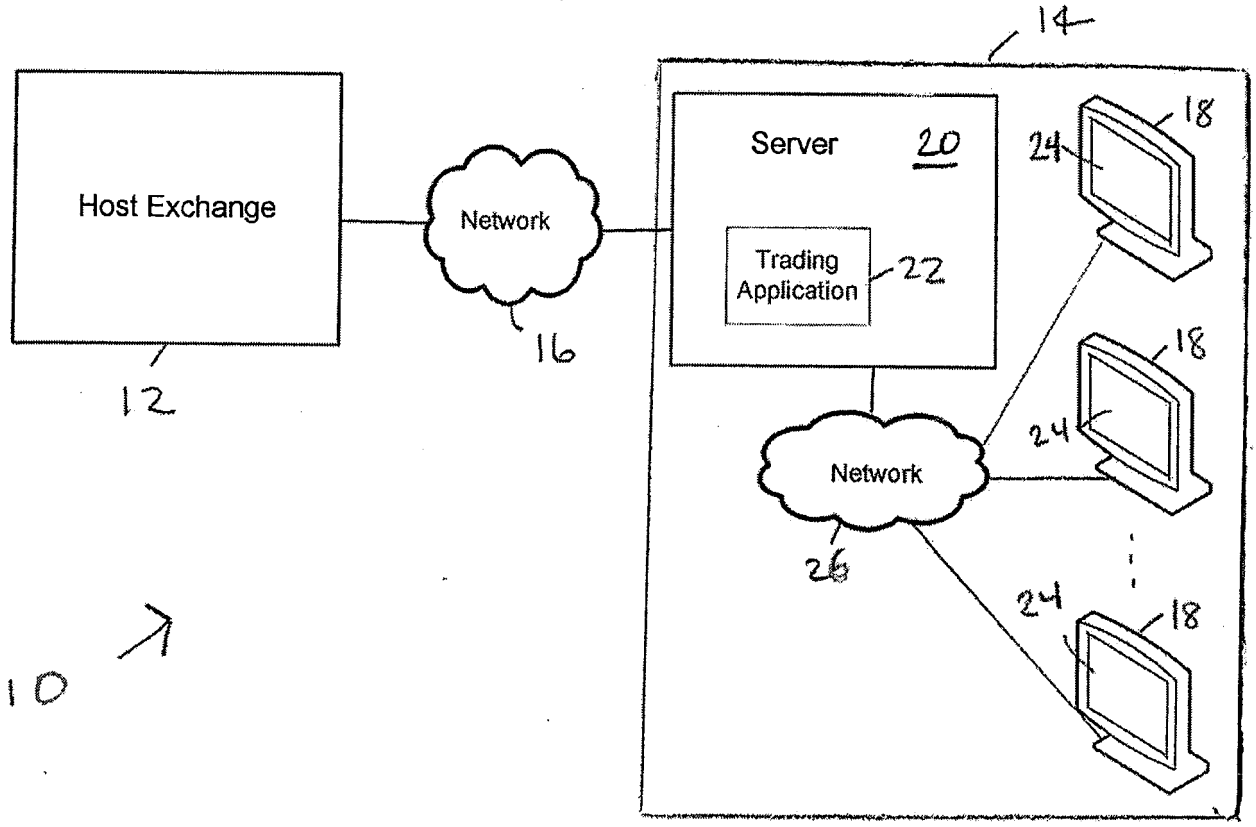
FIG. 1



	400.3	
	400.2	117
	400.1	26
100	400.0	
13	399.9	
	399.8	
27	399.7	

FIG. 2

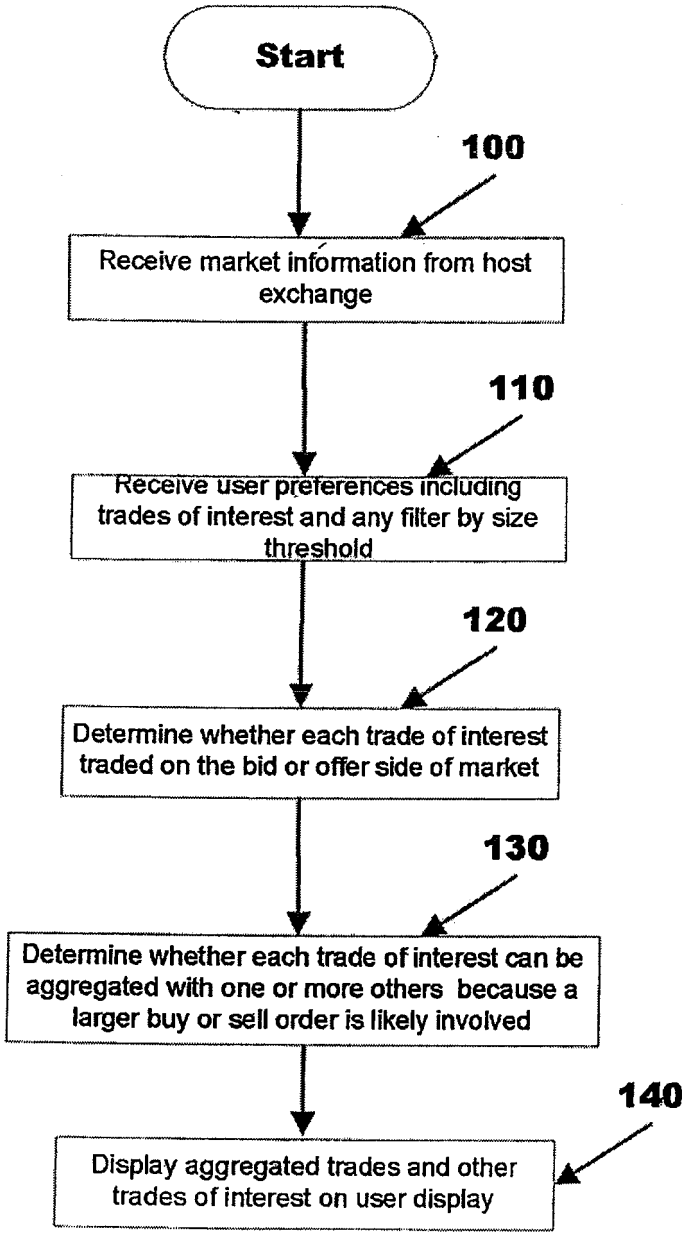

Start
100
Receive market information from host exchange
110
Receive user preferences including trades of interest and any filter by size threshold
120
Determine whether each trade of interest traded on the bid or offer side of market
130
Determine whether each trade of interest can be aggregated with one or more others because a larger buy or sell order is likely involved
140
Display aggregated trades and other trades of interest on user display

FIG. 3

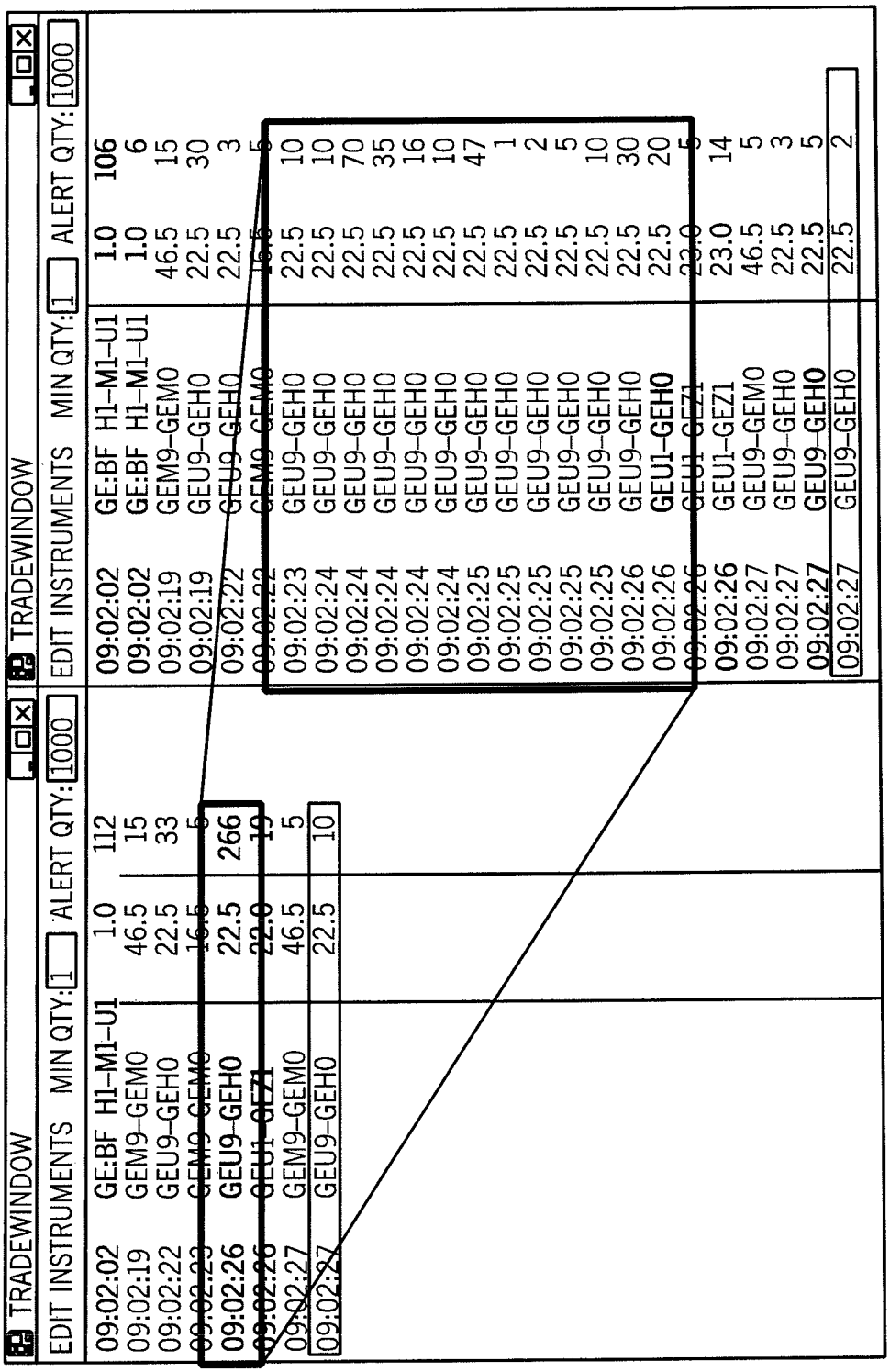

TRADEWINDOW
EDIT INSTRUMENTS MIN QTY: 1 ALERT QTY: 1000
09:02:02 GE:BF H1-M1-U1 1.0 112
09:02:19 GEM9-GEM0 46.5 15
09:02:22 GEU9-GEH0 22.5 33
09:02:26 GEU9-GEH0 22.5 266
09:02:27 GEM9-GEM0 46.5 5
09:02:27 GEU9-GEH0 22.5 10
TRADEWINDOW
EDIT INSTRUMENTS MIN QTY: 1 ALERT QTY: 1000
09:02:02 GE:BF H1-M1-U1 1.0 106
09:02:02 GE:BF H1-M1-U1 1.0 6
09:02:19 GEM9-GEM0 46.5 15
09:02:19 GEU9-GEH0 22.5 30
09:02:22 GEU9-GEH0 22.5 3
09:02:22 GEM9-GEM0 22.5 5
09:02:23 GEU9-GEH0 22.5 10
09:02:24 GEU9-GEH0 22.5 10
09:02:24 GEU9-GEH0 22.5 70
09:02:24 GEU9-GEH0 22.5 35
09:02:24 GEU9-GEH0 22.5 16
09:02:24 GEU9-GEH0 22.5 10
09:02:25 GEU9-GEH0 22.5 47
09:02:25 GEU9-GEH0 22.5 1
09:02:25 GEU9-GEH0 22.5 2
09:02:25 GEU9-GEH0 22.5 5
09:02:25 GEU9-GEH0 22.5 10
09:02:26 GEU9-GEH0 22.5 30
09:02:26 GEU1-GEH0 22.5 20
09:02:26 GEU1-GEZ1 23.0 5
09:02:26 GEU1-GEZ1 23.0 14
09:02:27 GEU9-GEM0 46.5 5
09:02:27 GEU9-GEH0 22.5 3
09:02:27 GEU9-GEH0 22.5 5
09:02:27 GEU9-GEH0 22.5 2

FIG. 4