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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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(75) Inventors: **Gary Allan Kemp, II**, Winnetka, IL (US); **Jens-Uwe Schluetter**, Evanston, IL (US); **Harris Brumfield**, Chicago, IL (US)

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(73) Assignee: **Trading Technologies International, Inc.**, Chicago, IL (US)

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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**

(60) Provisional application No. 60/186,322, filed on Mar. 2, 2000.

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(51) **Int. Cl.**<sup>7</sup> ..... **G06F 17/60**

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(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

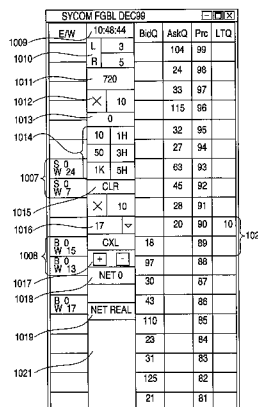
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(57) **ABSTRACT**

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**



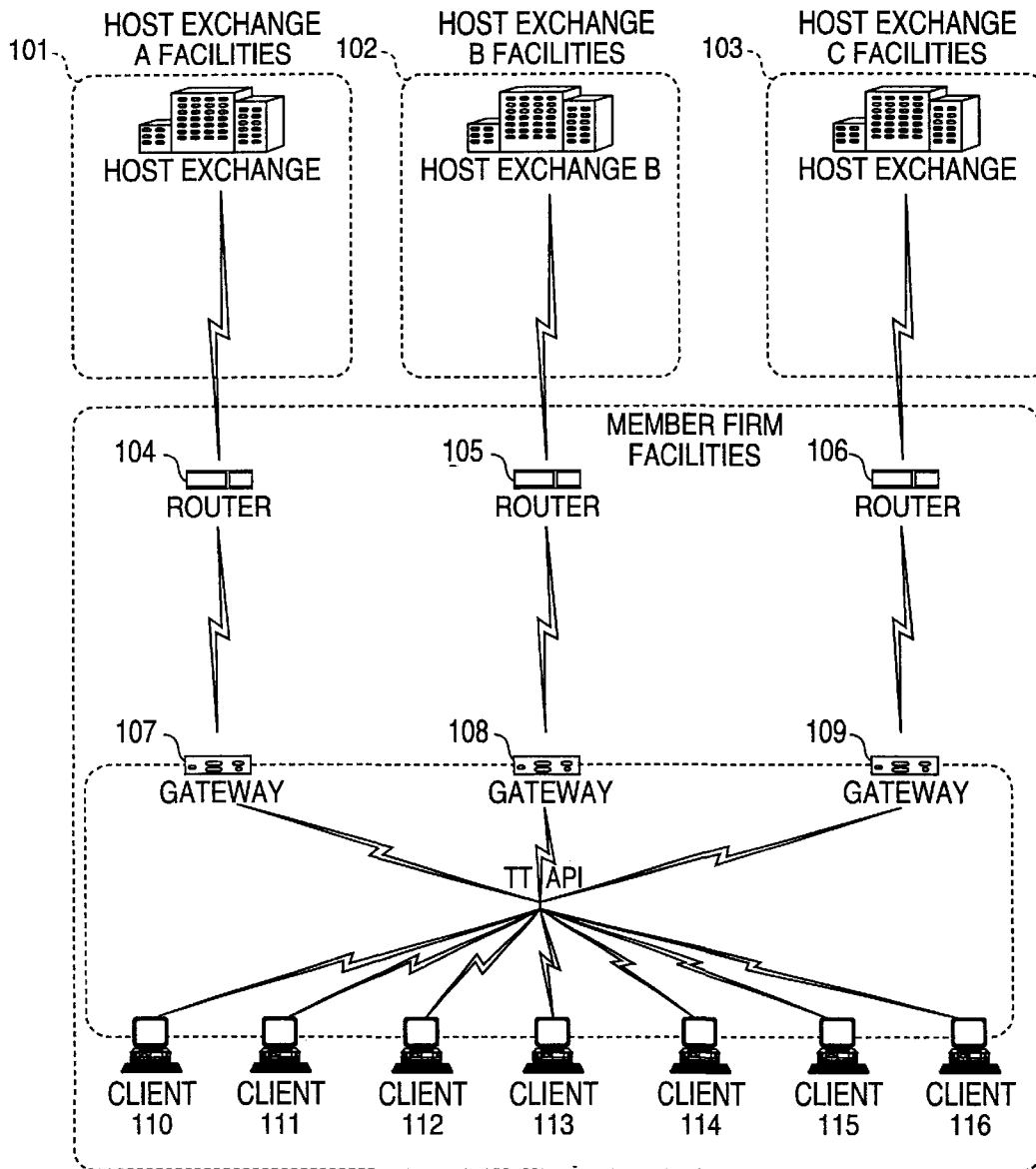
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FIG. 1

CONNECTION TO MULTIPLE EXCHANGES



**FIG. 2**

		201	202	203	204	205			
	Contract	Depth	BidQty	BidPrc	AskPrc	AskQty	LastPrc	LastQty	To
1	CDHO	•	785	7626	7627	21	7627	489	82
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	1020		
1016	17	▼	18		89				
1008	B 0 W 15	CXL	97		88				
	B 0 W 13	+ -	30		87				
1017	NET 0		43		86				
1018	B 0 W 17	NET REAL	110		85				
1019			23		84				
			31		83				
1021			125		82				
			21		81				

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