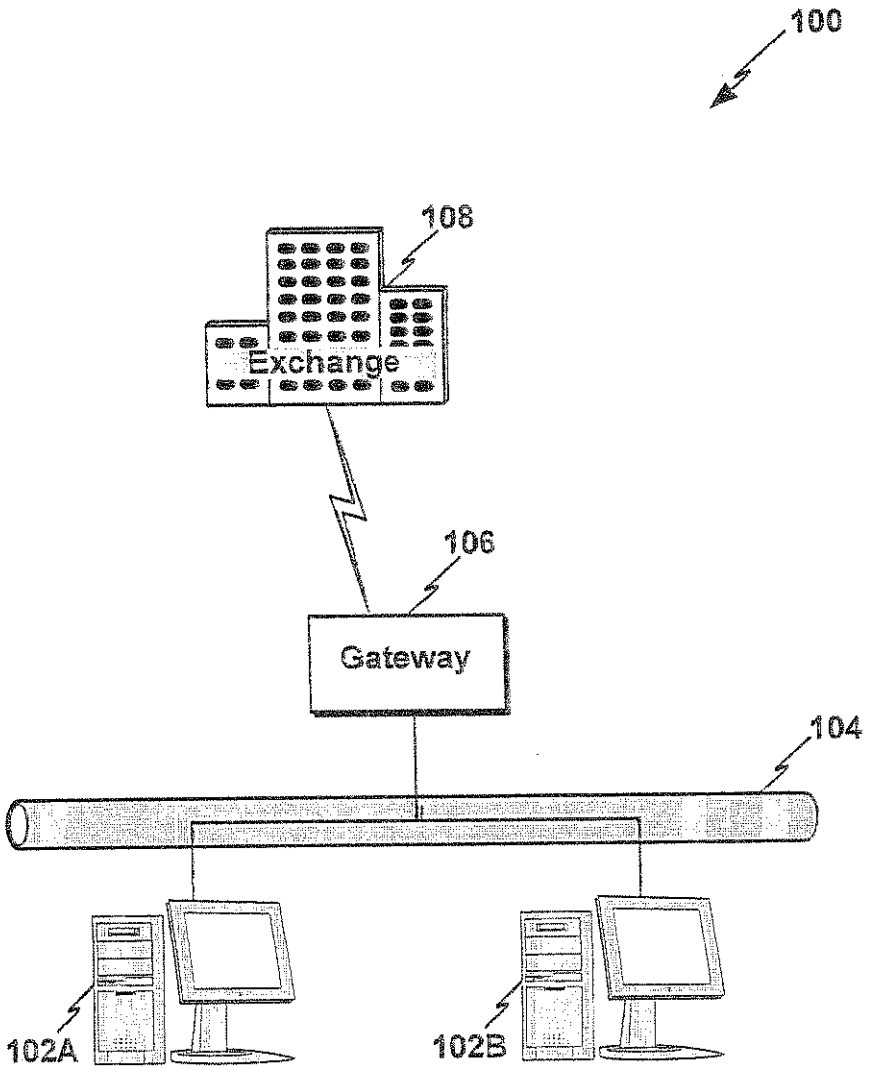


FIG. 1

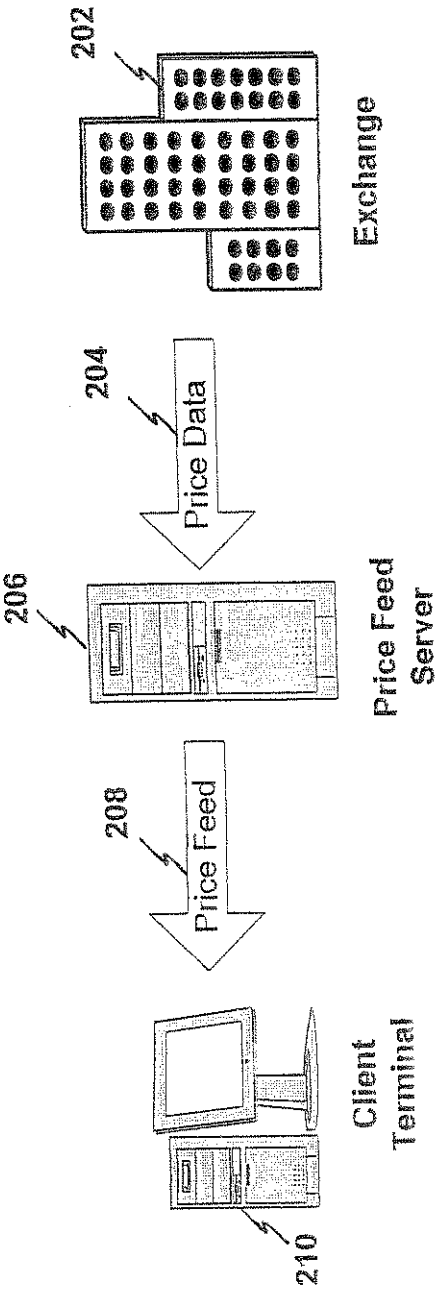

202
Exchange
204
Price Data
206
Price Feed Server
208
Price Feed
210
Client Terminal

FIG. 2

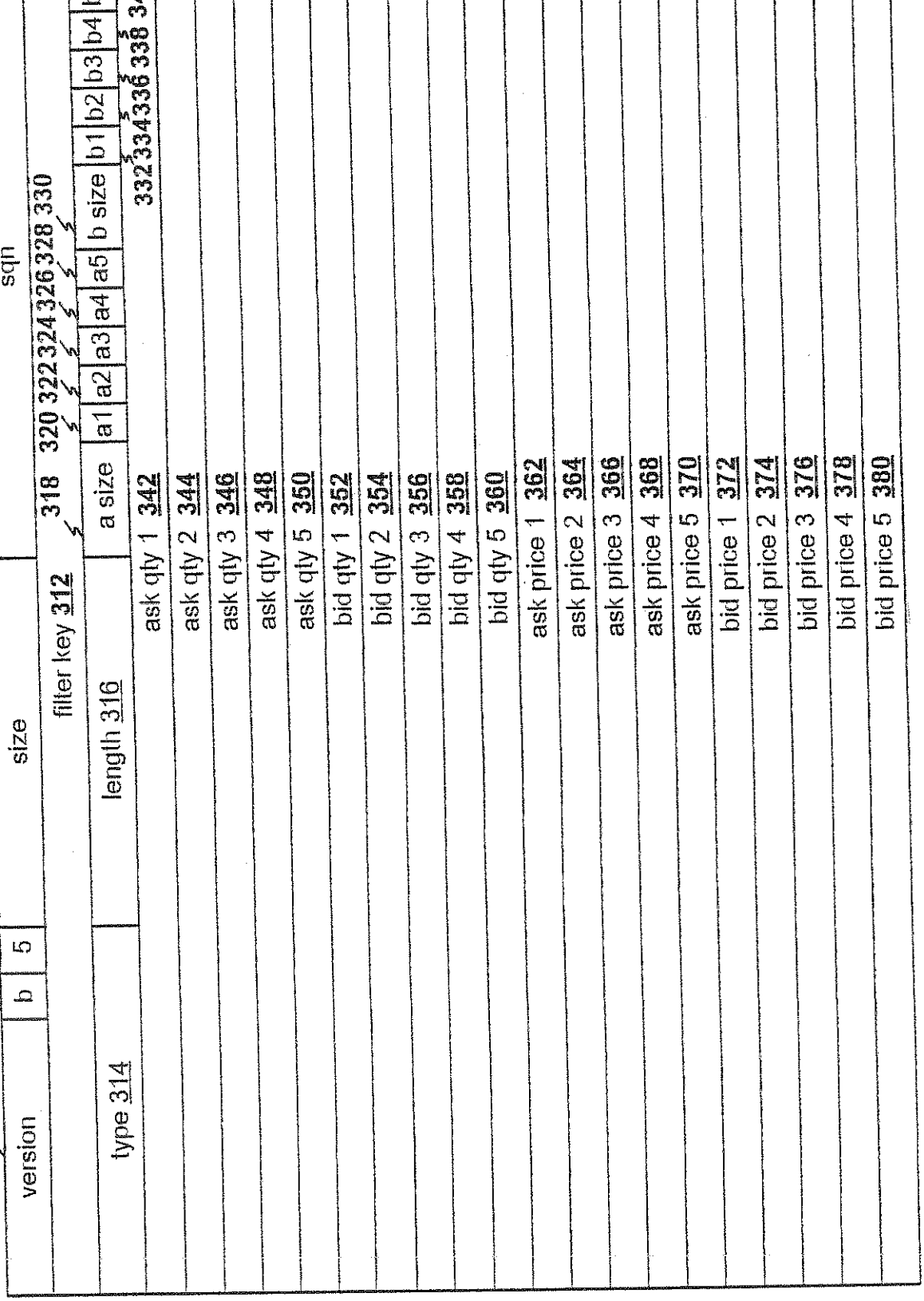

300
302
304
306
308
310
version
b
5
size
sqn
filter key 312
318
320
322
324
326
328
330
type 314
length 316
a size
a1
a2
a3
a4
a5
b size
b1
b2
b3
b4
b5
332
334
336
338
340
ask qty 1 342
ask qty 2 344
ask qty 3 346
ask qty 4 348
ask qty 5 350
bid qty 1 352
bid qty 2 354
bid qty 3 356
bid qty 4 358
bid qty 5 360
ask price 1 362
ask price 2 364
ask price 3 366
ask price 4 368
ask price 5 370
bid price 1 372
bid price 2 374
bid price 3 376
bid price 4 378
bid price 5 380

FIG. 3

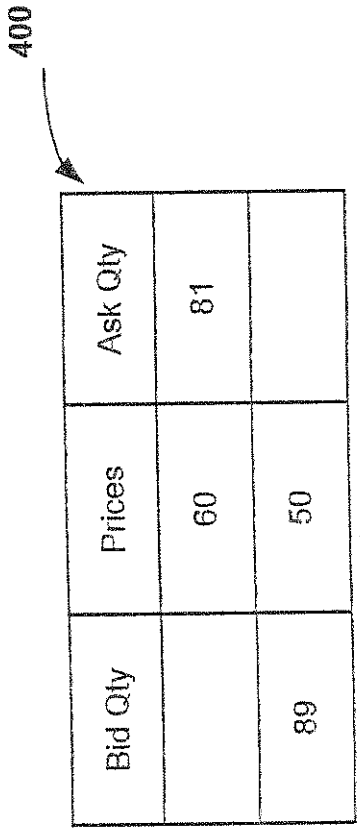

400
Bid Qty
Prices
Ask Qty
89
50
60
81

FIG. 4A

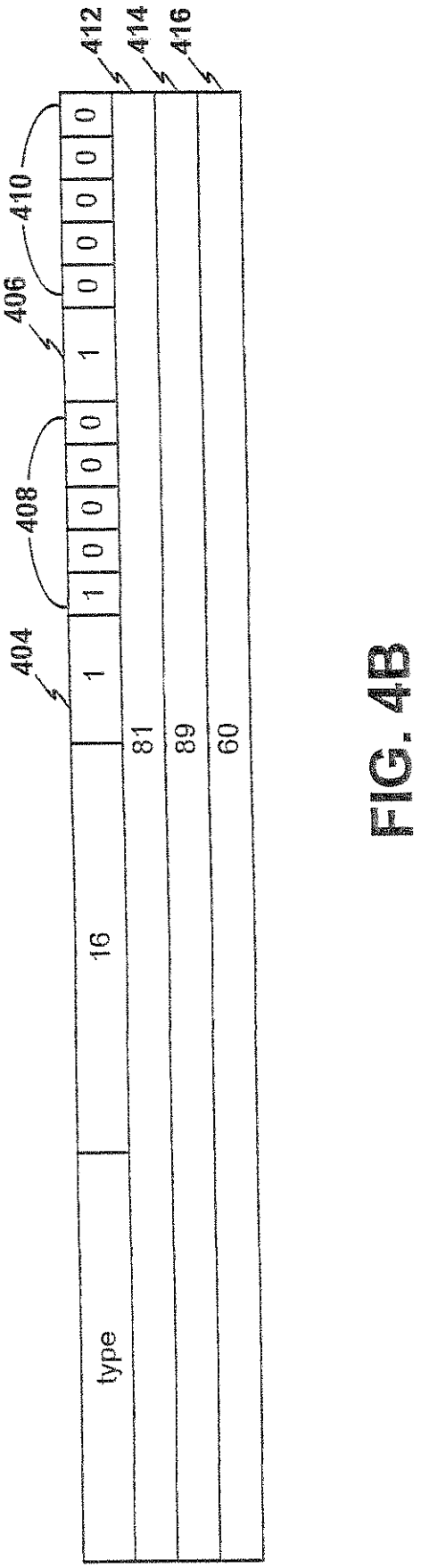

402
404
406
408
410
412
414
416
type
16
1
1
0
0
0
0
1
0
0
0
0
0
0
0
0
81
89
60

FIG. 4B

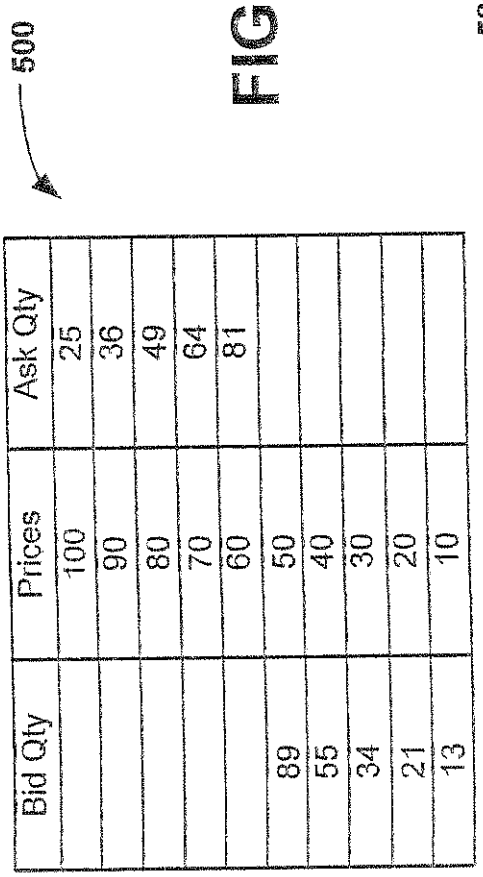

500
Bid Qty
Prices
Ask Qty
100
25
90
36
80
49
70
64
60
81
50
89
40
55
30
34
20
21
10
13

FIG. 5A

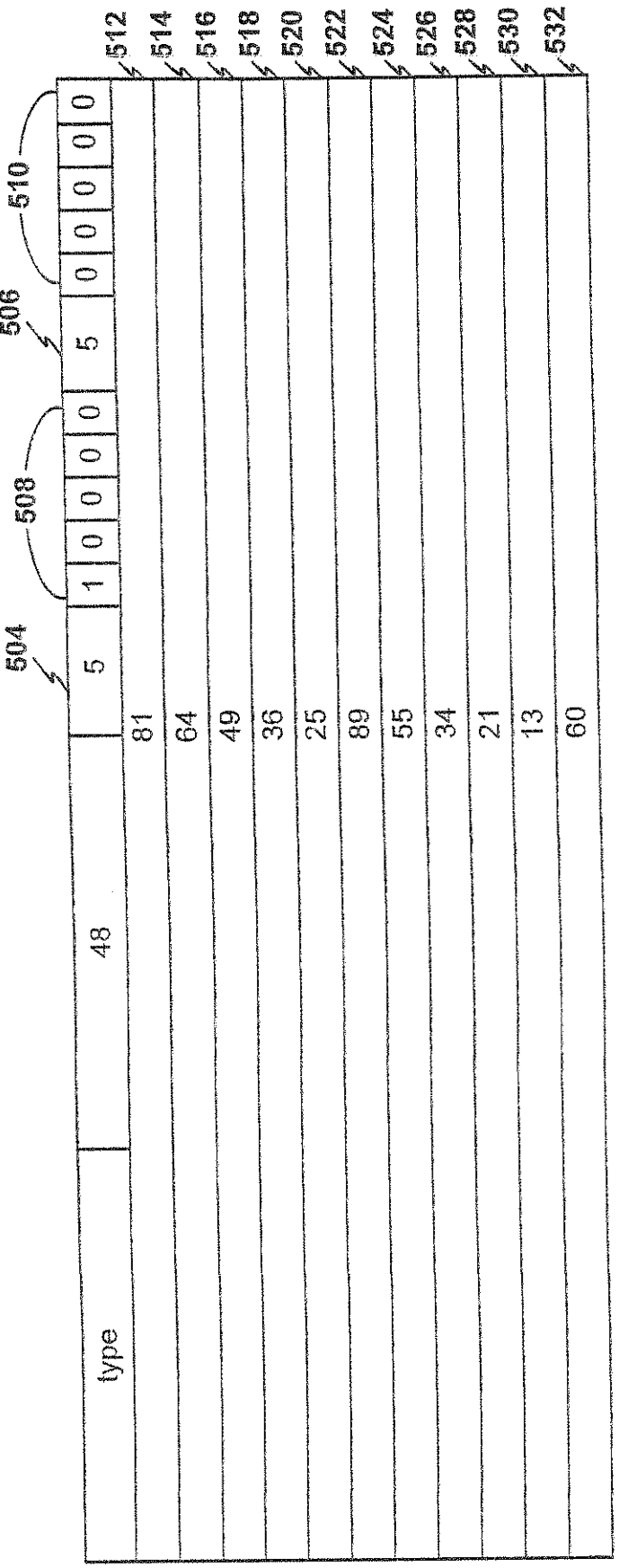

502
504
506
508
510
512
514
516
518
520
522
524
526
528
530
532
type
48
5
1
0
0
0
0
5
0
0
0
0
0
81
64
49
36
25
89
55
34
21
13
60

FIG. 5B

600

Bid Qty	Prices	Ask Qty
	90	49
	80	64
	70	
	60	81
	50	
89	40	
55	30	
	20	
34	10	

FIG. 6A

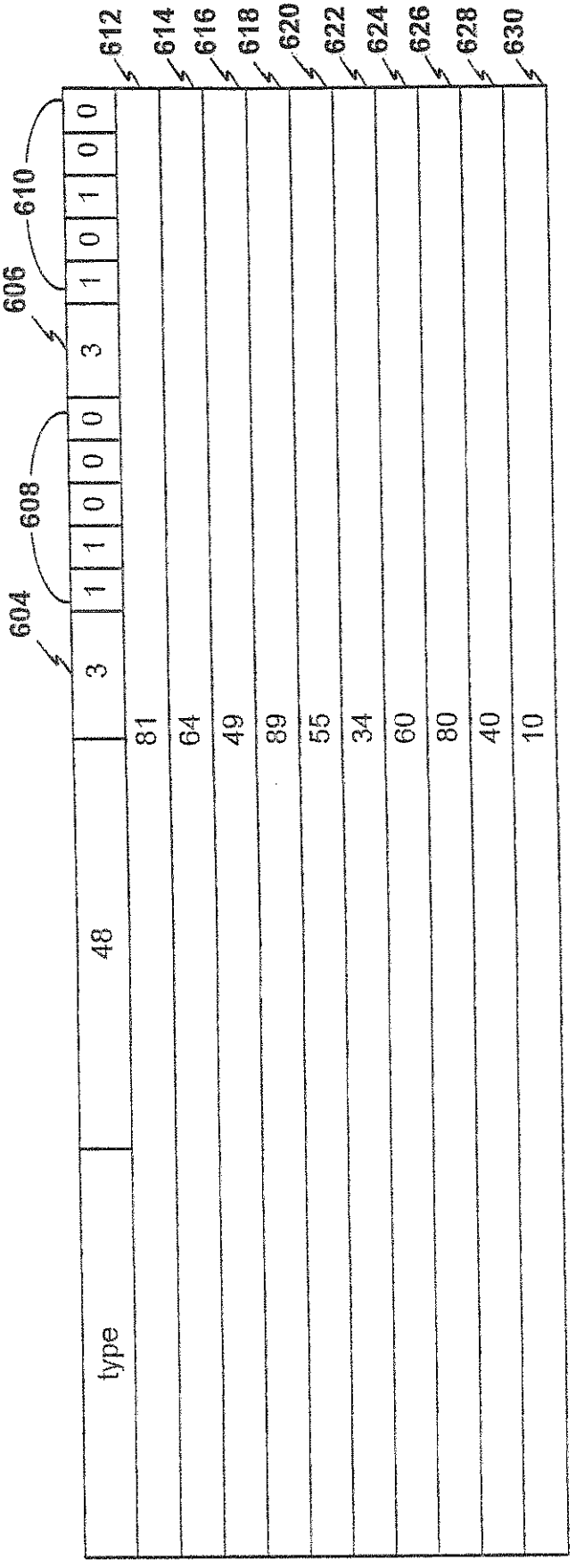


FIG. 6B

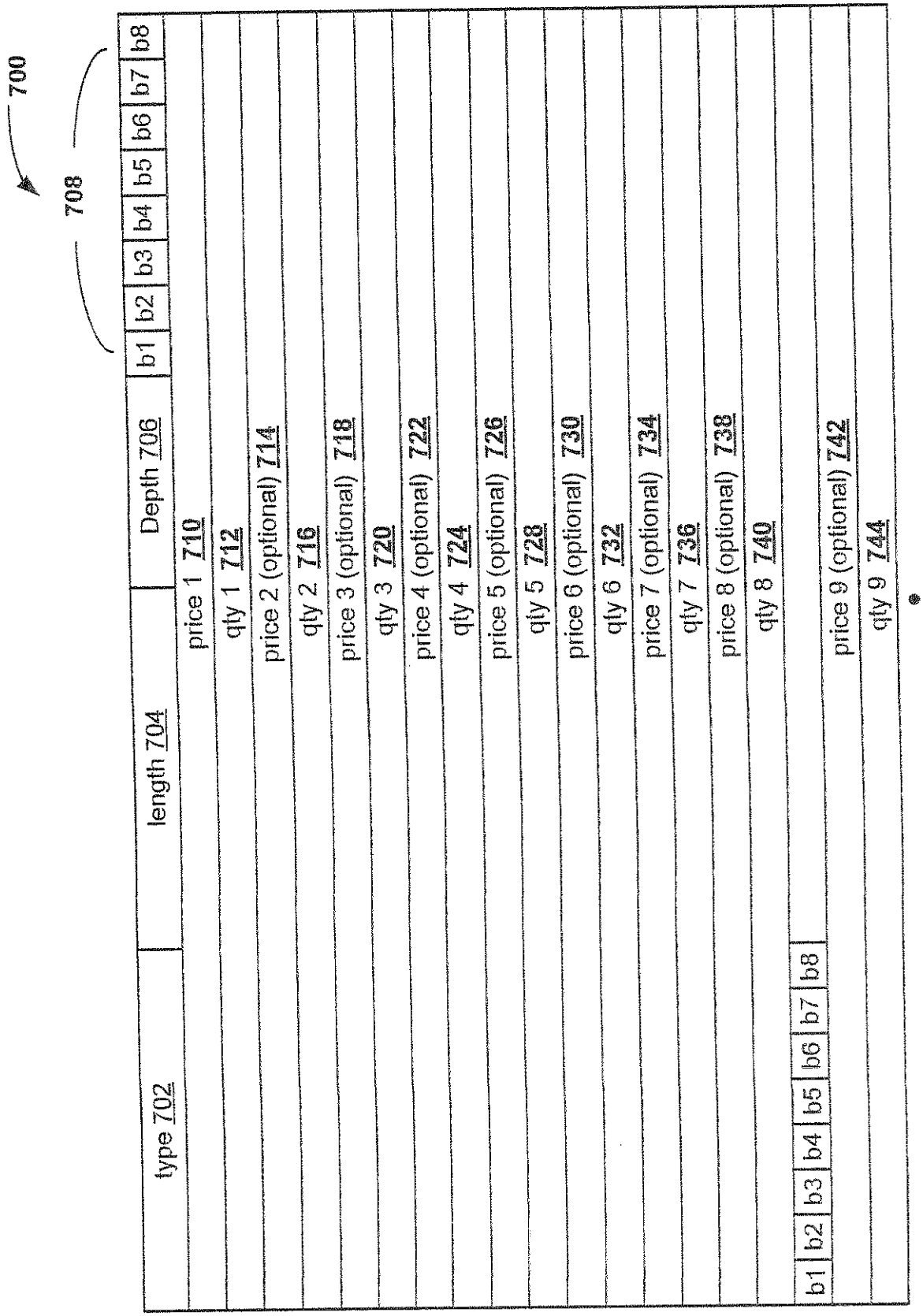

700
708
type 702
length 704
Depth 706
b1 b2 b3 b4 b5 b6 b7 b8
price 1 710
qty 1 712
price 2 (optional) 714
qty 2 716
price 3 (optional) 718
qty 3 720
price 4 (optional) 722
qty 4 724
price 5 (optional) 726
qty 5 728
price 6 (optional) 730
qty 6 732
price 7 (optional) 734
qty 7 736
price 8 (optional) 738
qty 8 740
b1 b2 b3 b4 b5 b6 b7 b8
price 9 (optional) 742
qty 9 744

FIG. 7

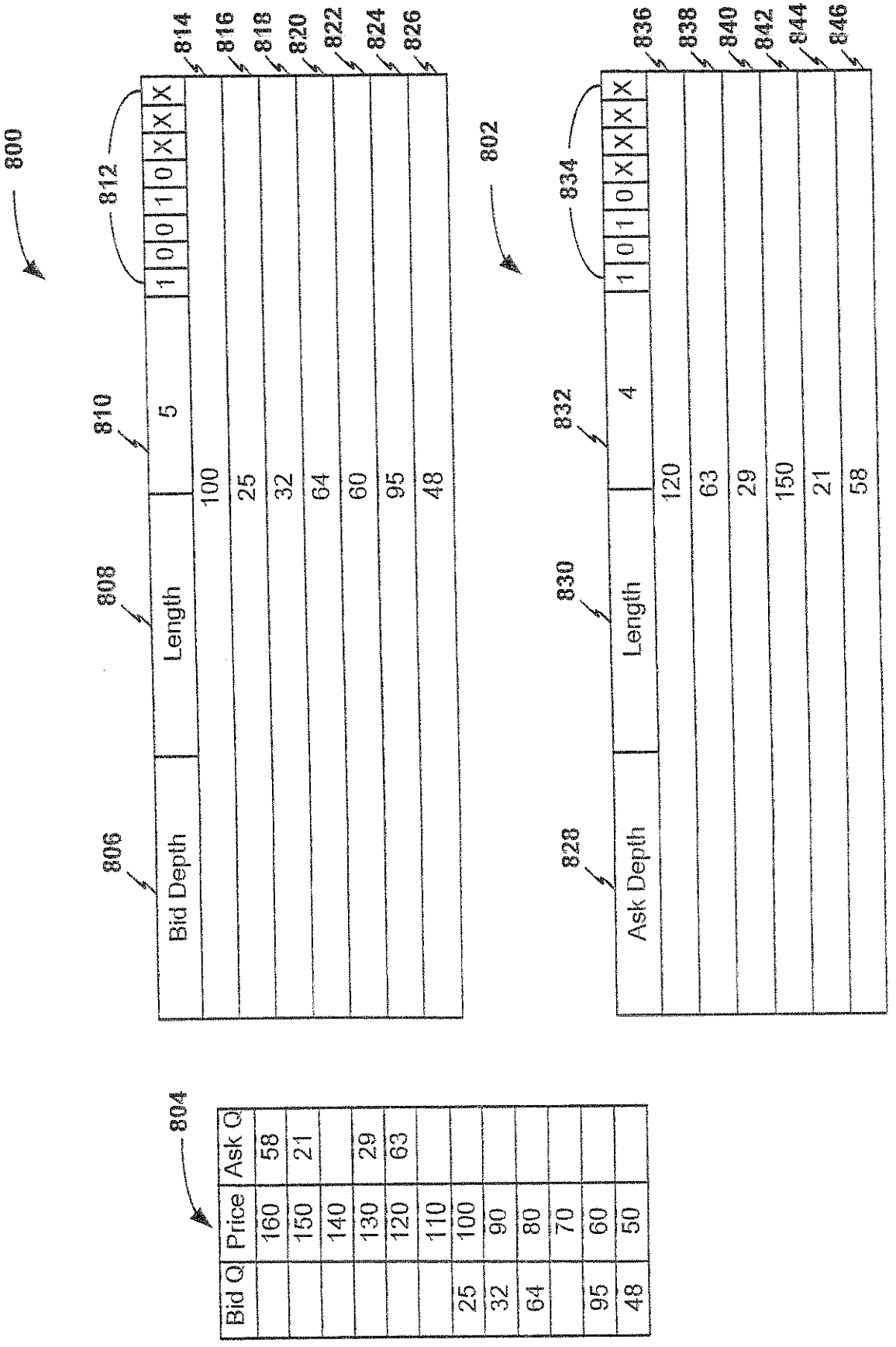
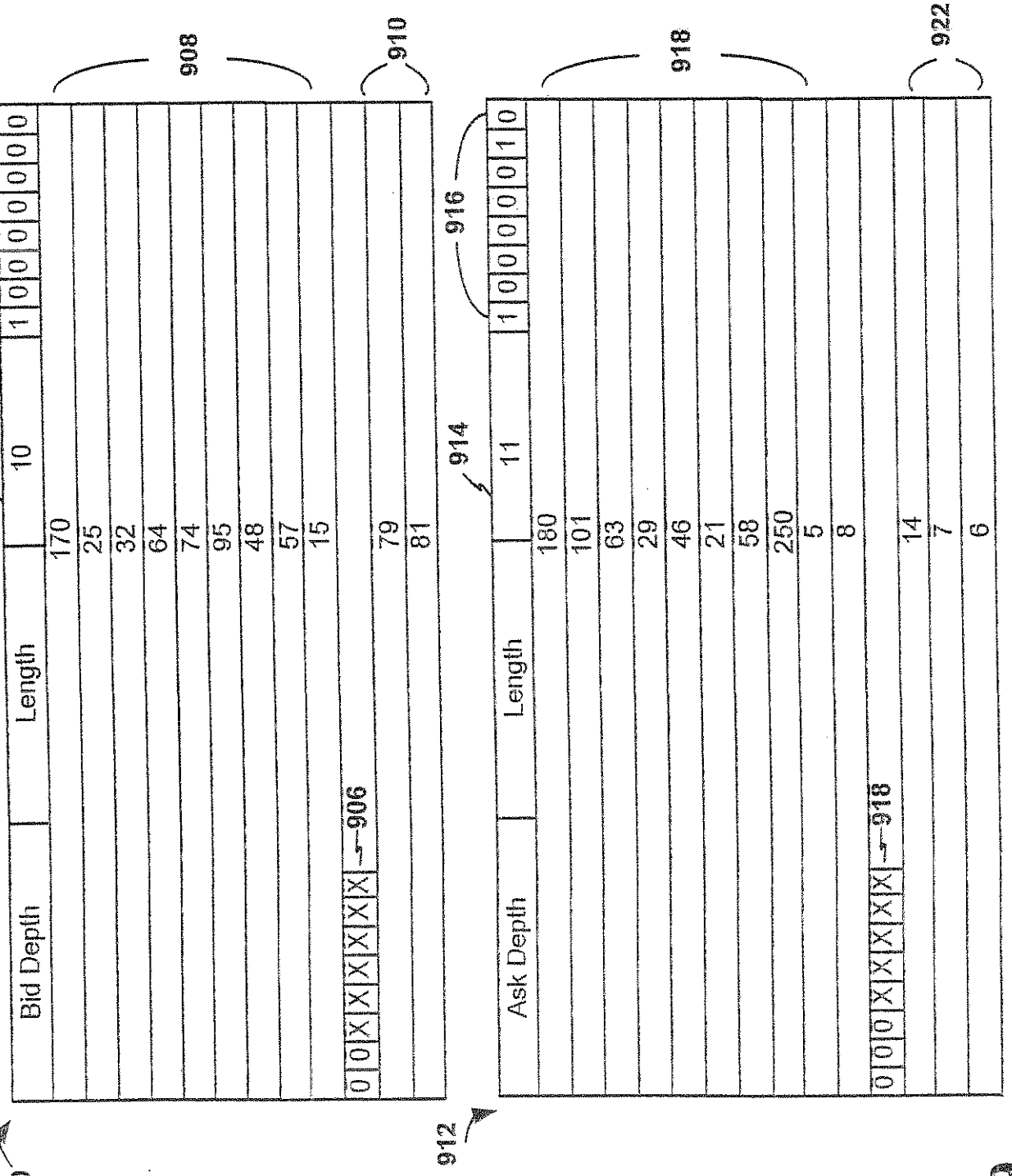

800
802
804
806
808
810
812
814
816
818
820
822
824
826
828
830
832
834
836
838
840
842
844
846
Bid Depth
Length
5
100
25
32
64
60
95
48
1 0 0 1 0 X X X
Ask Depth
4
120
63
29
150
21
58
1 0 1 0 X X X
Bid Q
Price
Ask Q
160
58
150
21
140
130
29
120
63
110
100
25
90
32
80
64
70
60
95
50
48

FIG. 8



Bid Q	Price	Ask Q
	290	6
	280	7
	270	14
	260	8
	250	5
	240	
	230	58
	220	21
	210	46
	200	29
	190	63
	180	101
25	170	
32	160	
64	150	
74	140	
95	130	
48	120	
57	110	
15	100	
79	90	
81	80	

FIG. 9

Bid Q	Price	Ask Q
	335	
	325	
	315	
	305	
	295	
	285	
	275	
	265	
	255	16, 52, 33
	245	5, 22, 36, 14
	235	12, 15, 101, 43
	225	
32, 125, 17	215	
29, 14, 75	205	
	195	
	185	
	175	
	165	
	155	
	145	
	135	
	125	

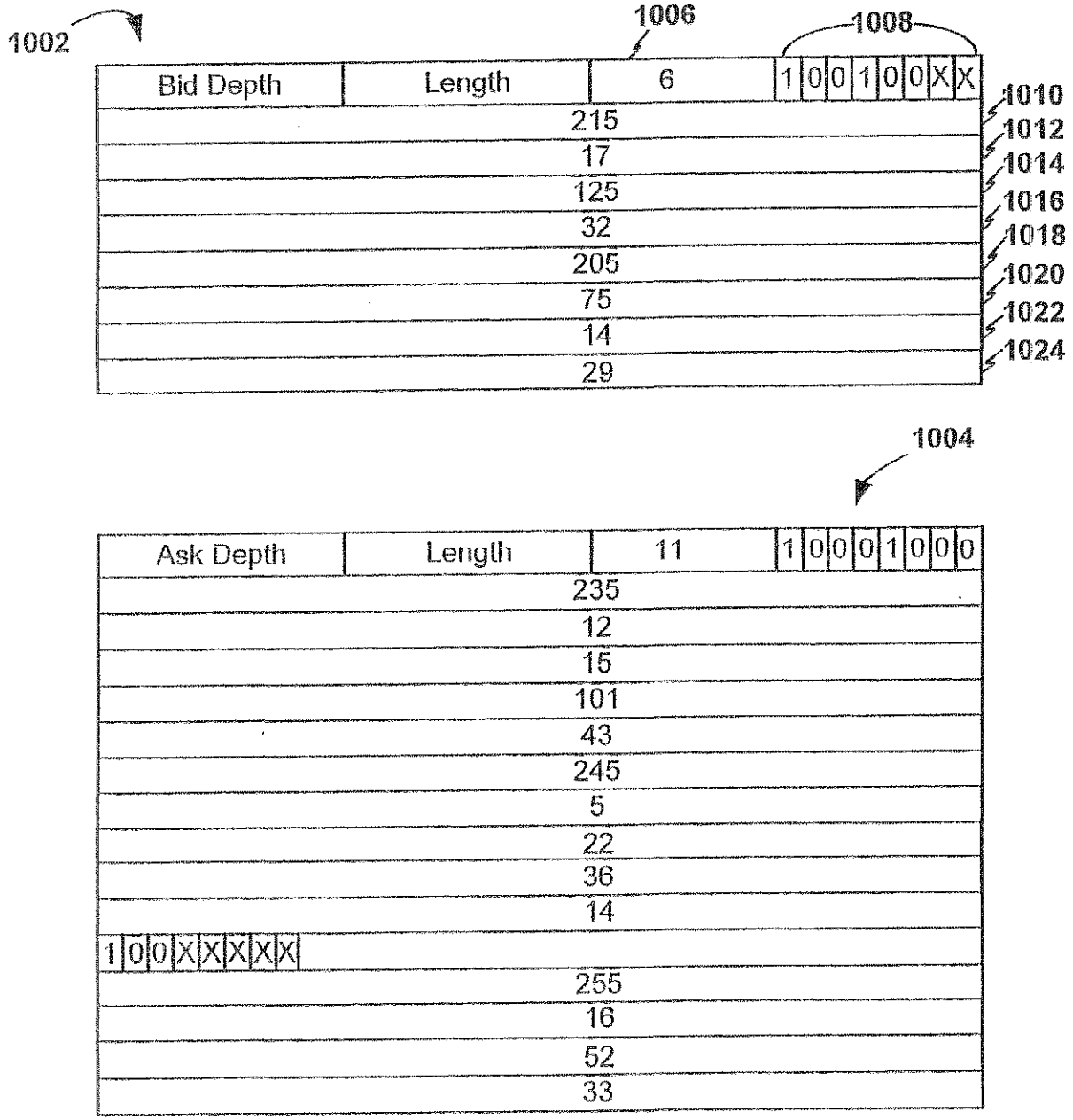


FIG. 10

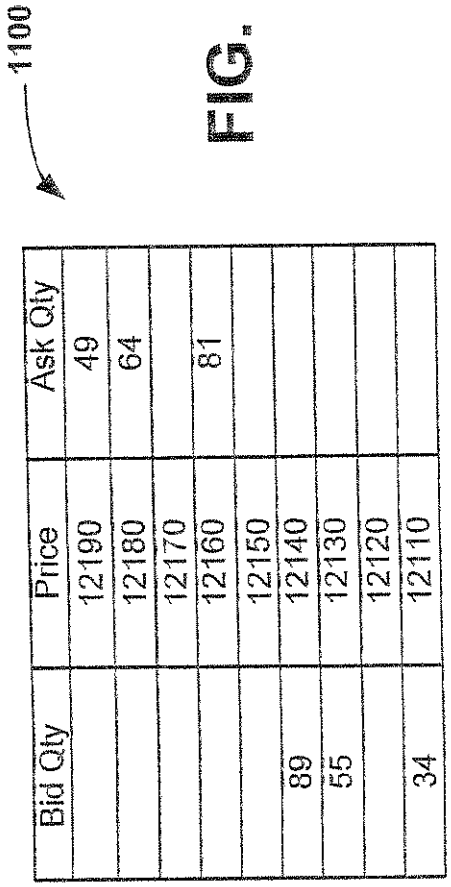


FIG. 11A

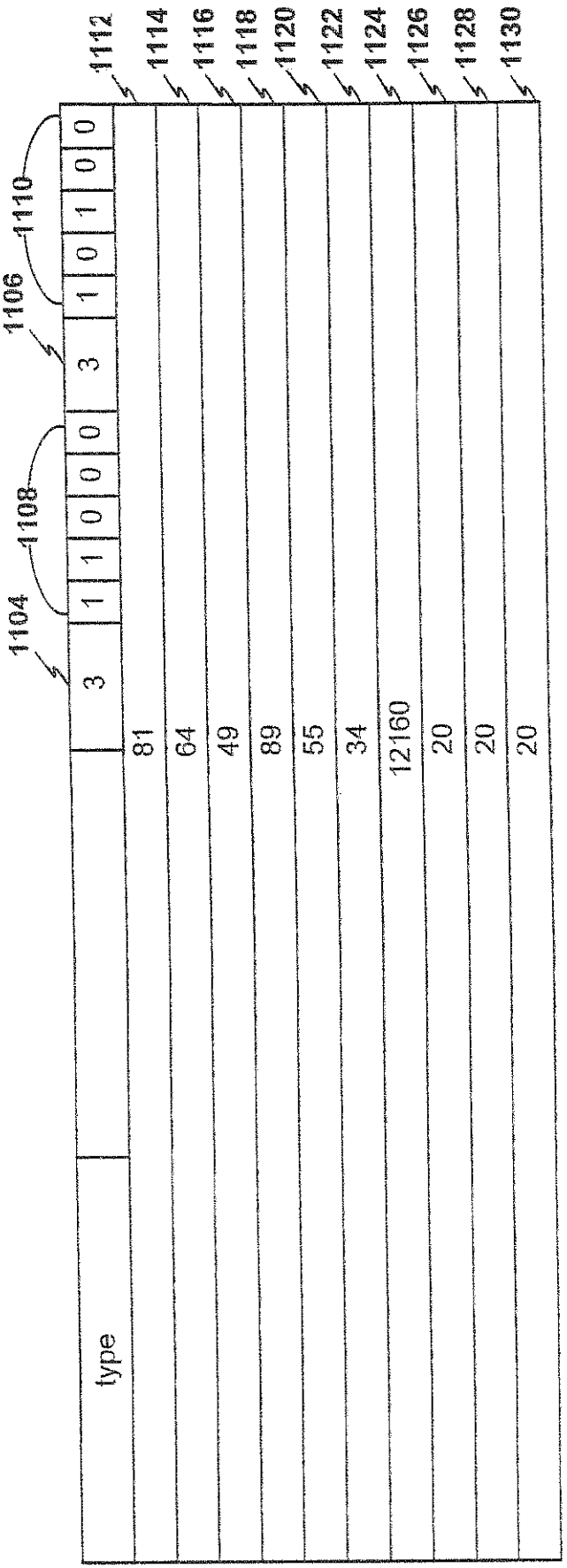


FIG. 11B

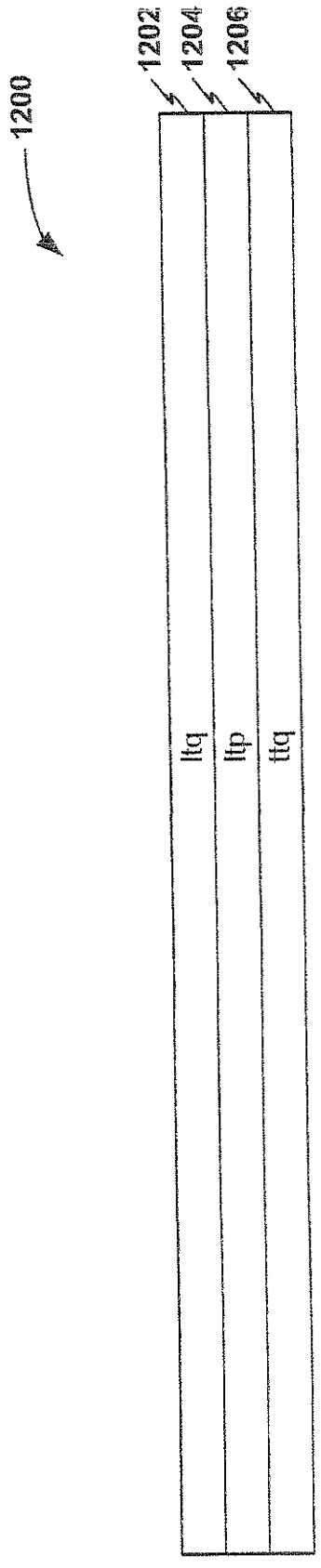

1200
1202
1204
1206
ltq
ltp
ttq

FIG. 12

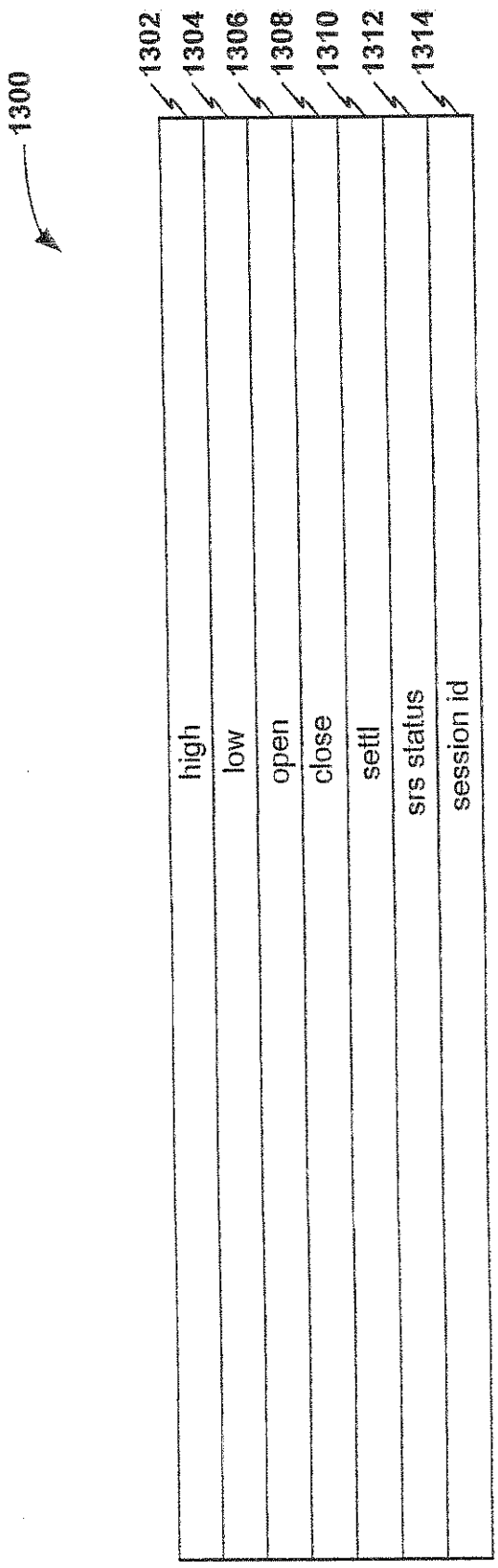

1300
1302
1304
1306
1308
1310
1312
1314
high
low
open
close
settl
srs status
session id

FIG. 13