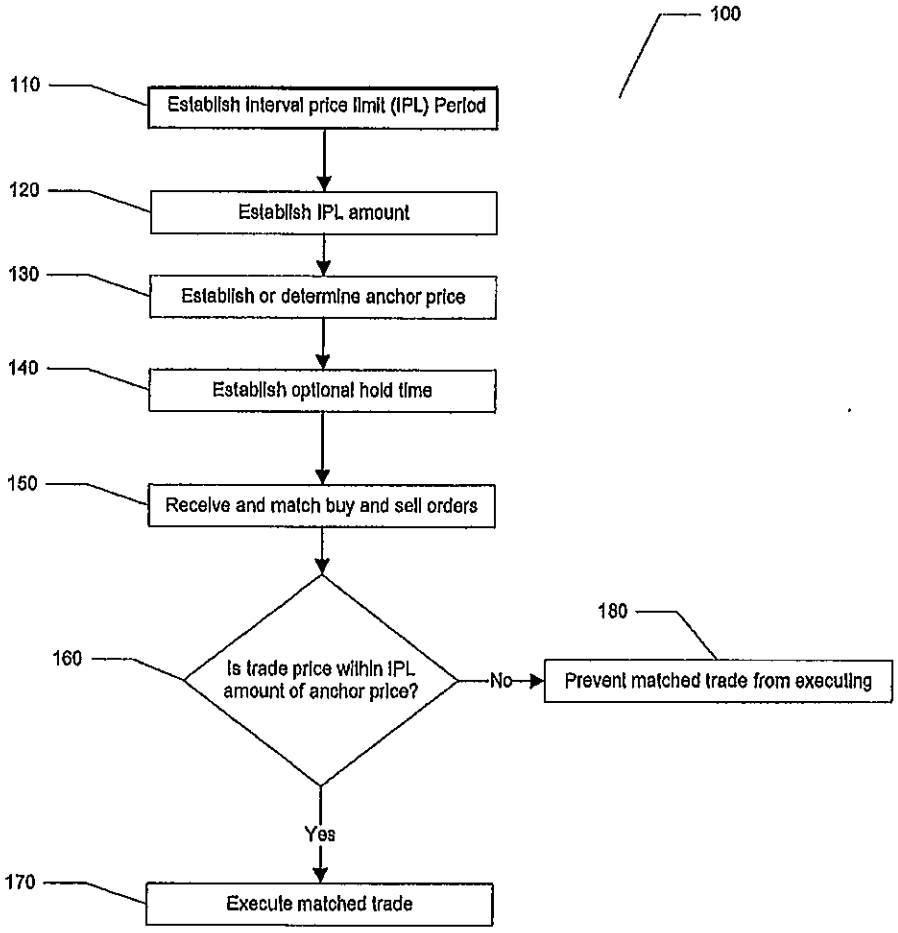

100
110
Establish interval price limit (IPL) Period
120
Establish IPL amount
130
Establish or determine anchor price
140
Establish optional hold time
150
Receive and match buy and sell orders
160
Is trade price within IPL amount of anchor price?
No
180
Prevent matched trade from executing
Yes
170
Execute matched trade

Fig. 1

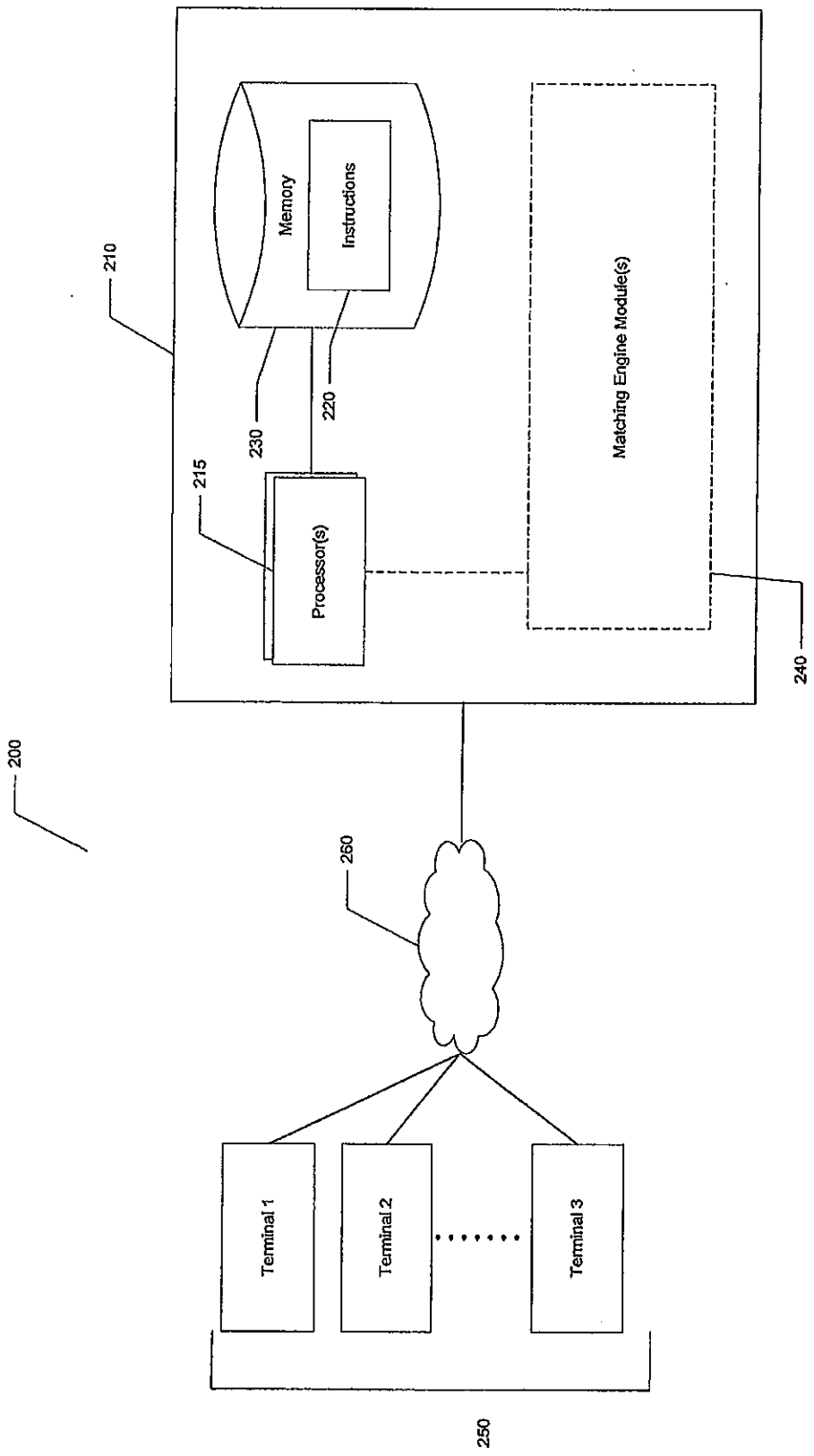

200
210
Memory
Instructions
230
220
215
Processor(s)
Matching Engine Module(s)
240
260
Terminal 1
Terminal 2
Terminal 3
250

Fig. 2