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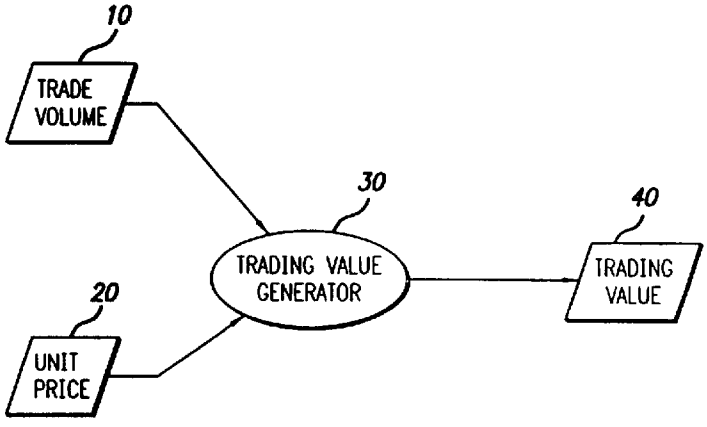
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(54) Title: SYSTEM AND METHOD USING TRADING VALUE FOR WEIGHTING INSTRUMENTS IN AN INDEX



(57) Abstract: A system and method is disclosed for measuring performance of trading instruments within a market. More specifically, the system comprises a data receiving device that is adapted to receive data and a processor in communication with the data receiving device. The data includes monetary value of shares of each of at least two instruments traded during a particular time period data and volume of the shares of each of the at least two instruments traded over said particular time period data. The processor is adapted to provide the functions of multiplying the monetary value of shares of each of the at least two instruments with the volume of shares of each of the at least two instruments to determine a trading value of each of the at least two instruments for the particular time period. The processor is also adapted to provide the function of creating an index based in part on the trading value of each of the at least two instruments.

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