SYSTEM AND METHOD FOR DETERMINING A TRADABLE VALUE

ABSTRACT

Embodiments include systems and methods for determining a tradable value, such as an SOQ and/or spot index for one or more financial products. The computer-implemented methods include receiving, by a computing device, a data feed having data fields that correspond to messages, orders, quotes, and other financial exchange specific data points. The computing device may be configured to select one or more input sets from the received data feed and determine a score for one or more of the selected input sets. Once one or more input sets are selected, the computing device may calculate an SOQ and/or spot index based on the selected input set(s) and disseminate the calculated SOQ and/or spot index to one or more market entities, such as a clearing corporation.

Fig. 3