

Title (en)

SECURITIES MARKET AND MARKET MAKER ACTIVITY TRACKING SYSTEM AND METHOD

Title (de)

WERTPAPIERMARKT- UND MARKT-MAKER-AKTIVITÄTSVERFOLGUNGSSYSTEM UND VERFAHREN

Title (fr)

SYSTEME ET PROCEDE DE REPERAGE DE L'ACTIVITE DU MARCHE DES TITRES ET DES TENEURS DE MARCHE

Publication

EP 1446740 A4 20050406 (EN)

Application

EP 02744879 A 20020723

Priority

- US 0223403 W 20020723
- US 91177201 A 20010724
- US 16795002 A 20020612

Abstract (en)

[origin: WO03010629A2] A method, system and computer program to monitor securities market activity to seek out imbalances in market activity that could lead to a price change in a particular security. Level 1 and/or level 2 data is analyzed to track the activity of market makers and to derive indicators of momentary upward or downward price pressure. The indicators associated with each selected security can be displayed to a user. [origin: WO03010629A2] A method, system and computer program to monitor securities market activity. Level 1 and/or level 2 data is analyzed to track the activity of market makers and to derive indicators of momentary upward or downward price pressure. As items of information relating to level 2 data are received, processing block (218) will pass these items to the level 2 data subprocess (238). In processing block (240) the level 2 data subprocess (238) will determine if each incoming level 2 data value corresponds to an item contained within the user's database, including securities contained within the watch list and alerts. If not, the level 2 data item will be discarded in processing block (242). Otherwise, the level 2 data item will be passed to processing block (244). Any changes to the user's database since loading of the information contained within the user's database in processing block (212) will be considered by processing block (240). Those updates will also be considered for each of the processing blocks (244) through (256).

IPC 1-7

G06F 17/60

IPC 8 full level

G06Q 40/00 (2012.01)

IPC 8 main group level

G06F (2006.01)

CPC (source: EP)

G06Q 40/04 (2013.01)

Citation (search report)

- No Search
- See references of WO 03010629A2

Designated contracting state (EPC)

AT BE BG CH CY CZ DE DK EE ES FI FR GB GR IE IT LI LU MC NL PT SE SK TR

DOCDB simple family (publication)

WO 03010629 A2 20030206; WO 03010629 A3 20030814; CA 2455017 A1 20030206; EP 1446740 A2 20040818; EP 1446740 A4 20050406; IL 160005 A0 20040620; JP 2004537114 A 20041209

DOCDB simple family (application)

US 0223403 W 20020723; CA 2455017 A 20020723; EP 02744879 A 20020723; IL 16000502 A 20020723; JP 2003515939 A 20020723