

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 A4 20110615 (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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Citation (search report)

- No further relevant documents disclosed
- See references of WO 2008153909A1

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DOCDB simple family (publication)
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