

Title (en)

SYSTEM, METHOD AND PROGRAM FOR AGENCY COST ESTIMATION

Title (de)

SYSTEM, VERFAHREN UND PROGRAMM ZUR AGENTURKOSTENSCHÄTZUNG

Title (fr)

SYSTÈME, PROCÉDÉ ET PROGRAMME POUR UNE ESTIMATION DE COÛT D'AGENCE

Publication

EP 2174283 A1 20100414 (EN)

Application

EP 08768160 A 20080605

Priority

- US 2008007083 W 20080605
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- US 92992907 P 20070718

Abstract (en)

[origin: WO2008153909A1] A method, system and computer program product for forecasting the transaction cost of a portfolio trade execution that may be applied to any given trading strategy or an optimal trading strategy that minimizes transaction costs. The system accepts user-defined input variables from customers and generates a transaction cost estimation report based on those variables. Two models are utilized: discretionary and non-discretionary. A specific transaction cost estimation and optimization is performed that model the transaction costs of a specific trade execution based on the user's trading profile and market variables.

IPC 8 full level

G06Q 40/00 (2012.01)

CPC (source: EP)

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Designated extension state (EPC)

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DOCDB simple family (publication)

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