

9-27-01

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CERTIFICATE OF MAILING

I hereby certify that this correspondence is being deposited with the United States Post Office as first class mail in an envelope addressed to: Commissioner for Patents, Washington, D.C. 20231, on

Date: September 24, 2001

Name: Lisa J. Davis

Signature: *Lisa J. Davis*
Clifford Chance Rogers & Wells LLP

Commissioner of Patents
Box Assignment
Washington, D.C. 20231

Docket No. 3499-96

SEP 27

Please record the attached original document(s) or copy(ies) thereof:

<u>Conveying party(ies):</u>	
Sid Browne	Sept. 21 , 2001
Arthur Maghakian	Sept. 21, 2001

<u>Receiving party:</u>
Goldman Sachs & Co.
One New York Plaza
New York, NY 10004

<u>Conveyance Type:</u>	
<input checked="" type="checkbox"/> Assignment	<input type="checkbox"/> Security Agreement
<input type="checkbox"/> License	<input type="checkbox"/> Change of Name
<input type="checkbox"/> Merger	<input type="checkbox"/> Other _____

<u>Submission Type:</u>	
<input checked="" type="checkbox"/> New	
<input type="checkbox"/> Resubmission: Doc. ID# _____	
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Application or Patent Number(s):

Enter either Patent Application Number or the Patent Number (DO NOT ENTER BOTH numbers for same property)

Patent Application Number(s)

09/896,660

Patent Number(s)

If this document is being filed with a new application, The application was signed by the first named executing inventor on: _____

Correspondence Address:

Mitchell S. Feller
**CLIFFORD CHANCE
ROGERS & WELLS LLP
200 Park Avenue
New York, New York 10166
Telephone: (212) 878-8545**

Number of Properties:

Total number of properties involved: 1

Fee:

Total fee under 37 CFR 1.21(h) (\$40/per) **\$40**

- Enclosed
- Authorized to charge to Deposit Account Number: **50-0521**. A duplicate copy of this cover sheet is attached.
- Please apply any additional fee or any credits to Deposit Account 50-0521.

10/01/2001 AAHMED1 00000133 500521 09896660
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Statement and signature: To the best of my knowledge and belief, the foregoing information is true and correct and any attached copy is a true copy of the original document.

Mitchell S. Feller, 42,530

Mitchell Feller
Signature

September 24, 2001
Date

ASSIGNMENT

Sid Browne, a citizen of the United States of America and residing at 1053 East 19th Street, Brooklyn, New York 11230; and Arthur Maghakian a citizen of the United States of America and residing at 500 East 63rd Street, Apt. 10J, New York, New York 10021; and

hereafter called "the Assignor(s)", have made certain inventions and discoveries which are described in the patent specification entitled:

METHOD AND SYSTEM FOR SIMULATING RISK FACTORS IN PARAMETRIC MODELS USING RISK NEUTRAL HISTORICAL BOOTSTRAPPING

executed by us on the date indicated on the accompanying Declaration, preparatory to applying for Letters Patent therefor

for U.S. Patent Application Serial No. 09/896,660, filed June 29, 2001

Whereas, Goldman Sachs & Co., a corporation organized and existing under and by virtue of the laws of New York, and having offices and doing business at One New York Plaza hereafter called "the Assignee", is desirous of acquiring the title, rights, benefits and privileges recited below, and of confirming the same or any part thereof heretofore acquired by Assignee.

Now therefore let it be known that, in consideration of the sum of One Dollar (\$1.00) or the equivalent thereof, and other good and valuable consideration paid to each of us by the Assignee, we hereby do assign the entire right, title and interest in and to said inventions and discoveries, said application for Letters Patent of the United States of America, and any and all other applications for Letters Patent on said inventions and discoveries in whatsoever countries, including all divisional, renewal, substitute, continuation and Convention applications based in whole or in part upon said inventions or discoveries or upon said applications, and any and all Letters Patent, utility models, design registrations, reissues and extensions of any Letters Patent granted for said inventions and discoveries or upon said applications, and every priority right that is or may be predicated upon or arise from said inventions, said discoveries, said applications and said Letters Patent;

We hereby authorize Assignee to file patent applications in any or all countries on any or all of said inventions and discoveries in our names or in the name of Assignee or otherwise as Assignee may deem advisable, under the International Convention or otherwise;

We authorize and request the Commissioner of Patents of the United States of America and the empowered officials of all other governments to issue or transfer all said Letters Patent to Assignee, as assignee of the entire right, title and interest therein or otherwise as the Assignee may direct;

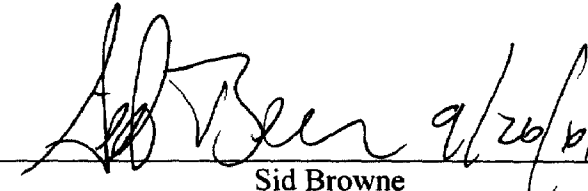
We warrant that we have not knowingly conveyed to others any right in said inventions, discoveries, applications or patents or any license to use the same or to make, use or sell anything embodying or utilizing any of said inventions or discoveries; and that we have good right to assign the same to Assignee without encumbrance;

We hereby covenant and agree and bind our respective heirs, legal representatives and assigns to sign all papers and drawings, take all rightful oaths, execute all rightful affidavits, and do all acts necessary or required to be done for the procurement and maintenance of Letters Patent or other form of protection for said invention in the United States and foreign countries, and for further investing or confirming the right and title thereto in the Assignee, its successors, assigns or nominees, without charge to or additional consideration from said Assignee, its successors, assigns or nominees.

NYB 1281577.1

PATENT
REEL: 012201 FRAME: 0691

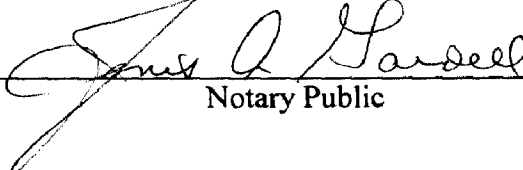
The undersigned declare under penalty of perjury under the laws of the United States of America that they have signed this document as their own free act and that all of the foregoing is true and correct.



Sid Browne

State of New York)
County of New York):ss
)

On this 21 day of September, 2001 before me appeared Sid Browne, to me known and to me to be the person described in and who executed the foregoing instrument and he acknowledged the same to be his free act and deed.



Notary Public

(OFFICIAL SEAL)

Janet A. Gardell
Notary Public State of New York
No. 01GA5041080 Qualified in Richmond County
Certificate Filed in New York County
Commission Expires 3/27/03

Arthur Maghakian

State of New)
County of)

On this _____ day of _____, 2001 before me appeared Arthur Maghakian, to me known and to me to be the person described in and who executed the foregoing instrument and he acknowledged the same to be his free act and deed.

Notary Public

(OFFICIAL SEAL)

ASSIGNMENT

Sid Browne, a citizen of the United States of America and residing at 1053 East 19th Street, Brooklyn, New York 11230; and Arthur Maghakian a citizen of the United States of America and residing at 500 East 63rd Street, Apt. 10J, New York, New York 10021; and

hereafter called "the Assignor(s)", have made certain inventions and discoveries which are described in the patent specification entitled:

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We hereby authorize Assignee to file patent applications in any or all countries on any or all of said inventions and discoveries in our names or in the name of Assignee or otherwise as Assignee may deem advisable, under the International Convention or otherwise;

We authorize and request the Commissioner of Patents of the United States of America and the empowered officials of all other governments to issue or transfer all said Letters Patent to Assignee, as assignee of the entire right, title and interest therein or otherwise as the Assignee may direct;

We warrant that we have not knowingly conveyed to others any right in said inventions, discoveries, applications or patents or any license to use the same or to make, use or sell anything embodying or utilizing any of said inventions or discoveries; and that we have good right to assign the same to Assignee without encumbrance;

We hereby covenant and agree and bind our respective heirs, legal representatives and assigns to sign all papers and drawings, take all rightful oaths, execute all rightful affidavits, and do all acts necessary or required to be done for the procurement and maintenance of Letters Patent or other form of protection for said invention in the United States and foreign countries, and for further investing or confirming the right and title thereto in the Assignee, its successors, assigns or nominees, without charge to or additional consideration from said Assignee, its successors, assigns or nominees.

The undersigned declare under penalty of perjury under the laws of the United States of America that they have signed this document as their own free act and that all of the foregoing is true and correct.

State of _____)
County of _____):ss
Sid Browne

On this _____ day of _____, 2001 before me appeared Sid Browne, to me known and to me to be the person described in and who executed the foregoing instrument and he acknowledged the same to be his free act and deed.

Notary Public (OFFICIAL SEAL)

State of New York)
County of New York):ss
Maghakian
Arthur Maghakian

On this 21 day of September, 2001 before me appeared Arthur Maghakian, to me known and to me to be the person described in and who executed the foregoing instrument and he acknowledged the same to be his free act and deed.

Janet A. Gardell
Notary Public (OFFICIAL SEAL)

Janet A. Gardell
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No. 01GA5041080 Qualified in Richmond County
Certificate Filed in New York County
Commission Expires 3/27/03