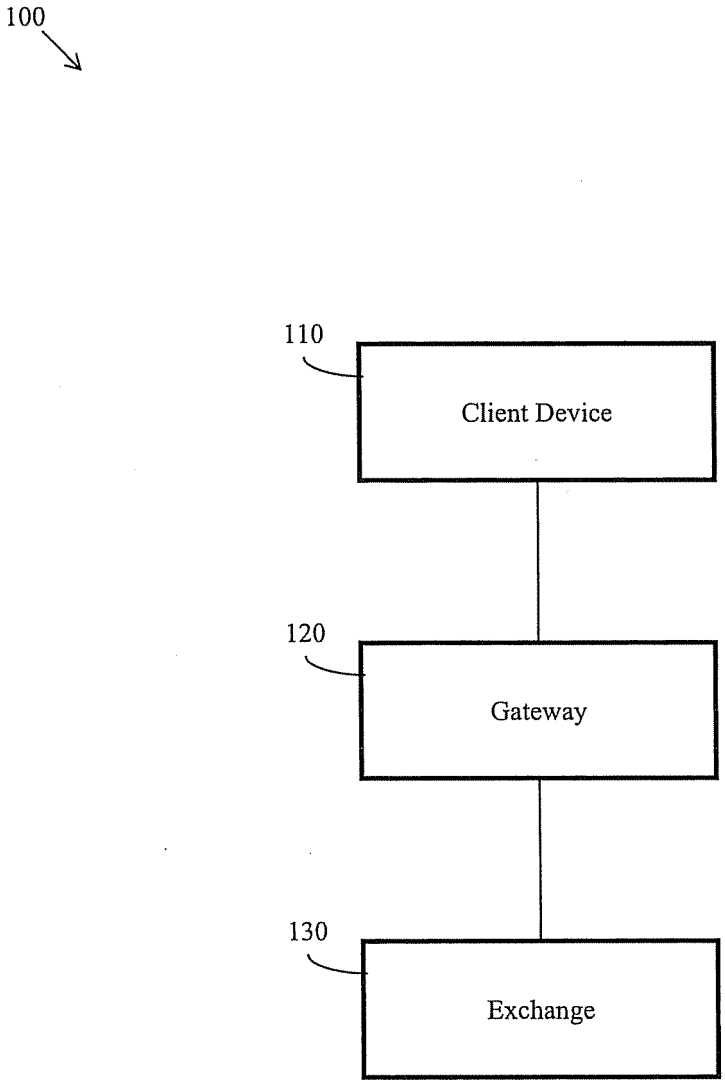


Figure 1

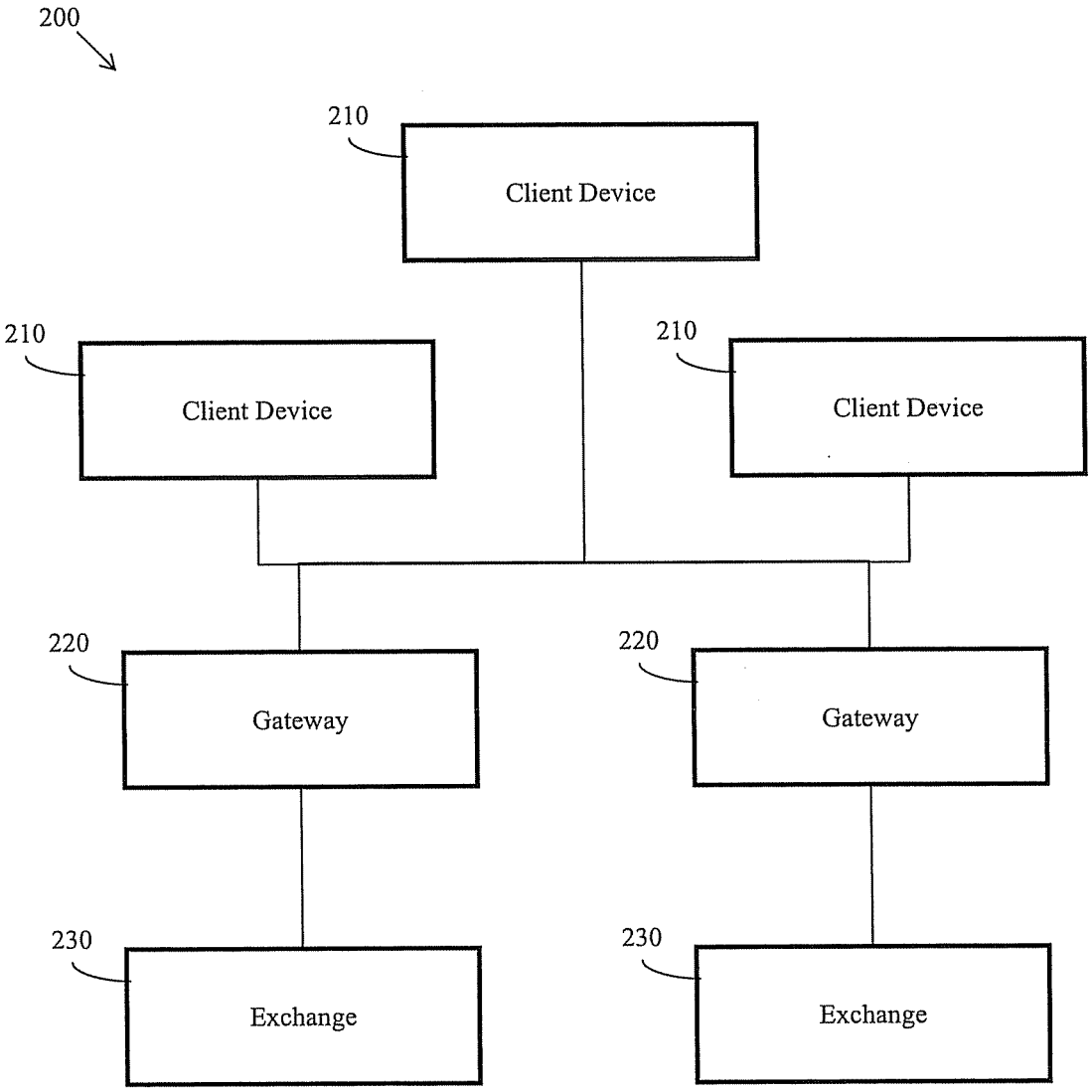

200
210
Client Device
210
Client Device
210
Client Device
220
Gateway
220
Gateway
230
Exchange
230
Exchange

Figure 2

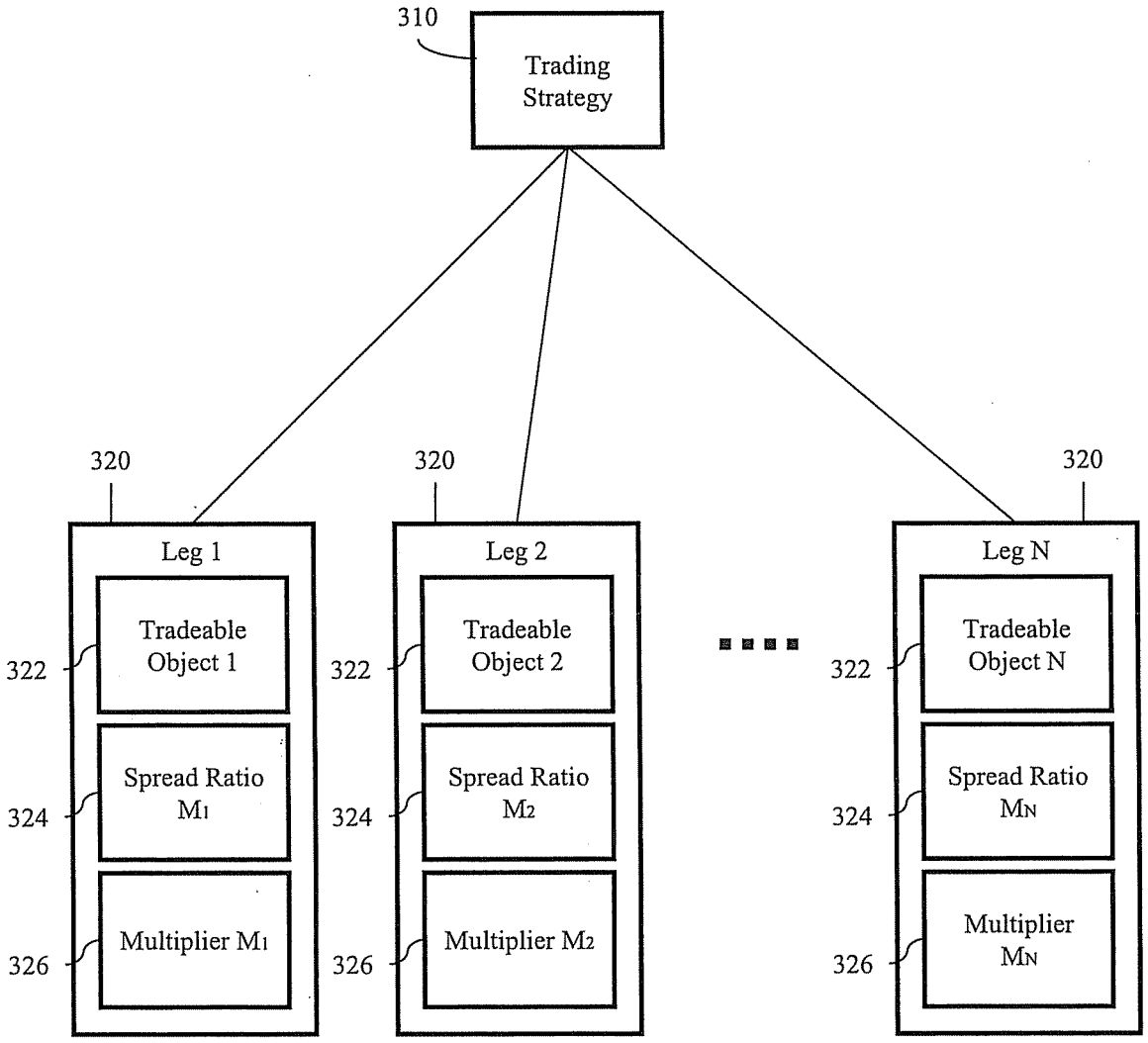

310
Trading Strategy
320
320
320
Leg 1
Leg 2
Leg N
322
Tradeable Object 1
322
Tradeable Object 2
322
Tradeable Object N
324
Spread Ratio M1
324
Spread Ratio M2
324
Spread Ratio MN
326
Multiplier M1
326
Multiplier M2
326
Multiplier MN

Figure 3

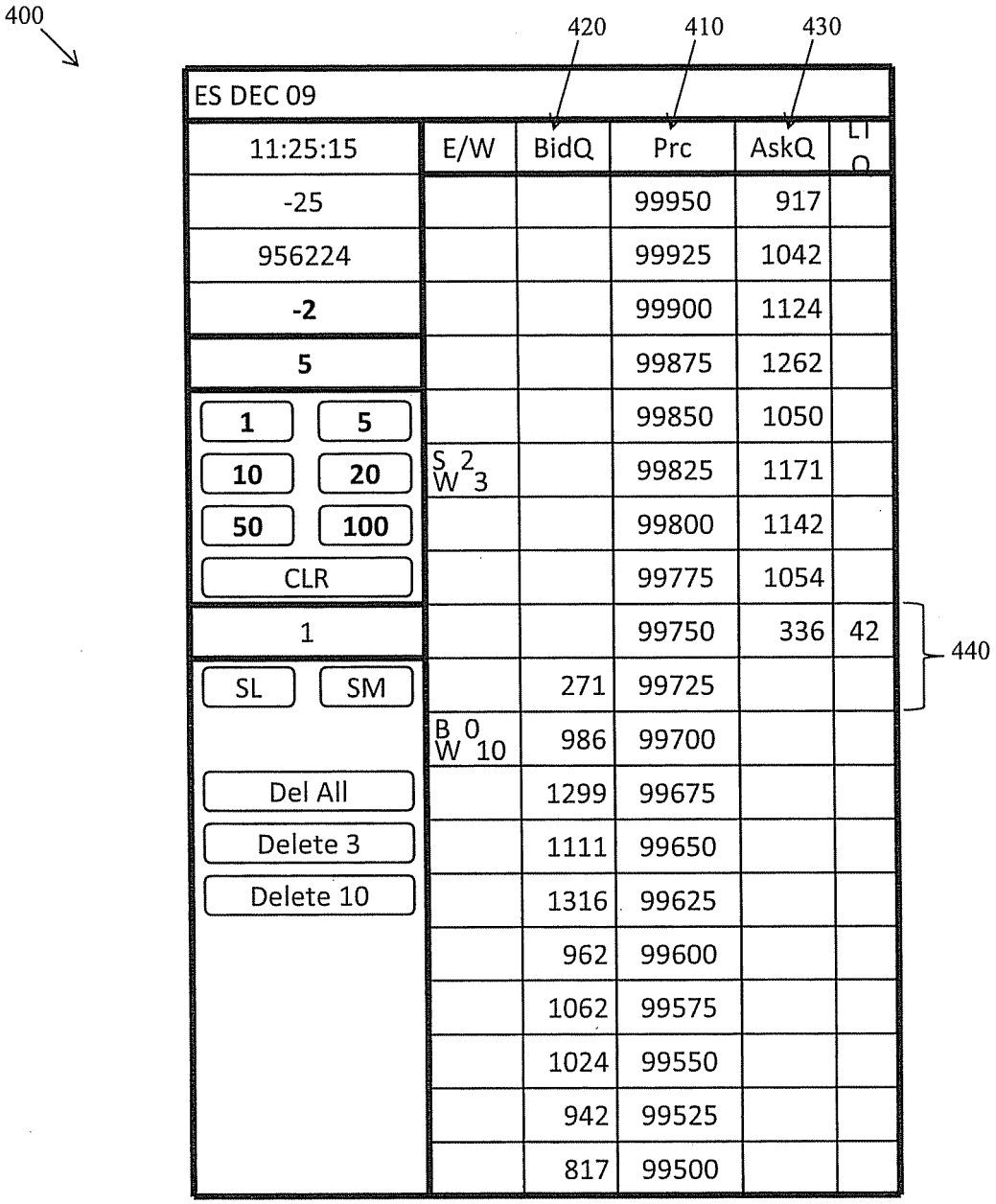

400
420
410
430
ES DEC 09
11:25:15
E/W
BidQ
Prc
AskQ
LIQ
-25
956224
-2
5
1
5
10
20
50
100
CLR
1
SL
SM
Del All
Delete 3
Delete 10
99950 917
99925 1042
99900 1124
99875 1262
99850 1050
S 2
W 3
99825 1171
99800 1142
99775 1054
99750 336 42
271 99725
B 0
W 10
986 99700
1299 99675
1111 99650
1316 99625
962 99600
1062 99575
1024 99550
942 99525
817 99500
440

Figure 4

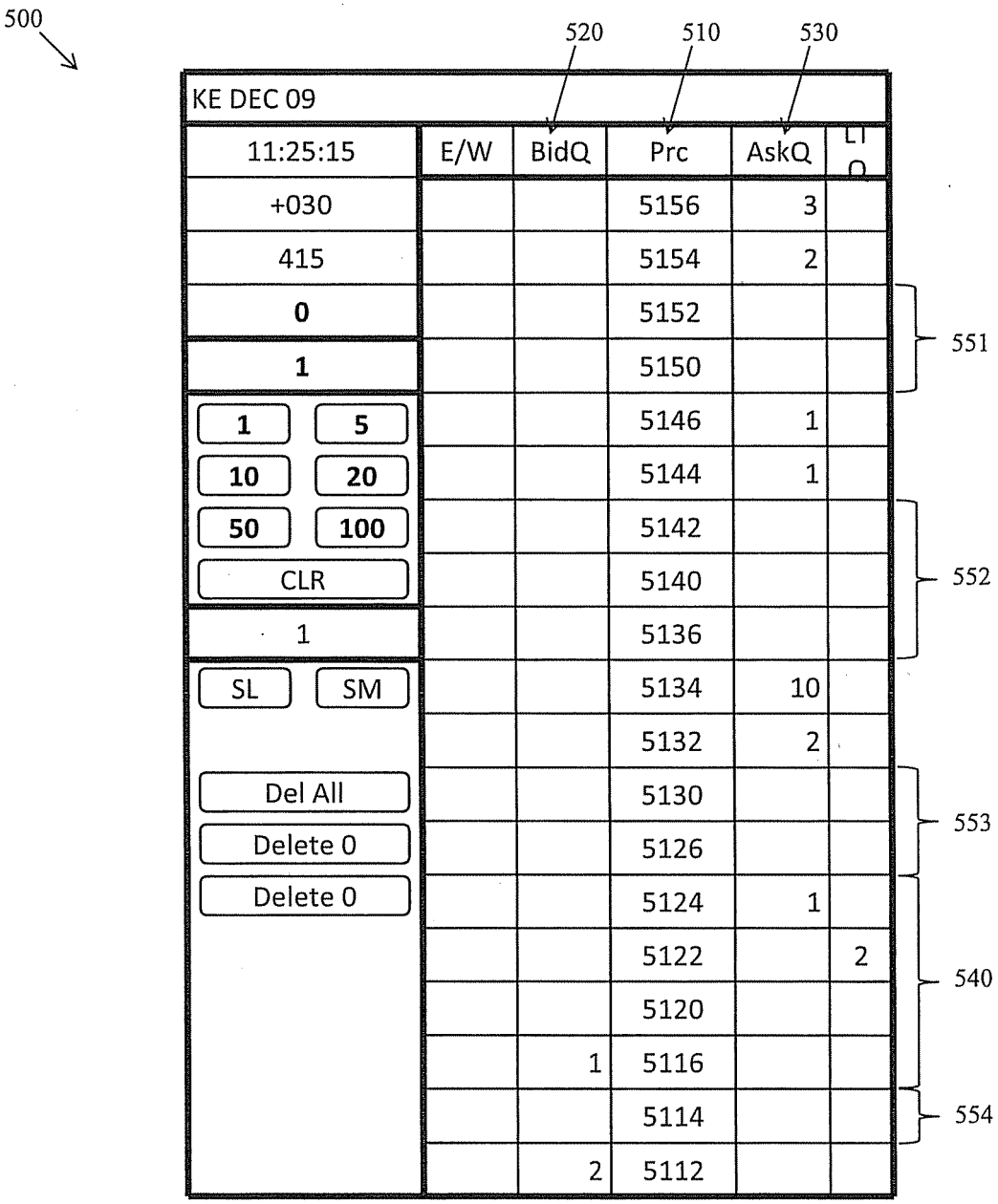

500
520
510
530
KE DEC 09
11:25:15
E/W
BidQ
Prc
AskQ
LT
Q
+030
415
0
1
1
5
10
20
50
100
CLR
1
SL
SM
Del All
Delete 0
Delete 0
5156
5154
5152
5150
5146
5144
5142
5140
5136
5134
5132
5130
5126
5124
5122
5120
5116
5114
5112
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2
551
552
553
540
554

Figure 5

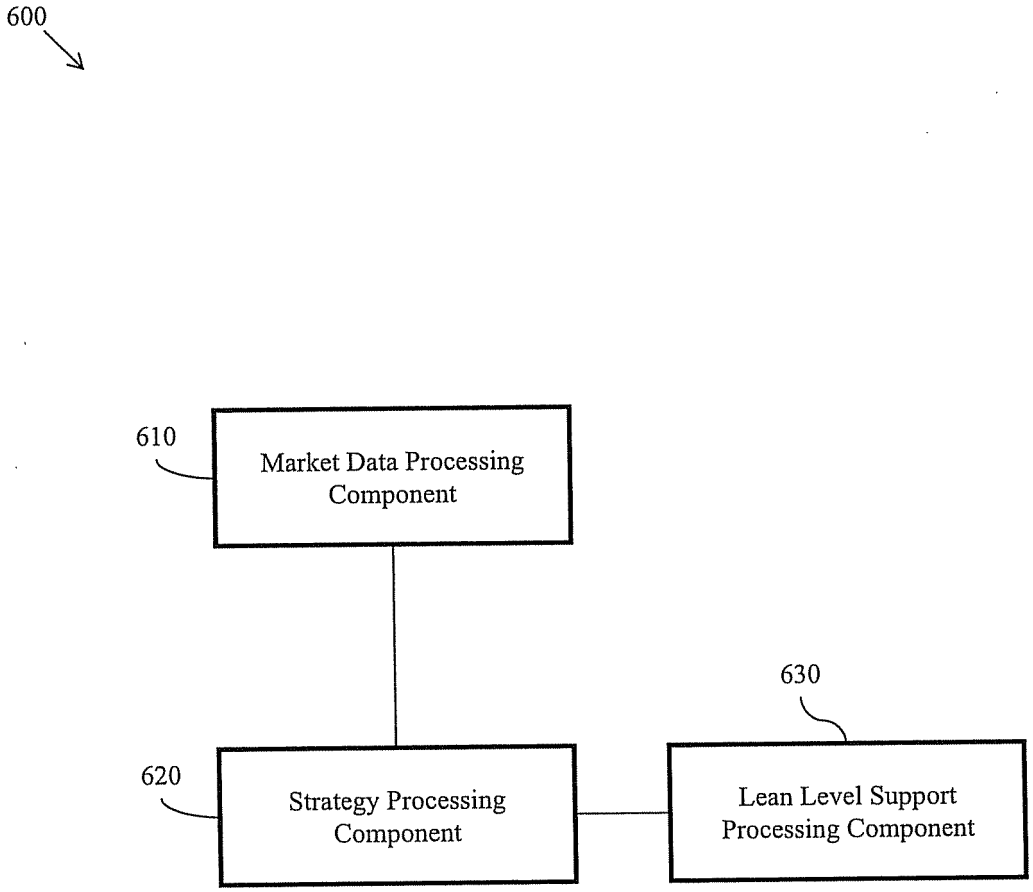

600
610
Market Data Processing Component
630
620
Strategy Processing Component
Lean Level Support Processing Component

Figure 6

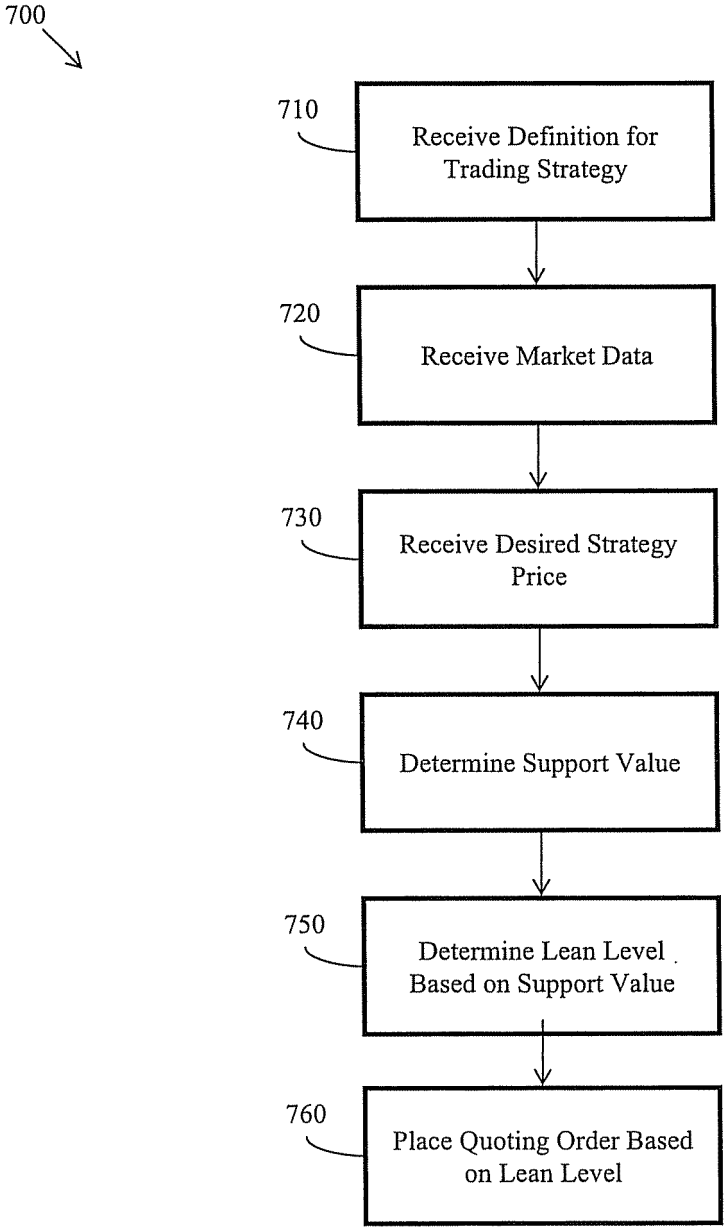

700
710
Receive Definition for Trading Strategy
720
Receive Market Data
730
Receive Desired Strategy Price
740
Determine Support Value
750
Determine Lean Level Based on Support Value
760
Place Quoting Order Based on Lean Level

Figure 7