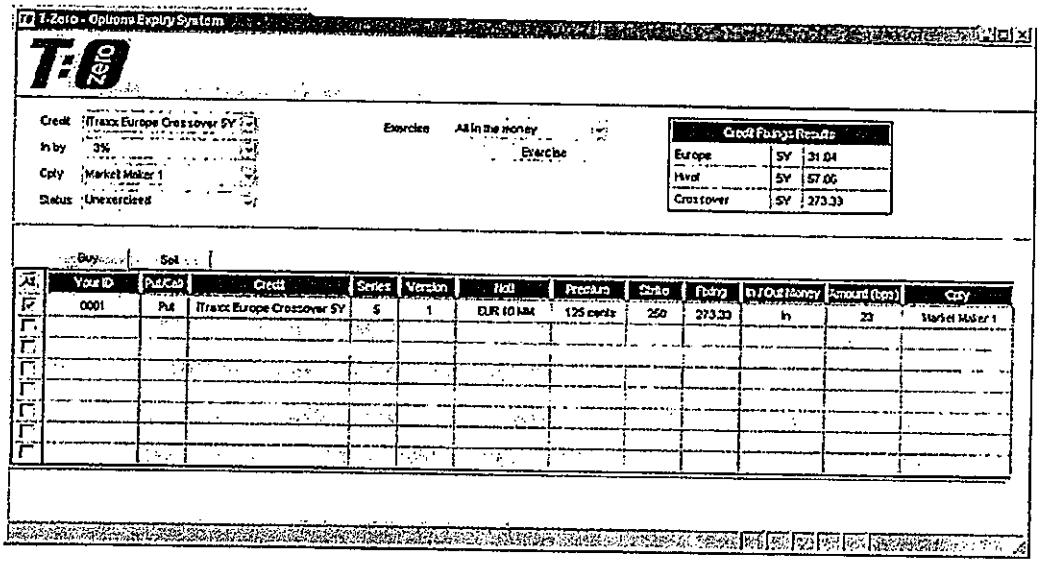

T-Zero - Options Expiry System
T:0 zero
Credit iTraxx Europe Crossover 5Y
In by 3%
Cpty Market Maker 1
Status Unexercised
Exercise All in the money
Exercise
Credit Fixings Received
Europe 5Y 31.04
Hivol 5Y 57.00
Crossover 5Y 273.33
Buy
Sell
Your ID
Put/Call
Credit
Series
Version
Notl
Premium
Strike
Fixing
In / Out Money
Amount (bps)
Cpty
0001
Put
iTraxx Europe Crossover 5Y
5
1
EUR 10 MM
125 cents
250
273.33
In
23
Market Maker 1

FIG. 23