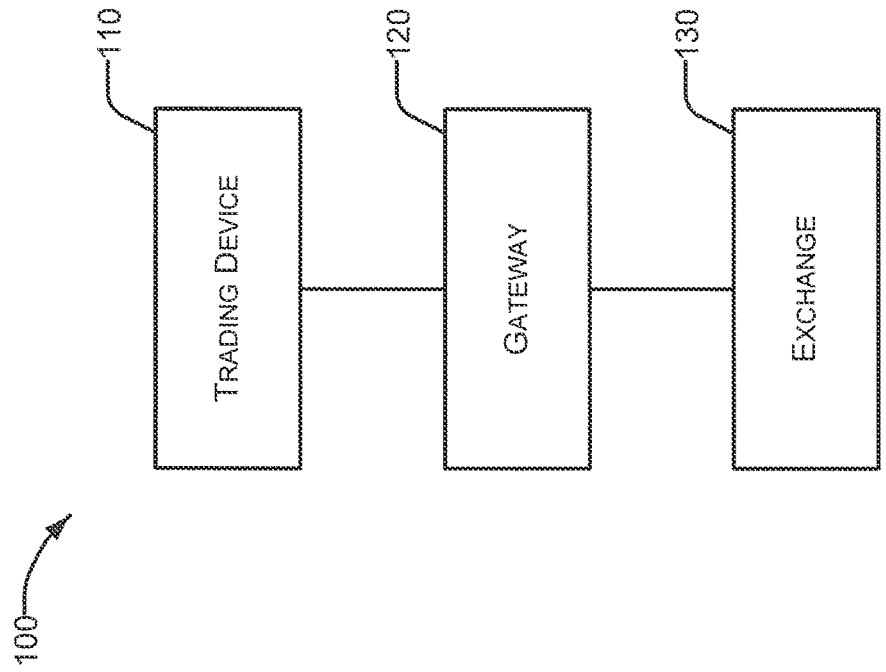


FIG. 1

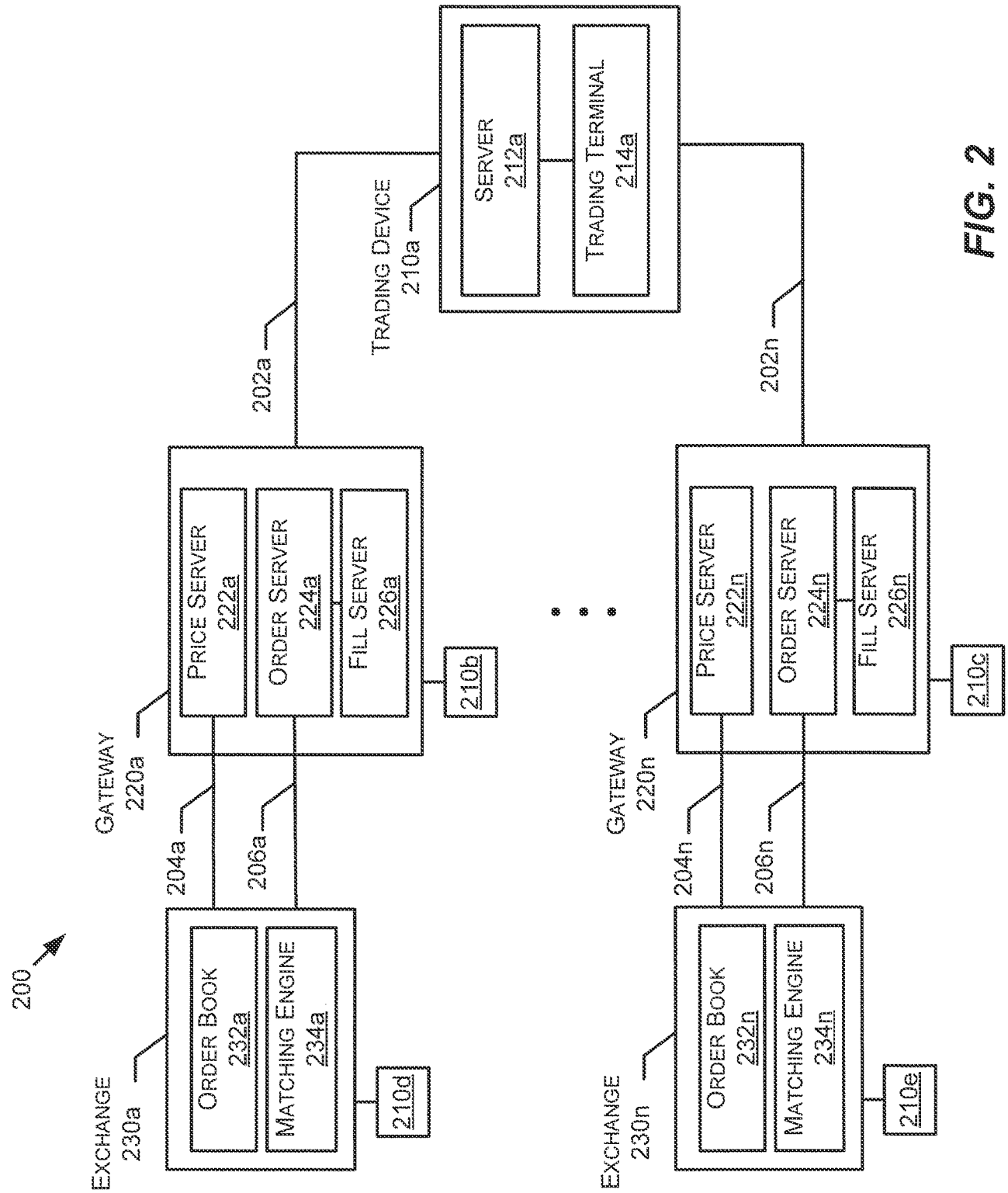

200
EXCHANGE 230a
ORDER BOOK 232a
MATCHING ENGINE 234a
210d
204a
206a
GATEWAY 220a
PRICE SERVER 222a
ORDER SERVER 224a
FILL SERVER 226a
210b
202a
TRADING DEVICE 210a
SERVER 212a
TRADING TERMINAL 214a
202n
GATEWAY 220n
PRICE SERVER 222n
ORDER SERVER 224n
FILL SERVER 226n
210c
204n
206n
EXCHANGE 230n
ORDER BOOK 232n
MATCHING ENGINE 234n
210e

FIG. 2

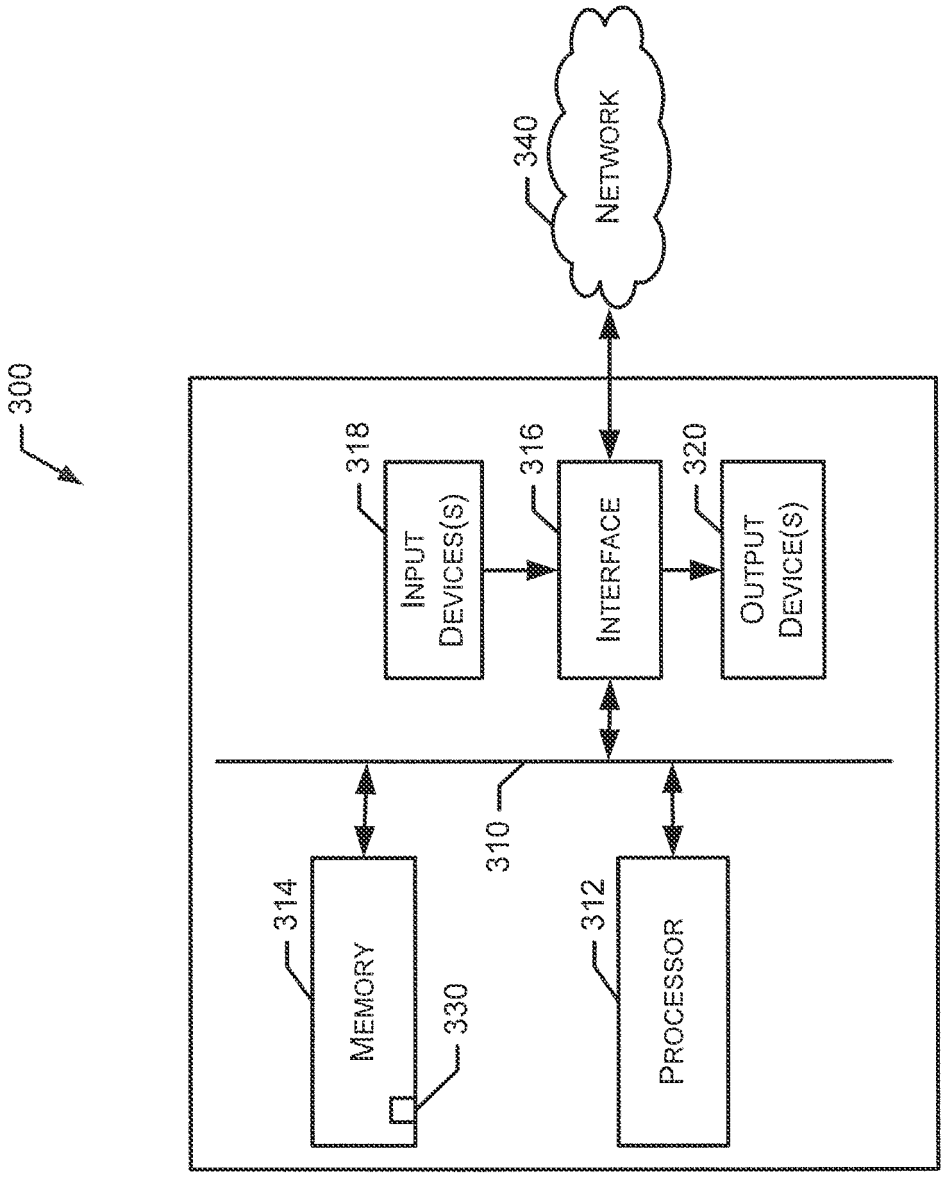

300
340
NETWORK
318
INPUT DEVICE(S)
316
INTERFACE
320
OUTPUT DEVICE(S)
310
314
MEMORY
330
312
PROCESSOR

FIG. 3

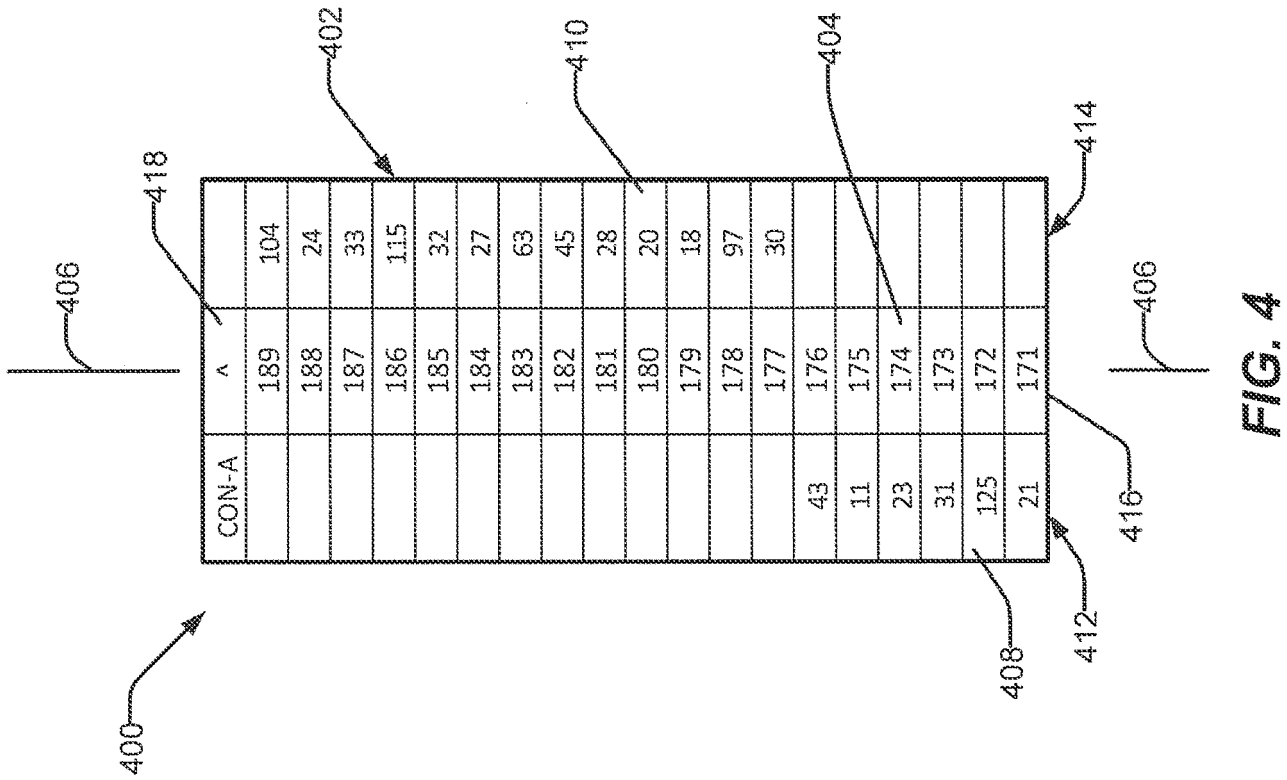

400
402
404
406
406
408
410
412
414
416
418
CON-A
A
189 104
188 24
187 33
186 115
185 32
184 27
183 63
182 45
181 28
180 20
179 18
178 97
177 30
176 43
175 11
174 23
173 31
172 125
171 21

FIG. 4

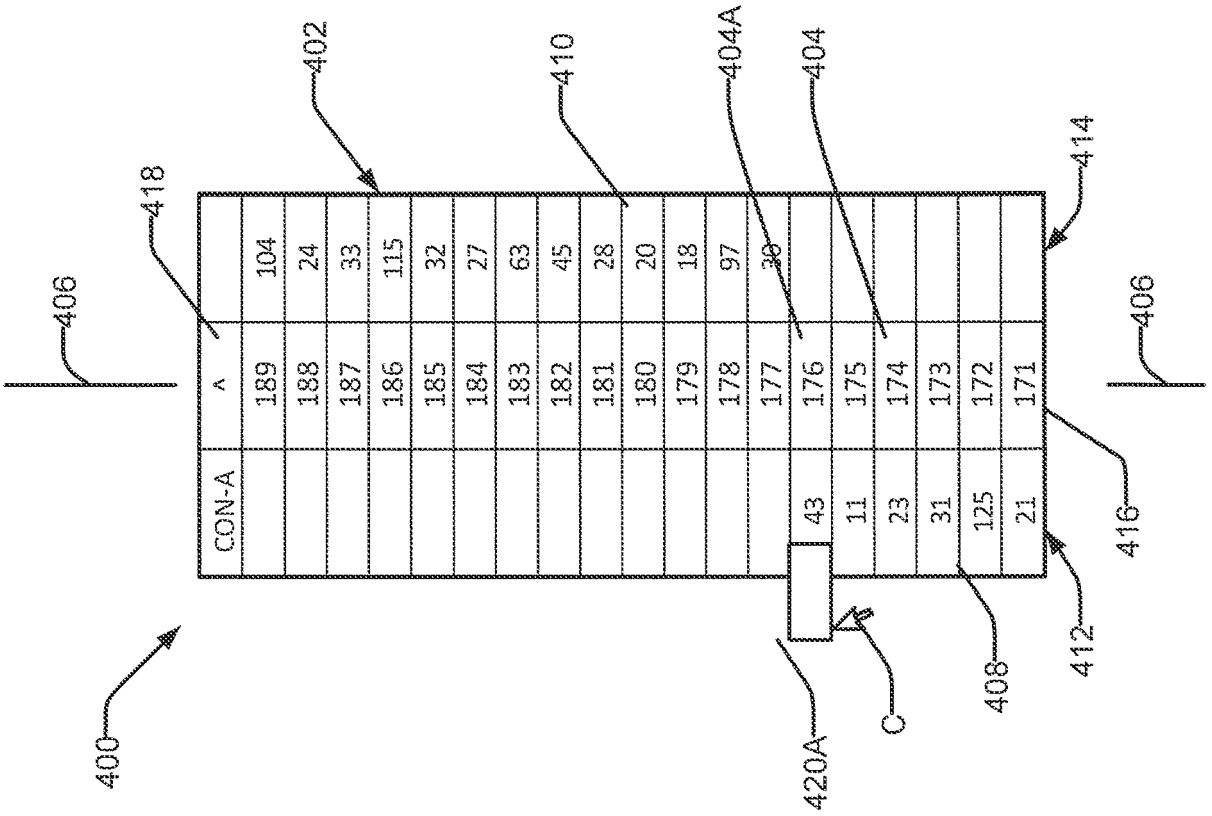

400
406
418
402
410
404A
404
414
406
416
412
408
C
420A
CON-A
A
189 188 187 186 185 184 183 182 181 180 179 178 177 176 175 174 173 172 171
104 24 33 115 32 27 63 45 28 20 18 97 38
43 11 23 31 125 21

FIG. 5

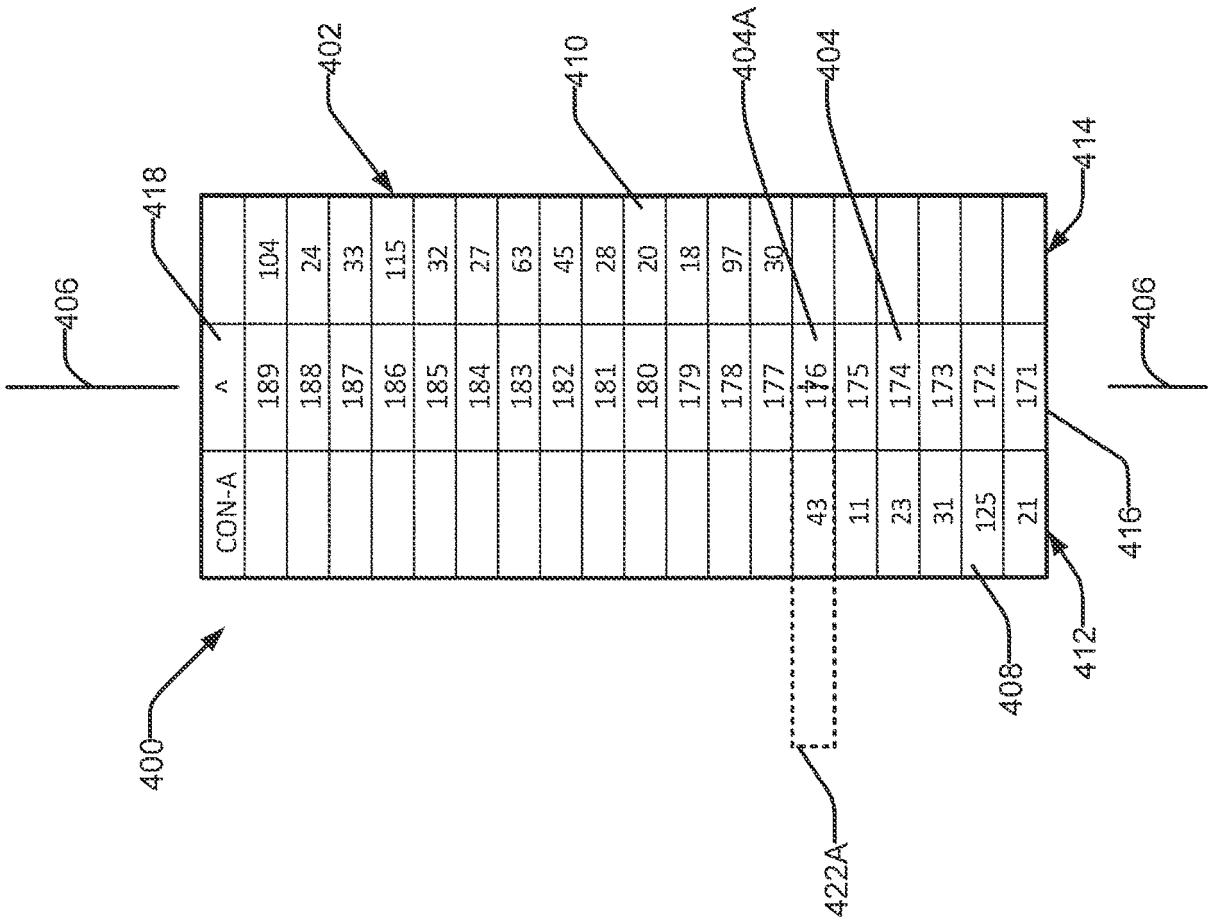

400
402
404
404A
406
406
408
410
412
414
416
418
422A
CON-A
A
189 104
188 24
187 33
186 115
185 32
184 27
183 63
182 45
181 28
180 20
179 18
178 97
177 30
176
175
174
173
172
171
43
11
23
31
125
21

FIG. 6

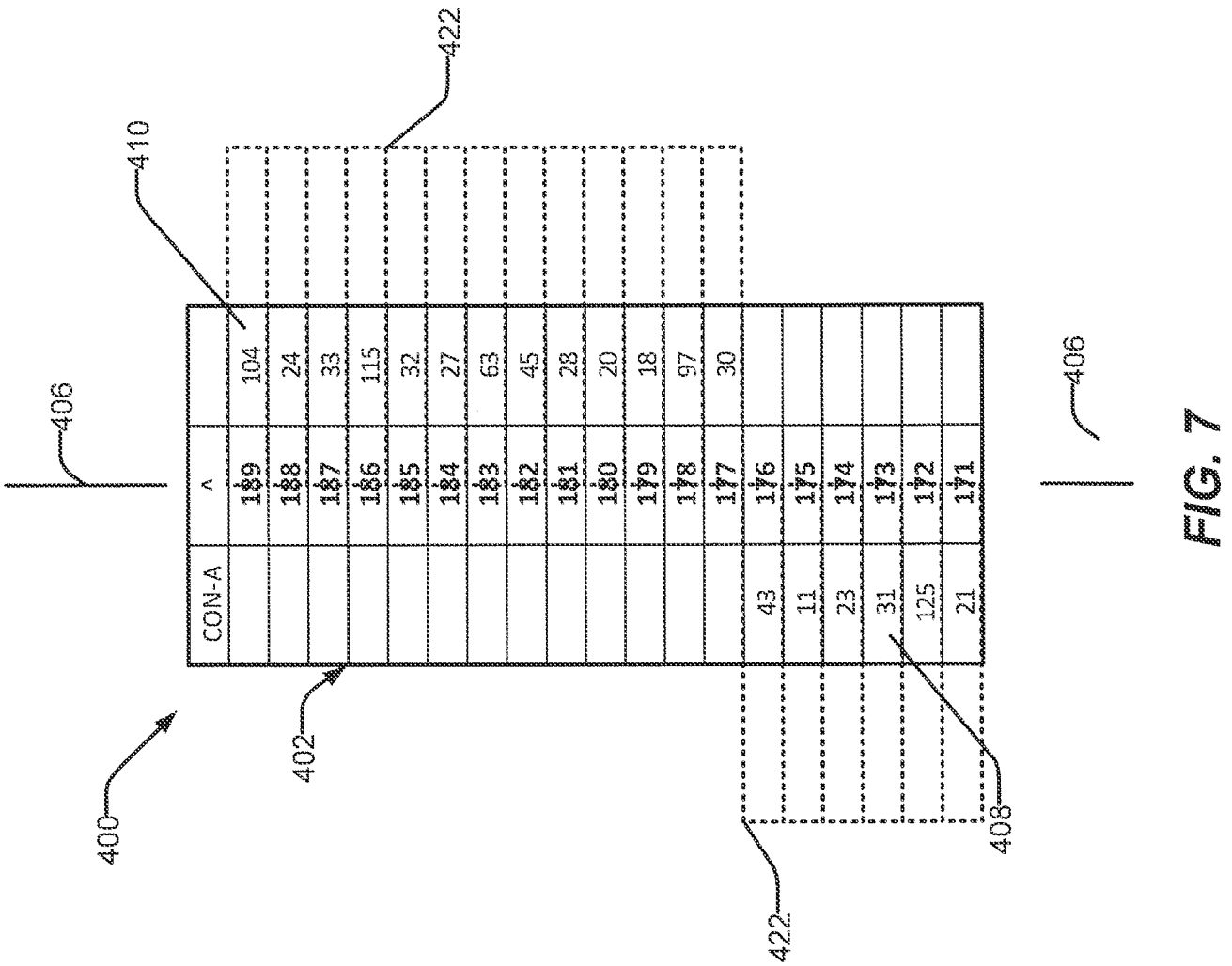

400
402
406
410
422
CON-A
A
189 104
188 24
187 33
186 115
185 32
184 27
183 63
182 45
181 28
180 20
179 18
178 97
177 30
176 43
175 11
174 23
173 31
172 125
171 21
408
406
422

FIG. 7

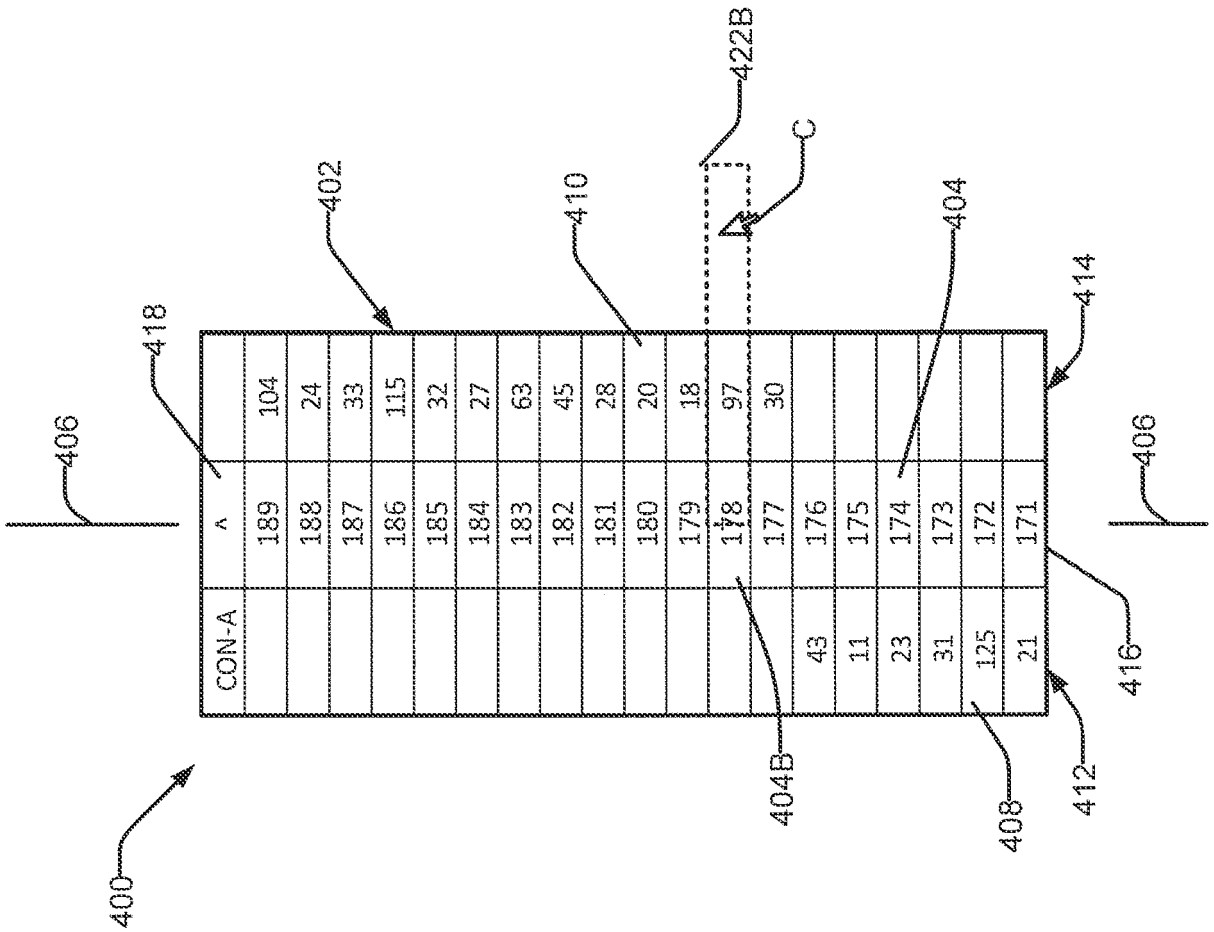

400
406
418
402
410
422B
C
404
414
406
416
412
408
404B
A
CON-A
189 104
188 24
187 33
186 115
185 32
184 27
183 63
182 45
181 28
180 20
179 18
178 97
177 30
176
175
174
173
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171
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125
21

FIG. 8

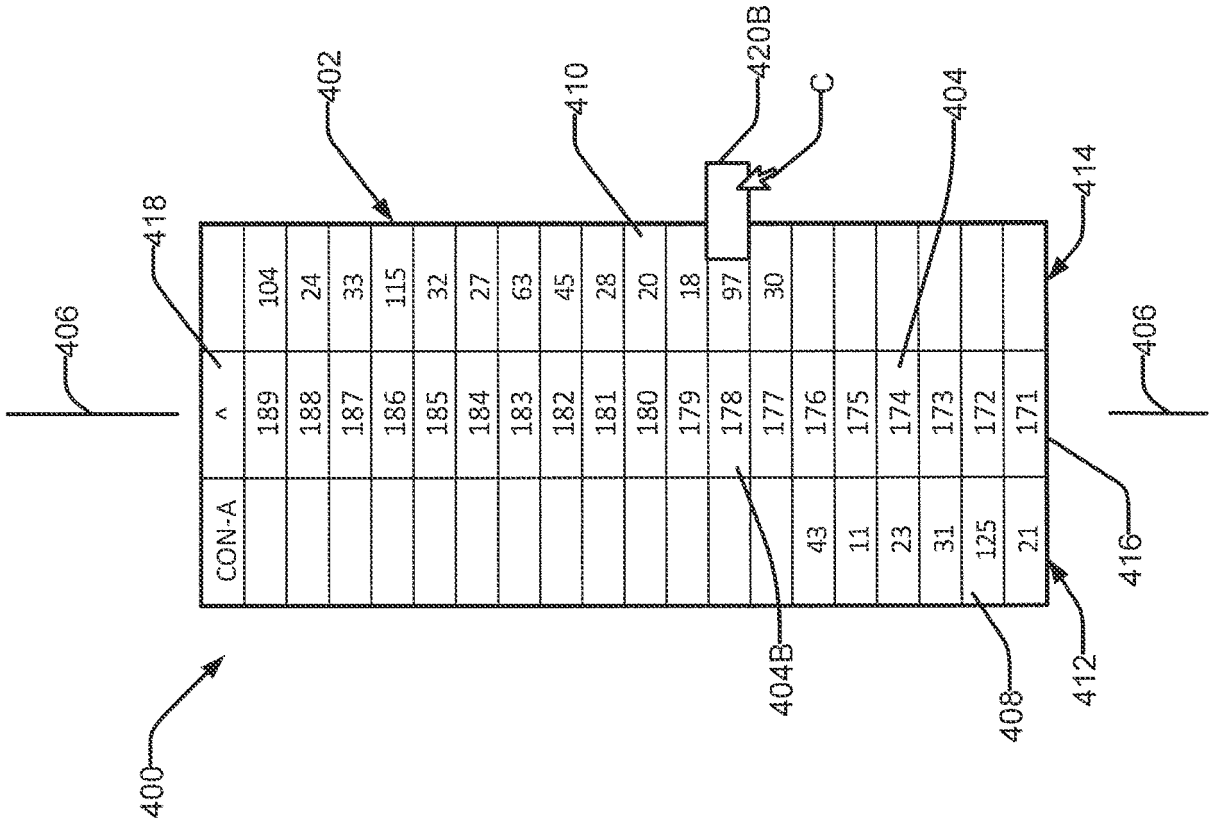

400
402
404
404B
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406
408
410
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416
418
420B
C
CON-A
A
189 188 187 186 185 184 183 182 181 180 179 178 177 176 175 174 173 172 171
104 24 33 115 32 27 63 45 28 20 18 97 30
43 11 23 31 125 21

FIG. 9

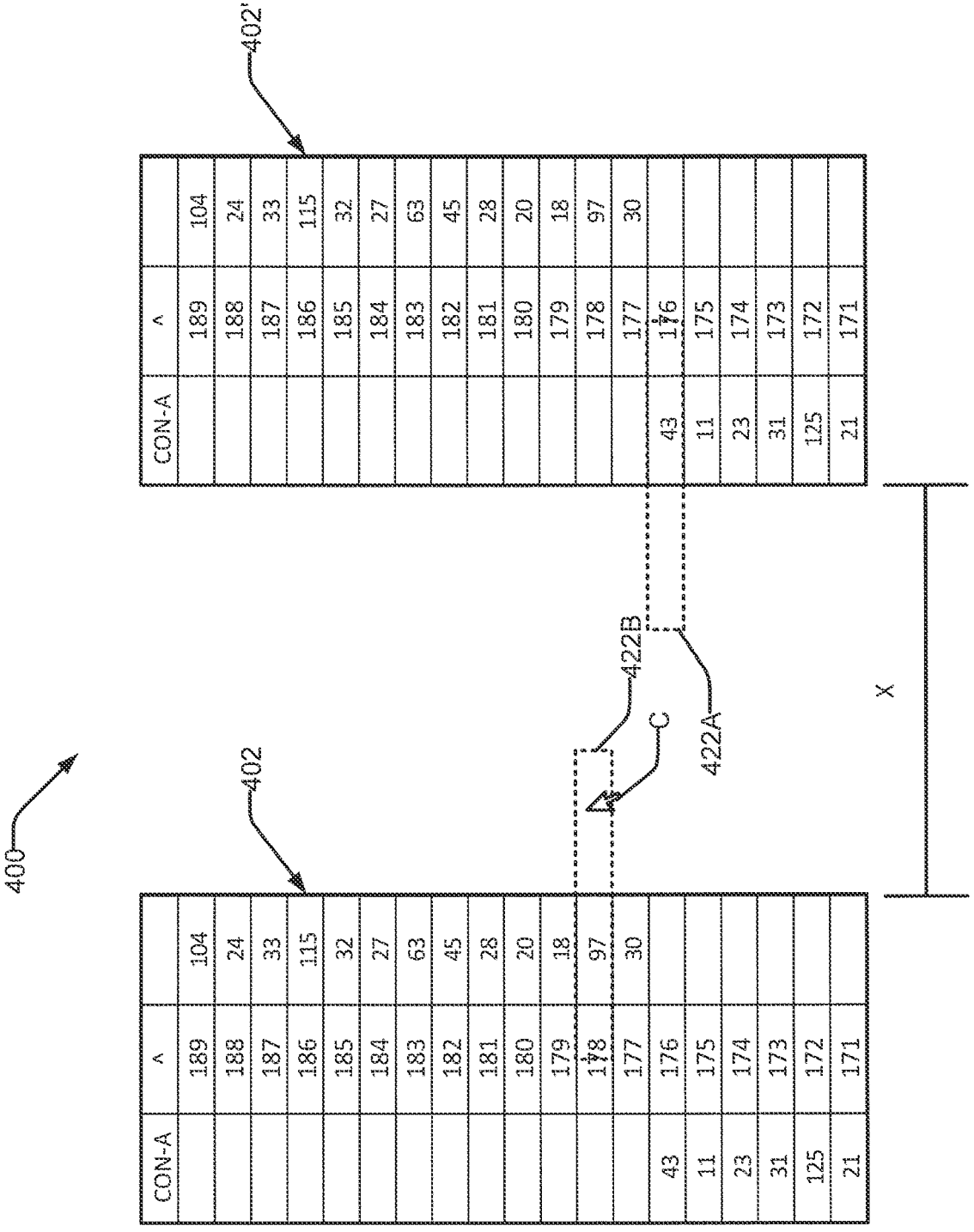

400
402
402'
CON-A
^
422A
422B
C
X
189
188
187
186
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184
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125
21

FIG. 10

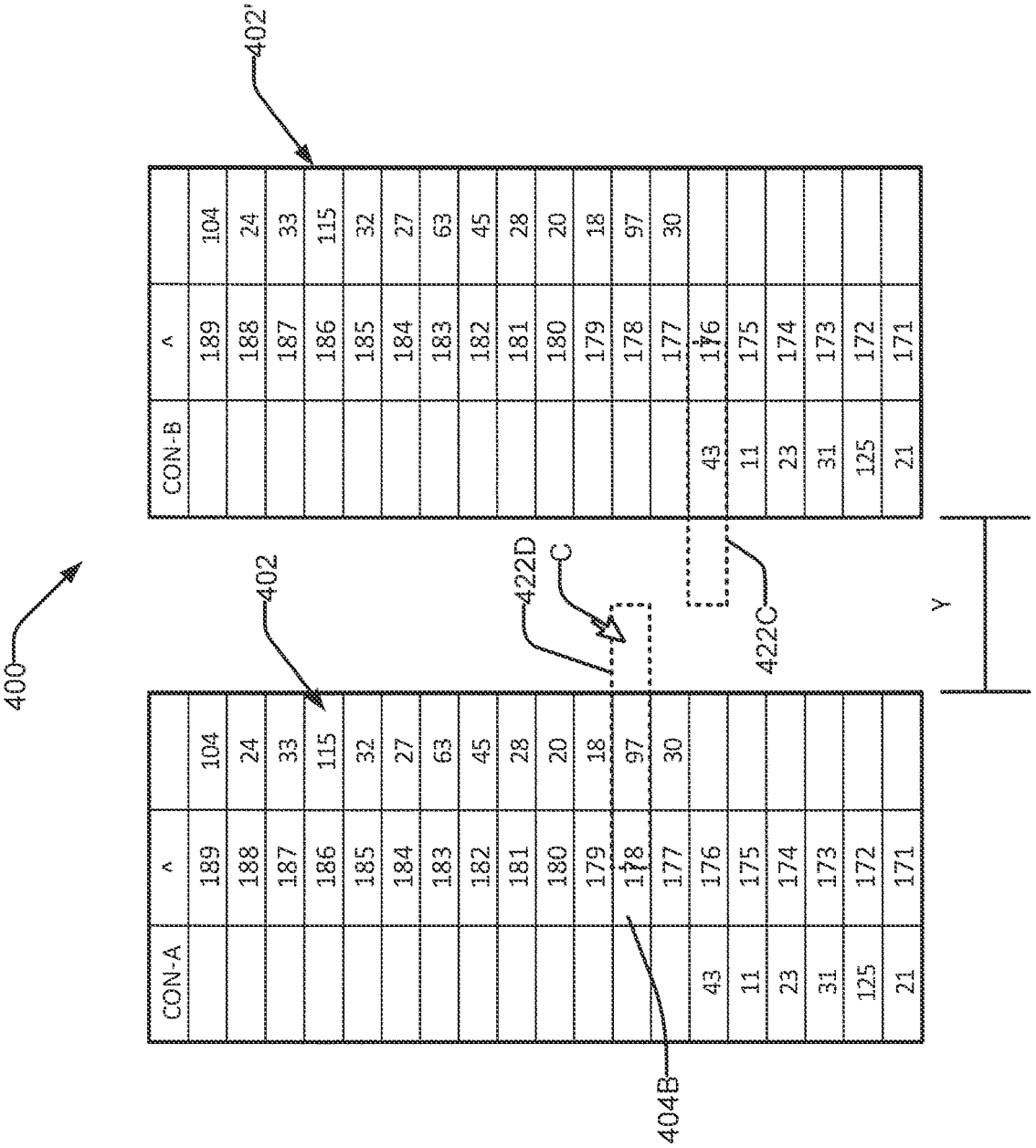


FIG. 11

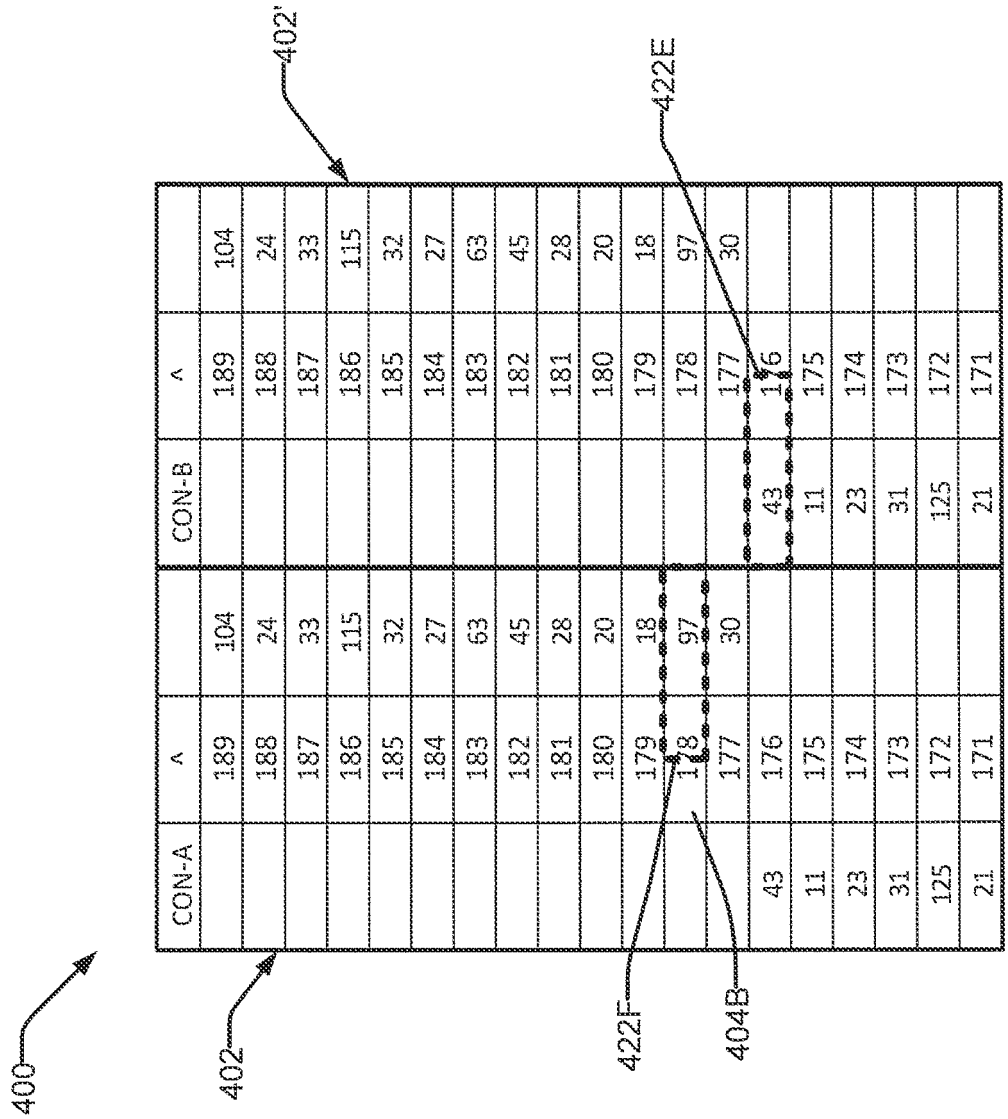

400
402
402'
422F
404B
422E
CON-A
CON-B
A
189
188
187
186
185
184
183
182
181
180
179
178
177
176
175
174
173
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104
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FIG. 12

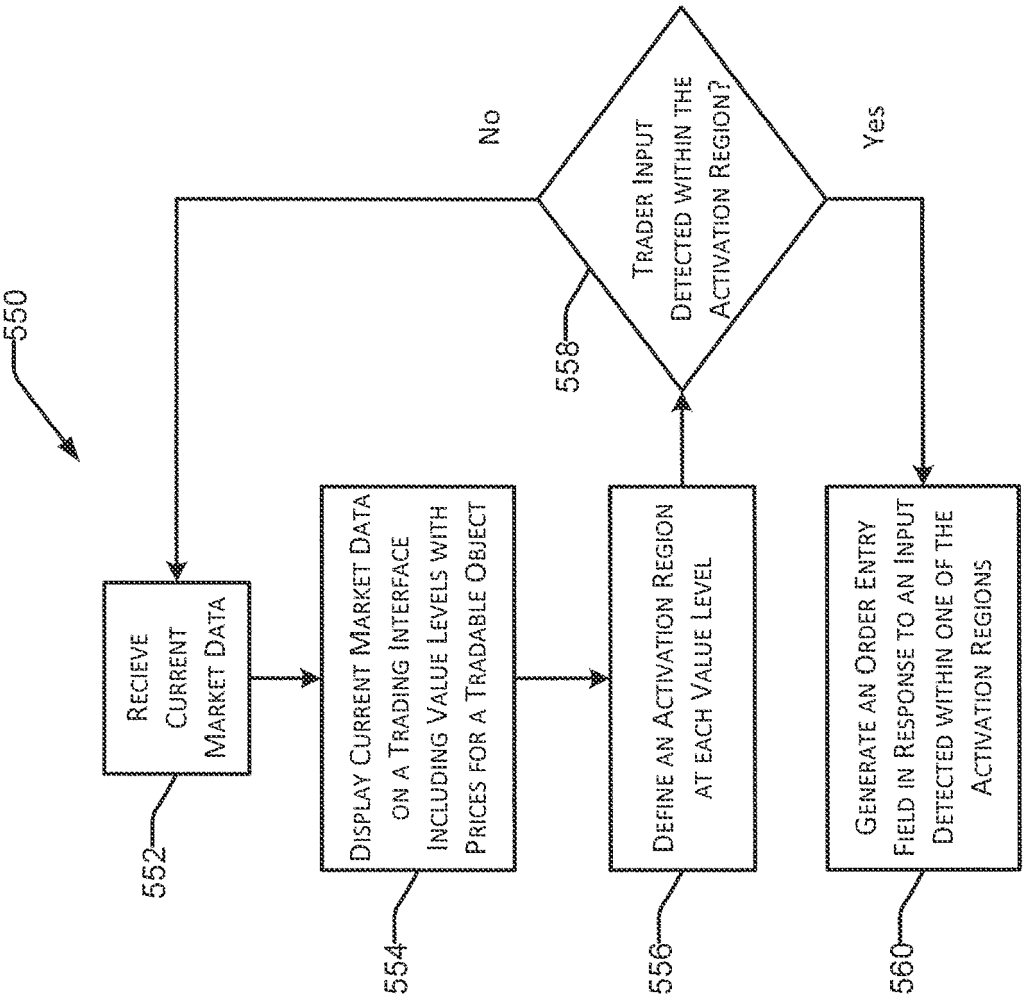

550
RECIEVE CURRENT MARKET DATA
552
DISPLAY CURRENT MARKET DATA ON A TRADING INTERFACE INCLUDING VALUE LEVELS WITH PRICES FOR A TRADABLE OBJECT
554
DEFINE AN ACTIVATION REGION AT EACH VALUE LEVEL
556
TRADER INPUT DETECTED WITHIN THE ACTIVATION REGION?
558
No
Yes
GENERATE AN ORDER ENTRY FIELD IN RESPONSE TO AN INPUT DETECTED WITHIN ONE OF THE ACTIVATION REGIONS
560

FIG. 13