PATENT ASSIGNMENT

Electronic Version v1.1 Stylesheet Version v1.1

SUBMISSION TYPE:	NEW ASSIGNMENT
NATURE OF CONVEYANCE:	ASSIGNMENT

CONVEYING PARTY DATA

Name	Execution Date
DAVID A OATEN	01/24/2006
STEPHEN J WOLF	01/23/2006
PANKAJ JHAMB	01/24/2006

RECEIVING PARTY DATA

Name:	JPMORGAN CHASE BANK	
Street Address:	277 PARK AVENUE	
Internal Address:	ONE CHASE MANHATTAN PLAZA	
City:	NEW YORK	
State/Country:	NEW YORK	
Postal Code:	10081	

PROPERTY NUMBERS Total: 1

Property Type	Number
Application Number:	12505171

CORRESPONDENCE DATA

Fax Number: (202)346-4444

Correspondence will be sent via US Mail when the fax attempt is unsuccessful.

Phone: 2023464294

Email: CLI@GOODWINPROCTER.COM

Correspondent Name: CE LI

Address Line 1: 901 NEW YORK AVE NW

Address Line 4: WASHINGTON, DISTRICT OF COLUMBIA 20001

ATTORNEY DOCKET NUMBER: J47004-Y20049

NAME OF SUBMITTER: CE LI

Total Attachments: 4

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> PATENT REEL: 023090 FRAME: 0815

JOINT ASSIGNMENT

WHEREAS, WE, David A. OATEN, residing at 65 Buckingham Road, Tenafly NJ 07670; Stephen J. WOLF, residing at 90 Maple Drive, Great Neck, NV 11021; and Pankaj JHAMB, residing at 31 River Court, Apt. 2503, Jersey City, NJ 07310; have invented certain new and useful improvements in and to the subject matter of:

TOTAL FAIR VALUE SWAP

described in an application for United States Letters Patent being executed simultaneously herewith; and which claims priority to U.S. Provisional Patent Application No. 60/640,059, filed December 30, 2004;

AND, WHEREAS, JPMorgan Chase Bank, organized under the laws of the State of New York, having a place of business located at One Chase Manhattan Plaza, 277 Park Avenue, New York, 10081, USA (hereinafter "ASSIGNEE"), is desirous of acquiring certain rights to the improvements and under the application;

NOW, THEREFORE, in consideration of the sum of One Dollar (\$1.00) or the equivalent thereof, and other good and valuable consideration, receipt of which is hereby acknowledged, we do hereby sell, assign and transfer unto said ASSIGNEE, its successors, assigns and legal representatives, our entire right, title and interest in and throughout the United States of America (including its territories and dependencies) and all countries foreign thereto in and to said improvements, said United States application, any other United States applications, including provisional, divisional, renewal, substitute, continuation, reexamination and reissue applications, based in whole or in part on said United States application or in whole or in part on said improvements, any foreign applications, including international and regional applications, based in whole or in part on any of the aforesaid United States applications or in whole or in part on said improvements, and in and to any and all letters patent, including extensions thereof, of any country which have been or may be granted on any of the aforesaid applications or on said improvements or any parts thereof;

AND WE hereby authorize and request our agents, Hunton & Williams LLP, whose address is 1900 K Street, Suite 1200, Washington, DC 20006-1109, to insert hereon any identification necessary or desirable for recordation of this document, including the filing date and application number of said application when known.

AND WE hereby agree for ourselves and our heirs, executors and administrators to execute without further consideration any further documents and instruments which may be necessary, lawful and proper in the prosecution of said above-referenced application or in the preparation or prosecution of any continuing, substitute, divisional, renewal, reexamination or reissue application or in any amendments, extensions or interference proceedings, or other applications for patents of any region or country, that may be necessary to secure to ASSIGNEE its interest and title in and to said improvements or any parts thereof, and in and to said several patents or any of them;

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AND WE hereby covenant for ourselves and our legal representatives, and agree with said ASSIGNEE, its successors and assigns, that we have granted no right or license to make, use, sell or offer to sell said improvements, to anyone except said ASSIGNEE, that prior to the execution of this deed, our right, title and interest in said improvements had not been otherwise encumbered, and that we have not and will not execute any instrument in conflict therewith;

AND WE do hereby authorize and request the Director of the United States Patent and Trademark Office to issue any and all letters patent which may be granted upon said United States applications, or upon said improvements or any parts thereof when granted, to said ASSIGNEE.

IN WITNESS WHEREOF, v	ve have hereunto set out hands, and seals.
1/24/06 Date	David A. OARN
County of	
State of) ss:	
	esaid, personally appeared David A. OATEN, to me of that name, who signed and sealed the foregoing e of his free act and deed. Notary Public
•	My Commission Expires
	MARTHA K. LUNDE Notary Public, State of New York No. 01 LU4851547 Qualified in Nasaw County Centificate Filed in New York County Commission Explore June 2, 20

1/23/06	
Date	Stephen W. Wolf
County of)
State of) ss:
known and known to m	day of ANU ARY 2006, before me a Notary and State aforesaid, personally appeared Stephen J. WOLF, to me to be the person of that name, who signed and sealed the foregoing dged the same to be of his free act and deed.
(SEAL)	My Commission Expires
	MARTER 1. LEAN YORK Notary Public, State of Now York No. 01LU4861547 Qualified in Nassau County Certificate Filed in Now York County Commission Expires June 2. 2022

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_01/24/2006 Date	Pankaj JHAMB
County of)
State of) ss:)
Public in and for the County and St	ay of Aru Ary, 2006, before me a Notary ate aforesaid, personally appeared Pankaj JHAMB, to me person of that name, who signed and sealed the foregoing me to be of his free act and deed. Notary Public
	My Commission Expires
	MARTHA K. LUNOE Notary Public, State of New York No. 01LU4851547 Qualified in Nassau County Contricting Filed in New York County Commission Expires June 2, 20

RECORDED: 08/12/2009