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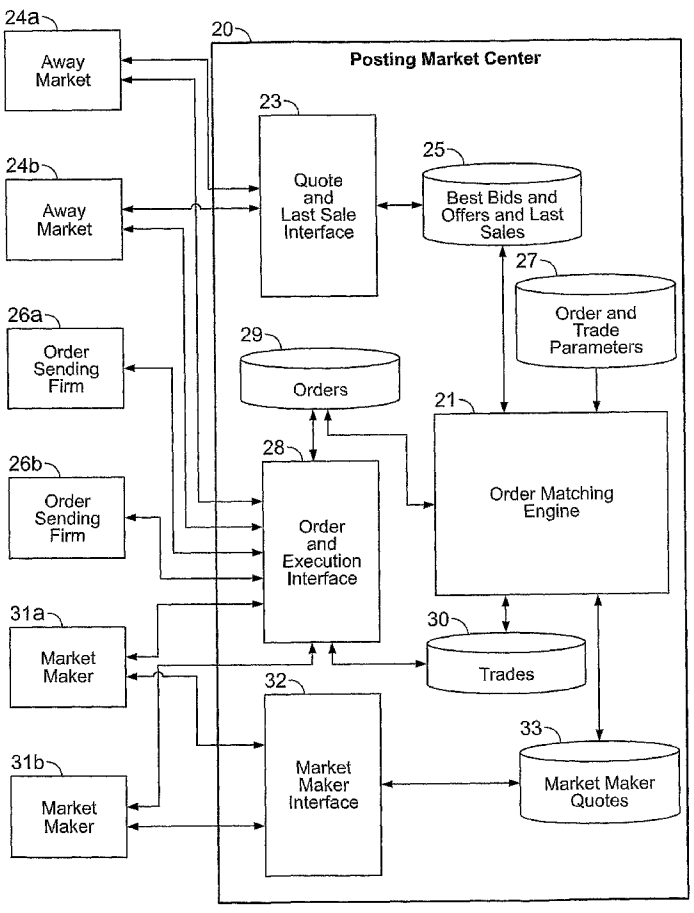
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(54) Title: TRACKING LIQUIDITY ORDER



(57) Abstract: [00215] A tracking liquidity order and related market center and process are disclosed which allow posting market centers {e.g. exchanges) to fill routable, smaller orders that would have otherwise routed off the posting market center. Such tracking liquidity orders increase the liquidity of that posting market center and allow it to execute more orders internally, without having to route them to an away market center.

WO 2006/121796 A3

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Declarations under Rule 4.17:

— *as to applicant's entitlement to apply for and be granted a patent (Rule 4.17(ii))*

— *as to the applicant's entitlement to claim the priority of the earlier application (Rule 4.17(iii))*

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