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(12) **United States Patent**  
**Kemp, II et al.**

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- (54) **CLICK BASED TRADING WITH INTUITIVE GRID DISPLAY OF MARKET DEPTH**
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- (22) Filed: **Jun. 9, 2000**

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- (60) Provisional application No. 60/186,322, filed on Mar. 2, 2000.
- (51) **Int. Cl.**<sup>7</sup> ..... **G06F 17/60**
- (52) **U.S. Cl.** ..... **705/37; 705/35; 705/36; 705/37; 705/10; 705/14; 345/814**
- (58) **Field of Search** ..... **705/35, 36, 37, 705/10, 14; 345/814**

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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.

**56 Claims, 6 Drawing Sheets**

SYMBOL	PGBL	DECID	AMQ	PRE	LTD
1000	E/W	1048/44	B/C	104	99
1010	R	5	24	96	
1011		790	33	97	
1012	X	10	115	96	
1013		0	32	95	
1014		10	1H	27	94
		50	3H	03	93
1007		1K	SH	48	92
		2	SH	38	91
1015	X	10	20	90	10
1016		17	1v	16	89
1008	B 0	15	17	87	88
	W 3		NET 0	30	87
1017			NET REAL	48	86
1018				110	85
1019				28	84
				31	83
1021				125	82
				21	81

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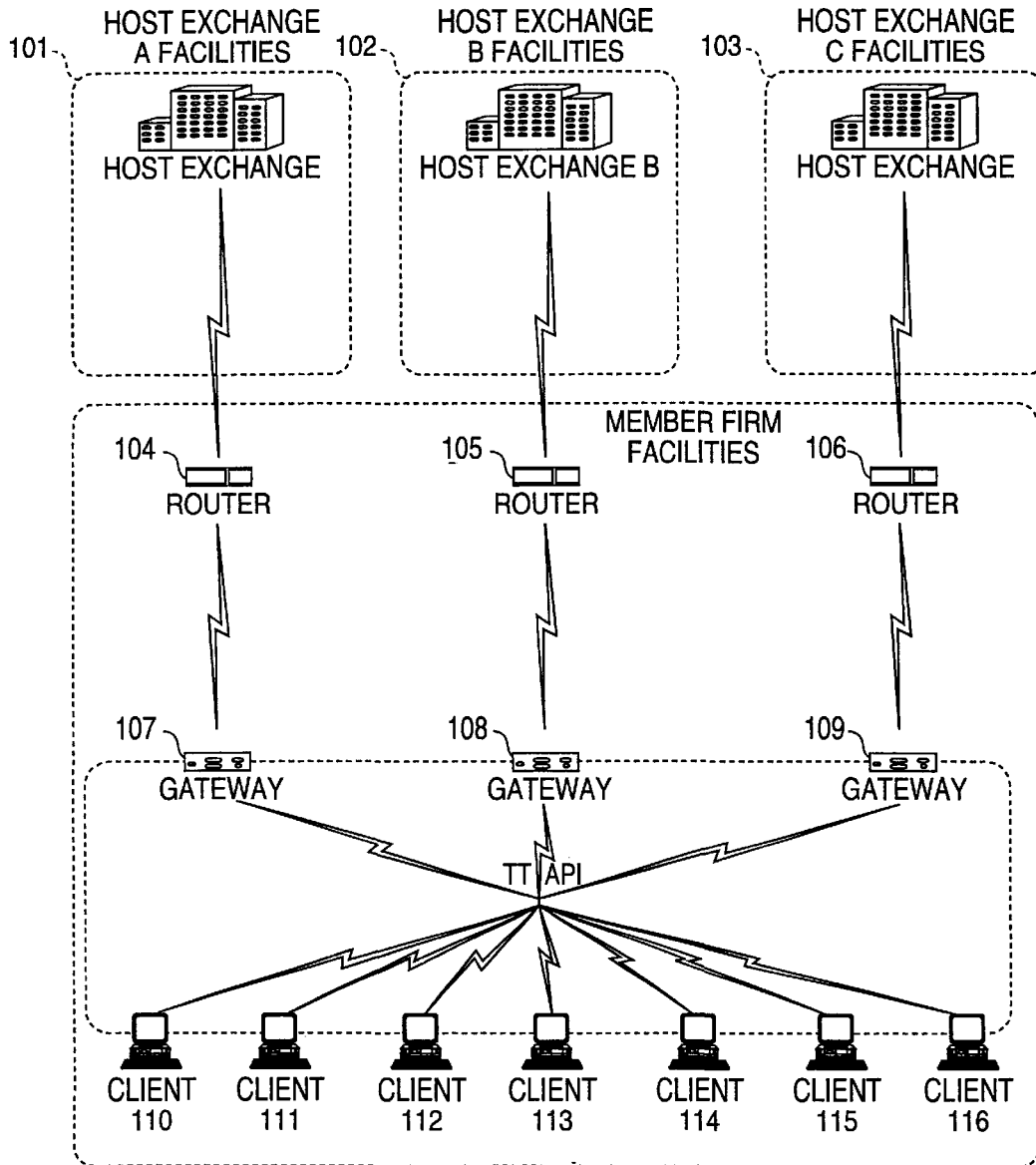
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FIG. 1

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"/>
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		
				31		82		
1021				125		81		
				21				

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