

**PATENT ASSIGNMENT**

Electronic Version v1.1  
 Stylesheet Version v1.1

|  |   |
|--|---|
| SUBMISSION TYPE:   | NEW ASSIGNMENT                                |
| NATURE OF CONVEYANCE:  | ASSIGNMENT                                    |
| <b>CONVEYING PARTY DATA</b>  |   |
| <b>Name</b>  | <b>Execution Date</b>                         |
| Thomas Green   | 12/01/2010                                    |
| Garry O'Connor   | 12/01/2010                                    |
| Michael Dundon   | 12/01/2010                                    |
| John Shay  | 12/01/2010                                    |
| Gerald P. Lawlor   | 12/03/2010                                    |
| <b>RECEIVING PARTY DATA</b>  |   |
| <b>Name:</b>   | INTERNATIONAL DERIVATIVES CLEARING GROUP, LLC |
| <b>Street Address:</b>   | 150 East 52nd Street                          |
| <b>Internal Address:</b>   | 5th Floor                                     |
| <b>City:</b>   | New York                                      |
| <b>State/Country:</b>  | NEW YORK                                      |
| <b>Postal Code:</b>  | 10022   |
| <b>PROPERTY NUMBERS Total: 2</b>   |   |
| <b>Property Type</b>   | <b>Number</b>                                 |
| Application Number:  | 12964458                                      |
| Application Number:  | 61288247                                      |
| <b>CORRESPONDENCE DATA</b>   |   |
| Fax Number:  | (212)294-4700                                 |
| <i>Correspondence will be sent via US Mail when the fax attempt is unsuccessful.</i> |   |
| Phone:   | 2122946635                                    |
| Email:   | dkumar@winston.com                            |
| Correspondent Name:  | WINSTON & STRAWN LLP - Allan A. Fanucci       |
| Address Line 1:  | 1700 K Street N.W.                            |
| Address Line 2:  | Patent Department                             |
| Address Line 4:  | Washington, DISTRICT OF COLUMBIA 200063817    |
| ATTORNEY DOCKET NUMBER:  | 11235-4300, 11235-4388                        |

CH \$80.00 12964458

**501404357**

**PATENT**  
**REEL: 025628 FRAME: 0063**

NAME OF SUBMITTER:

ALLAN A. FANUCCI

**Total Attachments: 5**

source=11235-4300-Executed-Assignment#page1.tif

source=11235-4300-Executed-Assignment#page2.tif

source=11235-4300-Executed-Assignment#page3.tif

source=11235-4300-Executed-Assignment#page4.tif

source=11235-4300-Executed-Assignment#page5.tif

**ASSIGNMENT**

WHEREAS, each of

**Thomas Green**, a citizen of Sweden residing at,  
300 East 59th Street, Apt 2002 New York, New York 10022;

**Garry O'Connor**, a citizen of New Zealand residing at  
1 Dalphin Drive, Rye, New York 10580;

**Michael Dundon**, a citizen of the United States residing at,  
204 Graeser Avenue, Bethel Park, Pennsylvania 15102;

**John Shay**, a citizen of the United States residing at,  
10 Jodi Lane, Chatham, New Jersey 07928; and

**Gerald P. Lawlor**, a citizen of Ireland residing at,  
146 Duane Street Apt 2C, New York, New York 10013;

an ASSIGNOR, is an inventor of the invention in **SYSTEMS AND METHODS FOR SWAP CONTRACTS MANAGEMENT WITH A DISCOUNT CURVE FEEDBACK LOOP**, for which

- (1) a provisional patent application was filed on December 18, 2009 as Application No. 61/288,247 identified by Winston & Strawn LLP Docket Nos. 11235-4388); and
- (2) a non-provisional patent application executed on even date herewith is prepared for for filing prior to December 18, 2010 claiming priority of Application No. 61/288,247 (identified by Winston & Strawn LLP Docket Nos. 11235-4300);

WHEREAS, **INTERNATIONAL DERIVATIVES CLEARING GROUP, LLC** having a place of business at 150 East 52<sup>nd</sup> Street, 5<sup>th</sup> Floor, New York, New York 10022, ASSIGNEE, is desirous of obtaining each inventor's entire right, title and interest in, to and under the said invention, the said applications and corresponding applications worldwide.

NOW, THEREFORE, in exchange for good and valuable consideration to each inventor, the receipt and sufficiency of which is hereby acknowledged, each ASSIGNOR has sold, assigned, transferred and set over, and by these presents does hereby sell, assign, transfer and set over, unto the said ASSIGNEE, its successors, legal representatives and assigns, his or her entire, worldwide right, title and interest in, to and under the invention, including any and all United States provisional or non-provisional applications embodying the invention or any other United States application claiming priority to a provisional application under 35 U.S.C. § 119(e) or converted therefrom, or to any application claiming the benefit of a non-provisional application

under 35 U.S.C. § 120, including all divisions, continuations, and continuations-in-part thereof, and all Patents of the United States which may be granted thereon and all reissues and extensions thereof; and all applications for industrial property protection, including, without limitation, all applications for patents, utility models, and designs which may hereafter be filed for said invention in any country or countries other than the United States, together with the right to file such applications and the right to claim for the same the priority rights derived from said United States application under the Patent Laws of the United States, the International Convention for the Protection of Industrial Property, or any other international agreement or the domestic laws of the country in which any such application is filed, as may be applicable; and all forms of industrial property protection, including, without limitation, patents, utility models, inventors' certificates and designs which may be granted for the invention in any country or countries foreign to the United States and all extensions, renewals and reissues thereof, the same to be held and enjoyed by the ASSIGNEE, for its own use and behalf and the use and behalf of its successors, legal representatives, and assigns, to the full end of the term or terms for which Letters Patent or Patents may be granted as fully and entirely as the same would have been held and enjoyed by the ASSIGNOR had this sale and assignment not been made;

And each ASSIGNOR hereby authorizes and requests the Commissioner of Patents and Trademarks of the United States, and any Official of any country or countries foreign to the United States, whose duty it is to issue patents or other evidence or forms of industrial property protection on applications as aforesaid, to issue the same to the ASSIGNEE, its successors, legal representatives and assigns, in accordance with the terms of this instrument;

And each ASSIGNOR hereby covenants and agrees that he or she has the full right to convey the entire interest herein assigned, and that he or she has not executed, and will not execute, any agreement in conflict herewith;

And each ASSIGNOR hereby further covenants and agrees that he or she will communicate to the ASSIGNEE, its successors, legal representatives and assigns, any facts known to him or her respecting said invention, testify in any legal proceeding, sign all lawful papers, execute all divisional, continuing, reissue and foreign applications, make all rightful oaths, and generally do everything possible to aid the ASSIGNEE or its successors, legal representatives and assigns, to obtain and enforce proper protection for said invention in all countries;

And each ASSIGNOR hereby authorizes the ASSIGNEE's patent attorney to complete this form by the addition of the application number, application filing date, and attorney docket number, if necessary.





12/3/10  
Date

*Gerald P. Lawlor*  
Gerald P. Lawlor

STATE OF )  
                  )  
COUNTY OF )

On this 3<sup>rd</sup> day of December, 2010, before me, a Notary Public, personally appeared **Gerald P. Lawlor**, to me known and known to me to be the person of that name, who signed the foregoing instrument and acknowledged the same to be his/her free act and deed.

*Tarsha Howard*  
Notary Public

April 7, 2012  
My Commission Expires

**TARSHA HOWARD**  
**NOTARY PUBLIC-STATE OF NEW YORK**  
**No. 01HO6184922**  
**Qualified in Bronx County**  
**My Commission Expires April 07, 2012**