



## SmartFlow®

SmartFlow is Lehman Brothers' futures and options advanced post-trade allocation platform

Lehman SmartFlow v2.2.73  
Print Form

Lehman SmartFlow

Lehman Executions (22)		Other Broker Executions		4524 Pending		03 Mar 2005									
Last Amended	Client Name	BU	SP	Account	B/S	Size	Product	Month	Price	Filled	Strike	Exch	FCP	LOTS ID	Status
<b>Totals</b>						<b>914</b>				<b>620</b>					
03/03/2005 14:36:20	XYZ INVESTMENTS			XYZ	S	2	AD	H05	0.7805	2	0	IMM	F	4684715	EXECUTED
03/03/2005 14:35:46	XYZ INVESTMENTS			XYZ	S	50	TV	M05	159.31	0	0	CBT	F	4684722	CANCELLED
03/03/2005 14:35:53	XYZ INVESTMENTS			XYZ	S	50	FV	H05	108.06	50	0	CBT	F	4684794	EXECUTED
03/03/2005 14:54:26	XYZ INVESTMENTS	BU		XYZ	B	50	FV	M05	107.21	36	0	CBT	F	4684676	EX36BCXL
03/03/2005 14:35:29	XYZ INVESTMENTS		SP	XYZ	S	94	Z	H05	491.9	94	0	LIFFE	F	4685173	EXECUTED
03/03/2005 14:34:58	XYZ INVESTMENTS			XYZ	B	11	RK	H05	121.01	0	0	EUREX	F	4685184	WORKING
03/03/2005 14:35:06	XYZ INVESTMENTS			XYZ	B	2	SZ	H05	3	0	0	6000 EUREX	C	4685215	WORKING
03/03/2005 14:35:13	XYZ INVESTMENTS			XYZ	B	4	SZ	H05	4	0	0	6000 EUREX	C	4685218	WORKING
03/03/2005 14:35:21	XYZ INVESTMENTS			XYZ	B	1	SZ	H05	2.5	0	0	6000 EUREX	C	4685219	WORKING
03/03/2005 14:34:50	XYZ INVESTMENTS			XYZ	B	4	SZ	H05	5.3	0	0	6000 EUREX	C	4685224	WORKING
03/03/2005 14:34:42	XYZ INVESTMENTS			XYZ	S	1	SZ	H05	7.5	0	4900	EUREX	P	4685232	WORKING
03/03/2005 14:34:34	XYZ INVESTMENTS			XYZ	S	40	ER	M05	97.78	40	0	LIFFE	F	4685271	EXECUTED
03/03/2005 14:34:25	XYZ INVESTMENTS			XYZ	S	33	CF	H05	4055	33	0	MCNEP	F	4685456	EXECUTED
03/03/2005 14:34:11	XYZ INVESTMENTS			XYZ	B	1	ZE	H05	40.5	1	4975	LTOM	C	4685656	EXECUTED
03/03/2005 14:34:04	XYZ INVESTMENTS			XYZ	B	5	EC	H05	1.3168	0	0	IMM	F	4686346	CANCELLED
03/03/2005 14:33:26	XYZ INVESTMENTS			XYZ	B	6	SZ	H05	38.6	6	0	6000 EUREX	C	4686748	EXECUTED
03/03/2005 14:33:31	XYZ INVESTMENTS			XYZ	B	5	OD	H05	36.3	5	4400	EUREX	C	4686804	EXECUTED
03/03/2005 14:33:35	XYZ INVESTMENTS			XYZ	R	5	OD	H05	36.8	5	4300	EUREX	D	4686806	EXECUTED

Alternate Code Lehman Code B/S Lots Contract Month Price Order Type FCP Fill Status Order No BrokerA Comment O/C

Order Filter:  All  Filled  Working

Buttons: Amend Repeat Insert Help!

- Keeps complete real-time audit trail of electronic and voice traded orders

- Working orders
- Partially filled orders
- Filled orders
- Cancelled orders

- Provides a real-time consolidated view of voice orders

- Allows post-trade allocations

Split orders and allocation of individual fills to a pre-defined list of sub-accounts

- Average pricing

Average pricing algorithm enables best price allocation across a predefined list of accounts on a per lot or percentage basis

- Allows to pre-confirm give-in trade

- Data can be electronically fed to Lehman Brothers or manually entered into SmartFlow
- A variety of filters are available to enhance trade detail analysis