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**Previous Correction:**  
see Notice of 12 April 2007

(54) Title: SYSTEM AND METHOD FOR DISPLAYING AND/OR ANALYZING A LIMIT ORDER BOOK

(57) Abstract: According to one embodiment, a system for generating a display of a limit order book is provided. Data regarding a plurality of limit orders entered onto an electronic market is received and recorded by a memory, at least temporarily. The data regarding each limit order includes a price and a time associated with that limit order. Based on the received data, a processor generates a graphical display that indicates, for each recorded limit order entered into the electronic market within a period of time, the price and the time associated with that limit order. The price associated with each limit order is indicated by a first axis of the graphical display and the time associated with each limit order is indicated by a second axis of the graphical display. An electronic display device displays the graphical display.



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**INTERNATIONAL SEARCH REPORT**

International application No.

PCT/US06/28806

**A. CLASSIFICATION OF SUBJECT MATTER**  
 IPC: **G06Q 40/00( 2006.01)**

USPC: 705/37  
 According to International Patent Classification (IPC) or to both national classification and IPC

**B. FIELDS SEARCHED**

Minimum documentation searched (classification system followed by classification symbols)  
 U.S. : 705/37

Documentation searched other than minimum documentation to the extent that such documents are included in the fields searched  
 None

Electronic data base consulted during the international search (name of data base and, where practicable, search terms used)  
 EAST


**C. DOCUMENTS CONSIDERED TO BE RELEVANT**

Category *	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.
X	US 6,098,051 (LUPIEN et al.) 01 August 2000 (01.08.2000), entire document	1-41
A	US 6,493,681 (TERTITSKI et al.) 10 December 2002 (10.12.2002), entire document	1-41
A	US 6,766,304 (KEMP, II et al.) 20 July 2004 (20.07.2004), entire document	1-41

Further documents are listed in the continuation of Box C.       See patent family annex.

* Special categories of cited documents:	
"A" document defining the general state of the art which is not considered to be of particular relevance	"T" later document published after the international filing date or priority date and not in conflict with the application but cited to understand the principle or theory underlying the invention
"E" earlier application or patent published on or after the international filing date	"X" document of particular relevance; the claimed invention cannot be considered novel or cannot be considered to involve an inventive step when the document is taken alone
"L" document which may throw doubts on priority claim(s) or which is cited to establish the publication date of another citation or other special reason (as specified)	"Y" document of particular relevance; the claimed invention cannot be considered to involve an inventive step when the document is combined with one or more other such documents, such combination being obvious to a person skilled in the art
"O" document referring to an oral disclosure, use, exhibition or other means	"&" document member of the same patent family
"P" document published prior to the international filing date but later than the priority date claimed	

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