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Kemp, II et al.

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(54) **CLICK BASED TRADING WITH INTUITIVE GRID DISPLAY OF MARKET DEPTH**

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(51) **Int. Cl.**⁷ **G06F 17/60**

(52) **U.S. Cl.** **705/37; 705/36; 705/35**

(58) **Field of Search** **705/35, 36, 37; 345/814**

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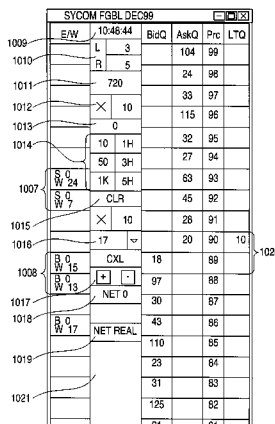
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(57) **ABSTRACT**

A method and system for reducing the time it takes for a trader to place a trade when electronically trading on an exchange, thus increasing the likelihood that the trader will have orders filled at desirable prices and quantities. The "Mercury" display and trading method of the present invention ensure fast and accurate execution of trades by displaying market depth on a vertical or horizontal plane, which fluctuates logically up or down, left or right across the plane as the market prices fluctuates. This allows the trader to trade quickly and efficiently.

40 Claims, 6 Drawing Sheets



CQG EXHIBIT 1001

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FIG. 1

CONNECTION TO MULTIPLE EXCHANGES

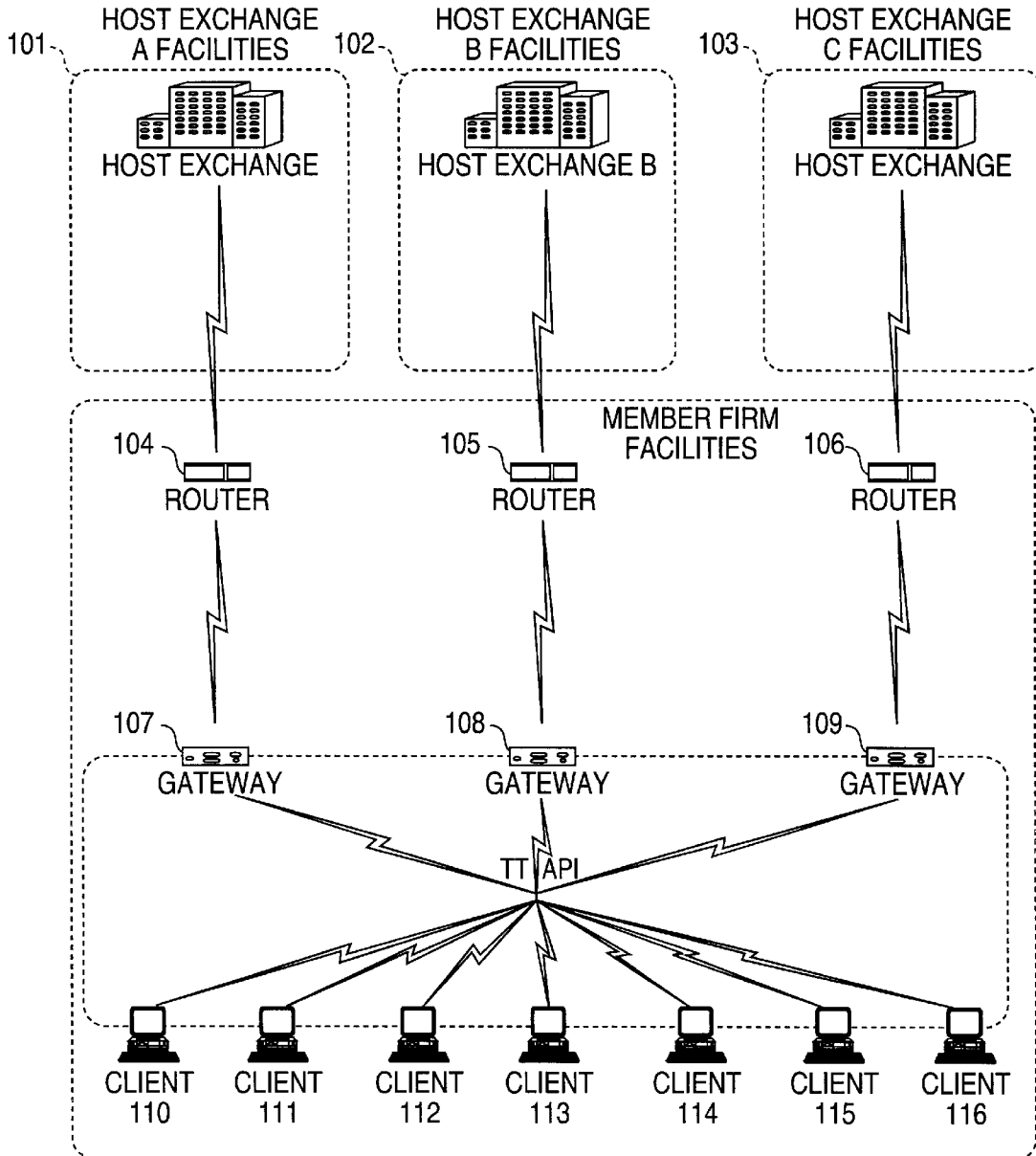


FIG. 2

	201	202	203	204	205				
	Contract	Depth	BidQty	BidPrc	AskPrc	AskQty	LastPrc	LastQty	Total
1	CDHO	•	785	7626	7627	21	7627	489	8230
2			626	7625	7629	815			
3			500	7624	7630	600			
4			500	7623	7631	2456			
5			200	7622	7632	800			

FIG. 3

SYCOM FGBL DEC99						
E/W	10:48:44		BidQ	AskQ	Prc	LtQ
1009	L	3		104	99	
1010	R	5		24	98	
1011	720			33	97	
1012	×	10		115	96	
1013	0			32	95	
1014	10	1H		27	94	
	50	3H		63	93	
1007	S 0 W 24	1K 5H		45	92	
	S 0 W 7	CLR		28	91	
1015	×	10		20	90	10
1016	17	▼		18	89	
1008	B 0 W 15	CXL	18		88	
	B 0 W 13	+ -	97		87	
1017	NET 0		30		86	
1018	B 0 W 17	NET REAL	43		85	
1019			110		84	
			23		83	
1021			31		82	
			125		81	
			21			

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