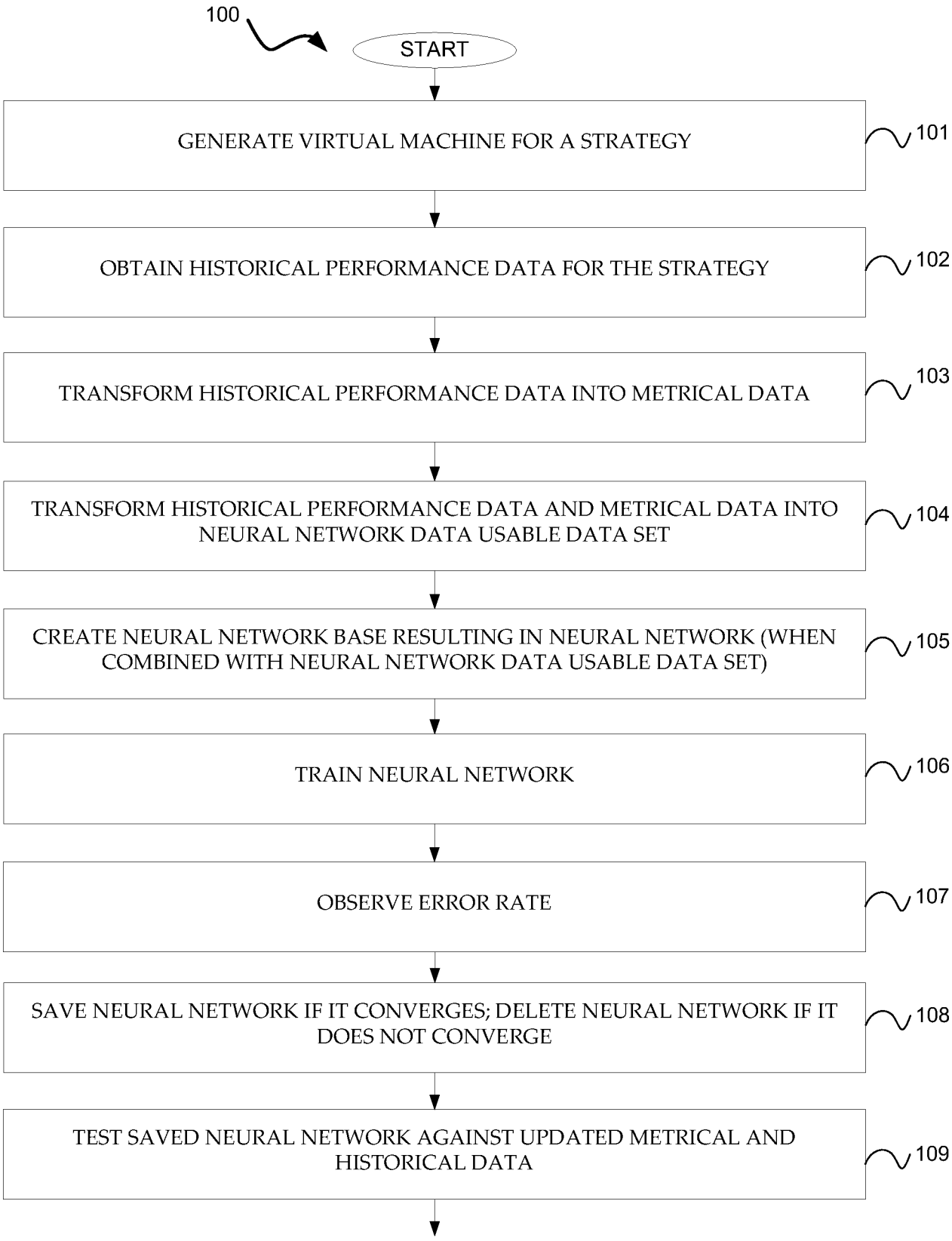


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FIG. 1A

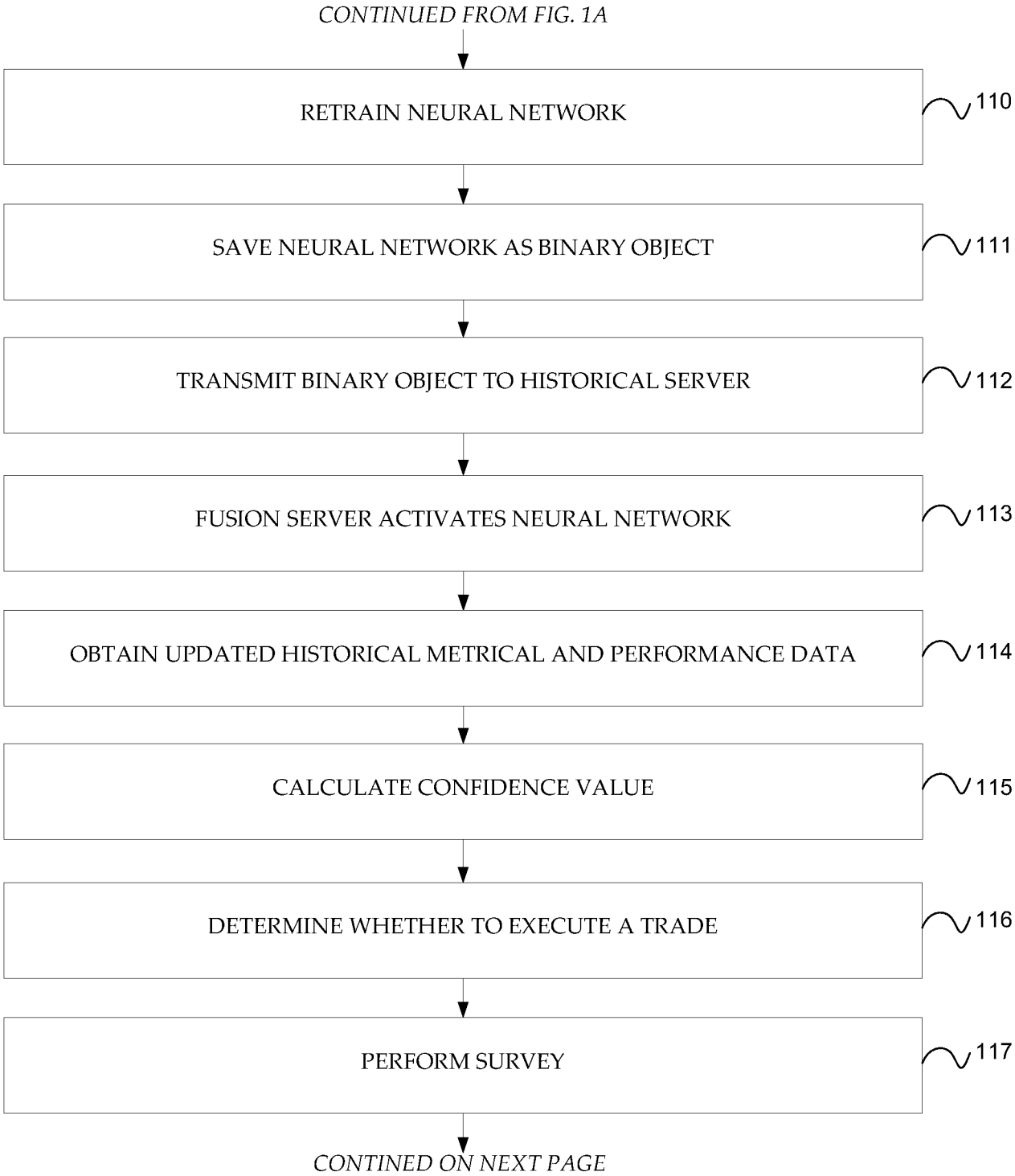

CONTINUED FROM FIG. 1A
RETRAIN NEURAL NETWORK
110
SAVE NEURAL NETWORK AS BINARY OBJECT
111
TRANSMIT BINARY OBJECT TO HISTORICAL SERVER
112
FUSION SERVER ACTIVATES NEURAL NETWORK
113
OBTAIN UPDATED HISTORICAL METRICAL AND PERFORMANCE DATA
114
CALCULATE CONFIDENCE VALUE
115
DETERMINE WHETHER TO EXECUTE A TRADE
116
PERFORM SURVEY
117
CONTINED ON NEXT PAGE

FIG. 1B

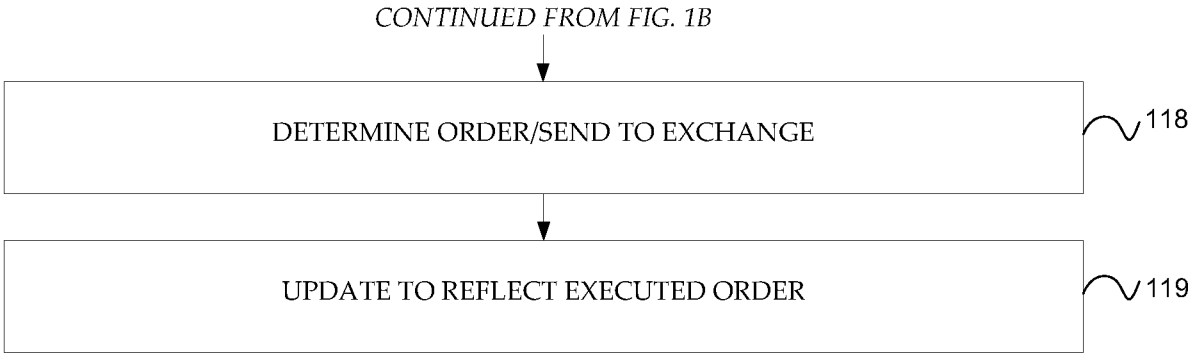

CONTINUED FROM FIG. 1B
DETERMINE ORDER/SEND TO EXCHANGE
118
UPDATE TO REFLECT EXECUTED ORDER
119

FIG. 1C

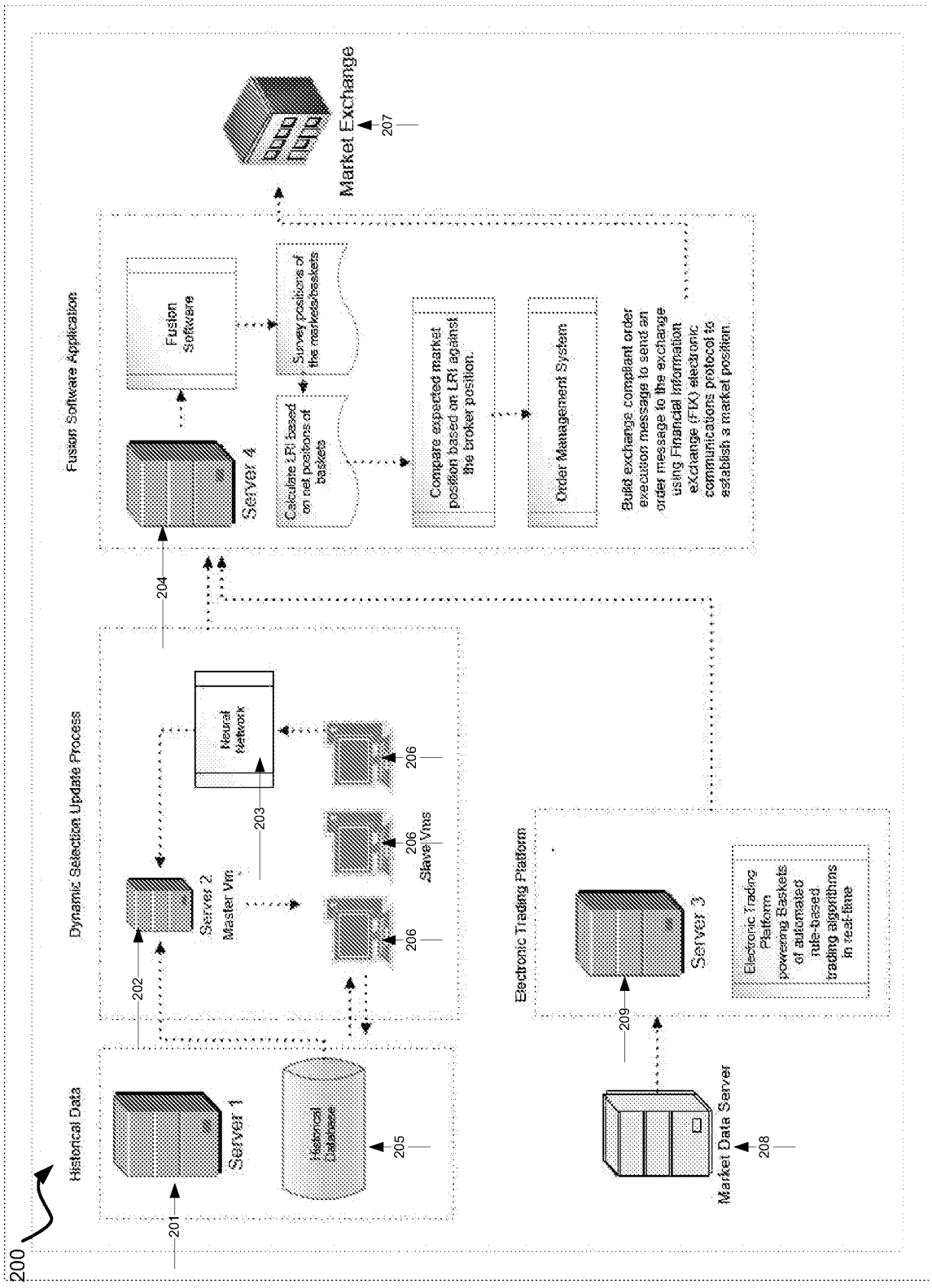

200
Historical Data
Server 1
201
Historical Database
205
Dynamic Selection Update Process
Server 2
Master Vm
202
Neural Network
203
206
Slave Vms
206
206
Fusion Software Application
Server 4
204
Fusion Software
Survey positions of the markets/baskets
Calculate LRI based on net positions of baskets
Compare expected market position based on LRI against the broker position.
Order Management System
Build exchange compliant order execution message to send an order message to the exchange using Financial Information eXchange (FIX) electronic communications protocol to establish a market position
Market Exchange
207
Electronic Trading Platform
Server 3
209
Electronic Trading Platform powering Baskets of automated rule-based trading algorithms in real-time
Market Data Server
208

FIG. 2