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(54) Title: CUSTOMIZABLE MACRO-BASED ORDER ENTRY PROTOCOL AND SYSTEM

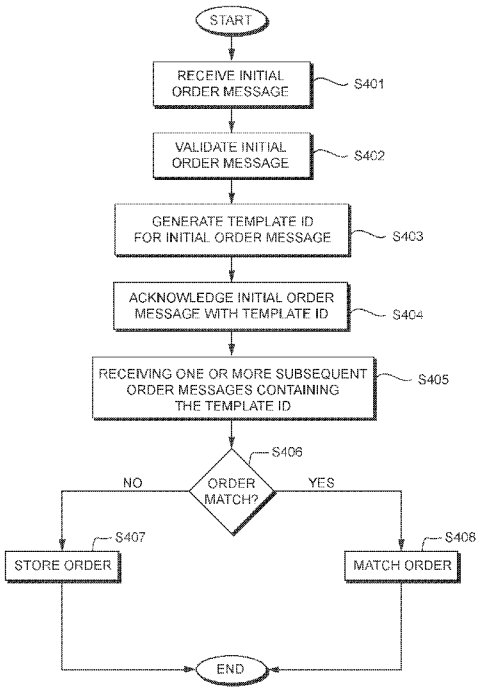


FIG. 4

(57) Abstract: The present technology is related to employing a template/macro-based order entry system. An initial order data message contains a macro that establishes the initial parameters for an order and a unique ID is associated with the template. Subsequent, and potentially smaller sized data messages contain the unique ID as well as relevant order details for placing an order. Of course, the technology described herein envisions a much broader concept of reducing message sizes to help improve overall latency and is not limited to order entry.

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