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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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(List continued on next page.)

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(*) Notice: Subject to any disclaimer, the term of this patent is extended or adjusted under 35 U.S.C. 154(b) by 245 days.

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Related U.S. Application Data

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(51) **Int. Cl.**⁷ **G06F 17/60**

www.tradingtechnologies.com/products/xtrade_full.html (viewed May 22, 2001), <Jun. 9, 2000.*

(52) **U.S. Cl.** **705/37; 705/35; 705/36; 705/37; 705/10; 705/14; 345/814**

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(58) **Field of Search** **705/35, 36, 37, 705/10, 14; 345/814**

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Primary Examiner—Richard Weisberger

(74) *Attorney, Agent, or Firm*—Foley & Lardner

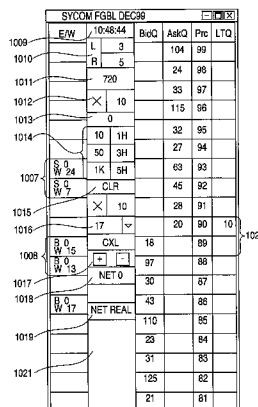
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(57) **ABSTRACT**

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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.

56 Claims, 6 Drawing Sheets



CQG EXHIBIT 1026

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FIG. 1

CONNECTION TO MULTIPLE EXCHANGES

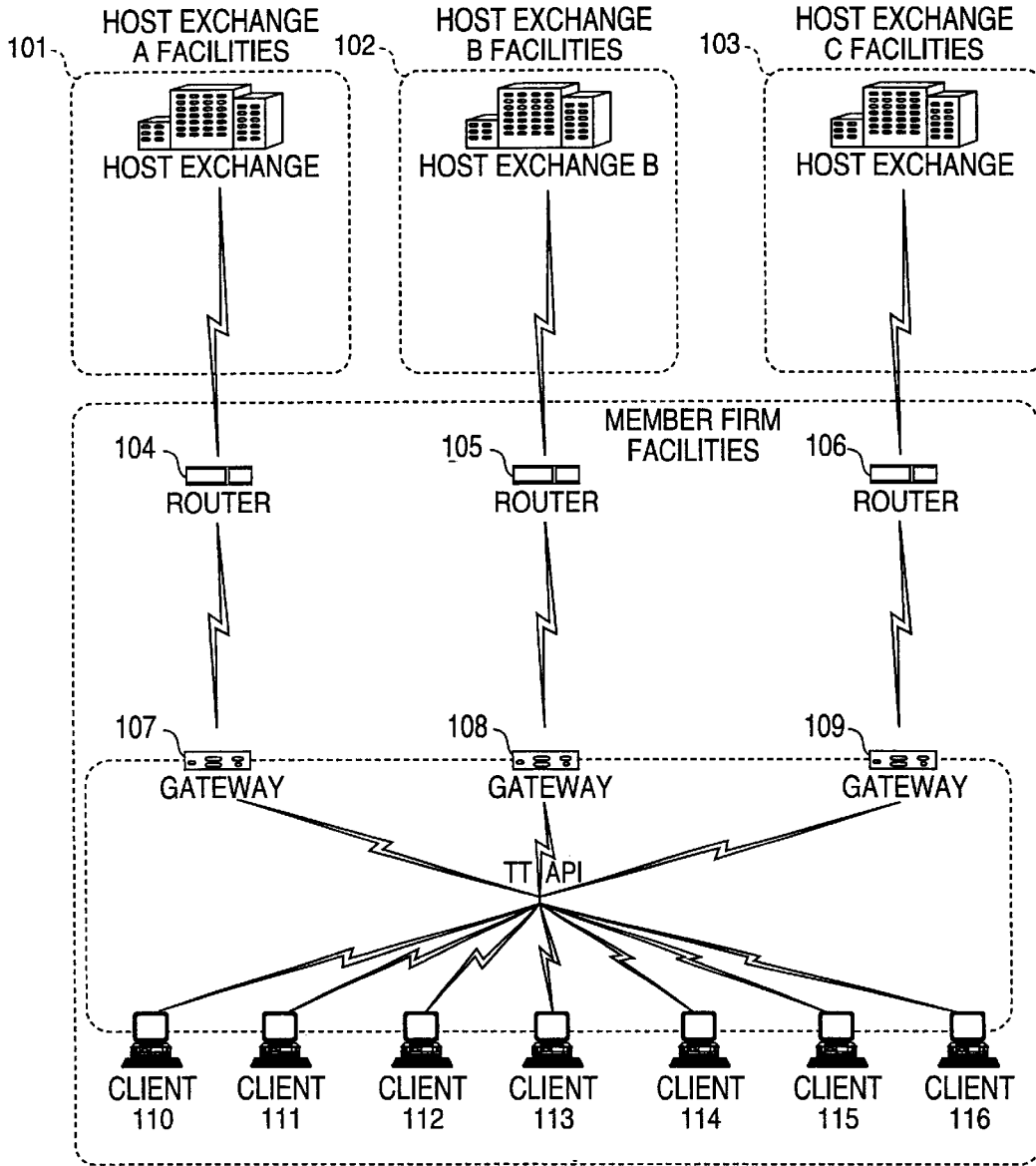


FIG. 2

	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						<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
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	1020			
1016	17	▼		18	89					
1008	B 0 W 15	CXL	18		89					
	B 0 W 13	+ -	97		88					
1017	NET 0		30		87					
1018	B 0 W 17	NET REAL	43		86					
1019			110		85					
			23		84					
			31		83					
1021			125		82					
			21		81					

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