(12) INTERNATIONAL APPLICATION PUBLISHED UNDER THE PATENT COOPERATION TREATY (PCT)

(19) World Intellectual Property Organization
International Bureau

(43) International Publication Date
10 April 2003 (10.04.2003)

PCT

(10) International Publication Number
WO 03/030068 A1

(51) International Patent Classification[7]: G06F 17/60

(21) International Application Number: PCT/US02/31313

(22) International Filing Date: 2 October 2002 (02.10.2002)

(25) Filing Language: English

(26) Publication Language: English

(30) Priority Data:
09/970,736 3 October 2001 (03.10.2001) US

(71) Applicant: LEO CAPITAL MANAGEMENT, INC. [US/US]; 610 Newport Center Drive, Suite 888, Newport Beach, CA 92660 (US).

(71) Applicant and
(72) Inventor: HUANG, Chih-Wei [US/US]; 7 Marisol, Newport Coast, CA 92657 (US).

(74) Agent: BERLINER, Brian, M.; O'Melveny & Myers, 400 South Hope Street, Los Angeles, CA 90071-2899 (US).

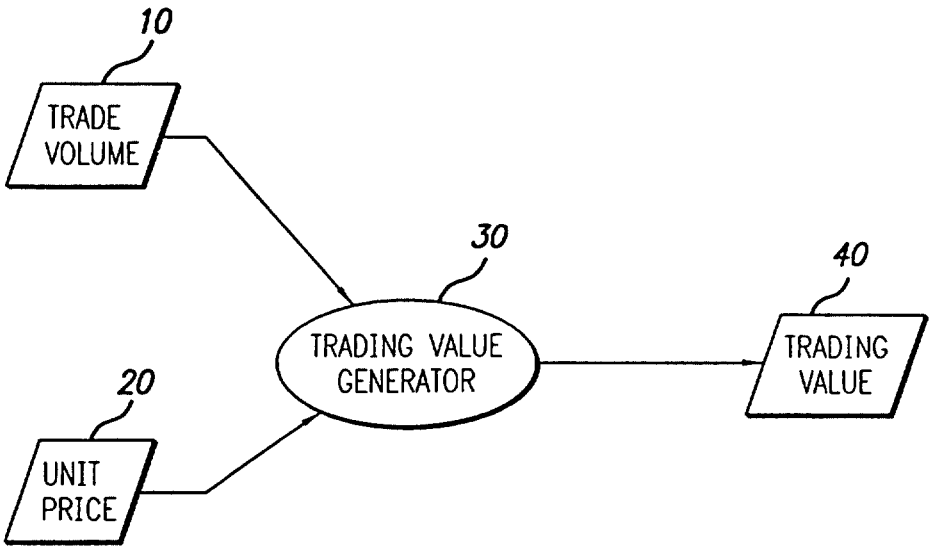
(81) Designated States *(national)*: AE, AG, AL, AM, AT, AU, AZ, BA, BB, BG, BR, BY, BZ, CA, CH, CN, CO, CR, CU, CZ, DE, DK, DM, DZ, EC, EE, ES, FI, GB, GD, GE, GH, GM, HR, HU, ID, IL, IN, IS, JP, KE, KG, KP, KR, KZ, LC, LK, LR, LS, LT, LU, LV, MA, MD, MG, MK, MN, MW, MX, MZ, NO, NZ, OM, PH, PL, PT, RO, RU, SD, SE, SG, SI, SK, SL, TJ, TM, TN, TR, TT, TZ, UA, UG, UZ, VC, VN, YU, ZA, ZM, ZW.

(84) Designated States *(regional)*: ARIPO patent (GH, GM, KE, LS, MW, MZ, SD, SL, SZ, TZ, UG, ZM, ZW), Eurasian patent (AM, AZ, BY, KG, KZ, MD, RU, TJ, TM), European patent (AT, BE, BG, CH, CY, CZ, DE, DK, EE, ES, FI, FR, GB, GR, IE, IT, LU, MC, NL, PT, SE, SK, TR), OAPI patent (BF, BJ, CF, CG, CI, CM, GA, GN, GQ, GW, ML, MR, NE, SN, TD, TG).

Published:
— *with international search report*

For two-letter codes and other abbreviations, refer to the "Guidance Notes on Codes and Abbreviations" appearing at the beginning of each regular issue of the PCT Gazette.

(54) Title: SYSTEM AND METHOD FOR MEASURING PERFORMANCE OF TRADING INSTRUMENTS WITHIN A MARKET



(57) Abstract: A system and a method is disclosed for measuring performance of trading instruments within a market. More specifically, this system comprises a generator (30) adapted to provide the functions of determining the monetary value of each share of a particular trading instrument traded at a particular time period, determining the volume of shares (10) traded over the particular time period, and multiplying the monetary value (20) by the total number of shares traded to yield a trading value (40) for the trading instrument . The time period may include an hour, a day, a week, a month, a quarter, a year, etc. The trading value may further be used to create a market index of particular trading instruments ranked in accordance with their trading value.

WO 03/030068 A1