

(19) World Intellectual Property Organization
International Bureau



(43) International Publication Date
30 April 2009 (30.04.2009)

PCT

(10) International Publication Number
WO 2009/054839 A3

(51) International Patent Classification:
G06Q 40/00 (2006.01)

ROBINSON, Mark, W. [US/US]; 119 S. Cuyler Ave.,
Oak Park, IL 60302 (US).

(21) International Application Number:
PCT/US2007/079050

(74) Agent: MILLER, Charles, L.; Banner & Witcoff, Ltd., 10
South Wacker Drive, Suite 3000, Chicago, IL 60606-7407
(US).

(22) International Filing Date:
20 September 2007 (20.09.2007)

(81) Designated States (*unless otherwise indicated, for every
kind of national protection available*): AE, AG, AL, AM,
AT, AU, AZ, BA, BB, BG, BH, BR, BW, BY, BZ, CA, CH,
CN, CO, CR, CU, CZ, DE, DK, DM, DO, DZ, EC, EE, EG,
ES, FI, GB, GD, GE, GH, GM, GT, HN, HR, HU, ID, IL,
IN, IS, JP, KE, KG, KM, KN, KP, KR, KZ, LA, LC, LK,
LR, LS, LT, LU, LY, MA, MD, ME, MG, MK, MN, MW,
MX, MY, MZ, NA, NG, NI, NO, NZ, OM, PG, PH, PL,
PT, RO, RS, RU, SC, SD, SE, SG, SK, SL, SM, SV, SY,
TJ, TM, TN, TR, TT, TZ, UA, UG, US, UZ, VC, VN, ZA,
ZM, ZW.

(25) Filing Language: English

(26) Publication Language: English

(30) Priority Data:
60/826,630 22 September 2006 (22.09.2006) US
11/617,915 29 December 2006 (29.12.2006) US

(84) Designated States (*unless otherwise indicated, for every
kind of regional protection available*): ARIPO (BW, GH,
GM, KE, LS, MW, MZ, NA, SD, SL, SZ, TZ, UG, ZM,
ZW), Eurasian (AM, AZ, BY, KG, KZ, MD, RU, TJ, TM),
European (AT, BE, BG, CH, CY, CZ, DE, DK, EE, ES, FI,
FR, GB, GR, HU, IE, IS, IT, LT, LU, LV, MC, MT, NL, PL,
PT, RO, SE, SI, SK, TR), OAPI (BF, BJ, CF, CG, CI, CM,
GA, GN, GQ, GW, ML, MR, NE, SN, TD, TG).

(71) Applicant (*for all designated States except US*):
CHICAGO MERCANTILE EXCHANGE, INC.
[US/US]; 30 South Wacker Drive, Chicago, IL 60606
(US).

(72) Inventors; and

(75) Inventors/Applicants (*for US only*): SUNDARAM,
Seshadri [US/US]; 2342 Shenandoah Drive, Aurora, IL
60504 (US). LIBERMAN, Stanislav [US/US]; 250 Lake
Boulevard, Buffalo Grove, IL 60089 (US). FARRELL,
James, W. [US/US]; 684 Larch Drive, Carol Stream,
IL 60188 (US). KENNISTON, Michael, S. [US/US];
1346 The Alameda, Suite 7-130, San Jose, CA 95126
(US). KONDURU, Dileep, Chakravarthi [IN/US]; 608
E. Independence Dr., Apt. 3, Palatine, IL 60074 (US).

Published:
— *with international search report*

(88) Date of publication of the international search report:
2 July 2009

(54) Title: TEMPLATE BASED MATCHING

(57) Abstract: Systems and methods for matching orders are provided. One or more trade templates are created. The trade templates define groups of orders for financial instruments that may be combined such that all of the orders are matched. New orders and resting orders are analyzed using one or more trade templates to determine whether a combination of orders satisfies all of the elements of a trade template. When all of the elements of a trade template are satisfied, the corresponding orders may be matched contemporaneously.



WO 2009/054839 A3

INTERNATIONAL SEARCH REPORT

International application No.

PCT/US07/79050

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

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

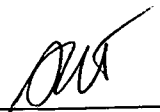
C. DOCUMENTS CONSIDERED TO BE RELEVANT

Category *	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.
X --- Y	US 2003/0200167 A1 (KEMP, II et al) 23 October 2003, see entire document	1-4, 7-19 ----- 5, 6, 20
Y	US 2004/0030635 A1 (MARIGLIANO) 12 February 2004, see entire document	5, 6, 20

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	

Date of the actual completion of the international search 26 March 2009 (26.03.2009)	Date of mailing of the international search report 30 MAR 2009
---	--

Name and mailing address of the ISA/US Mail Stop PCT, Attn: ISA/US Commissioner for Patents P.O. Box 1450 Alexandria, Virginia 22313-1450 Facsimile No. (571) 273-3201	Authorized officer William Krynski Telephone No. 571-272-1700 
---	--