[0007] Traders base their decisions to buy and sell on many factors, and knowing what objects are trading, at what price, and when they are trading are all important factors. However, other factors can also be helpful and are not conveyed using traditional trading applications. For example, traditional tickers, while displaying the trade price, do not convey whether the executed trade traded on the bid side or the offer side of the market. Further, traditional tickers displaying trade information do not convey whether further volume is available at a specific price.

BRIEF SUMMARY OF THE INVENTION

[0008] Therefore, it would be advantageous for a trading application and method to group smaller trades into an aggregated trade for display when it is likely that a single larger buy or sell order is involved, while retaining the ability to filter out and not display trades having quantities or aggregated quantities less than a predetermined amount. Further, it would be advantageous to provide market side information and/or remaining available volume at the trade price corresponding to each displayed trade. A trading application which displays aggregated trade information, market side information, and/or remaining volume information helps the trader assimilate and process a large amount of information such that informed and rapid trading decisions can be made.

[0008a] According to a first aspect of the present invention, there is provided a method including: receiving by a computing device a trade notification from an electronic exchange corresponding to an executed trade for a tradable object, wherein the electronic exchange send the trade notification in response to the electronic exchange matching orders resulting in the executed trade, and wherein the trade notification includes a trade quantity and a trade price; determining by the computing device whether no quantity remains on a side for the tradable object at the trade price by comparing the trade quantity and a quantity available on the side for the tradable object at the trade price before receiving the trade notification, wherein the side is one of a buy side and a sell side; and providing by the computing device an indicator representing that no quantity remains on the side for the tradable object at the trade price in response to determining that no quantity remains.

[0008b] According to a second aspect of the present invention, there is provided a computer readable medium having stored therein instructions executable by a processor, wherein the instructions are executable to: receive a trade notification from an electronic exchange corresponding to an executed trade for a tradable object, wherein the electronic exchange sends the trade notification in response to the electronic exchange matching orders resulting in the executed trade, and wherein the trade notification includes a trade quantity and a trade price; determine whether no quantity remains on a side for the tradable object at the trade price by comparing the trade quantity and a quantity available on the side for the tradable object at the trade price before receiving the trade notification, wherein the side is one of a buy side and a sell side; and provide an indicator representing that no quantity remains on the side for the tradable object at the trade price in response to determining that no quantity remains.

[0008c] According to a third aspect of the present invention, there is provided a system including: a computing device, wherein the computing device is adapted to receive a trade notification from an electronic exchange corresponding to an executed trade for a tradable object, wherein the electronic exchange sends the trade notification in response to the electronic exchange matching orders resulting in the executed trade, and wherein the trade notification includes a trade quantity and a trade price; wherein the computing device is adapted to determine whether no quantity remains on a side for the tradable object at the trade price by comparing the trade quantity and a quantity available on the side for the tradable object at the trade price before receiving the trade notification, wherein the side is one of a buy side and a sell side; and wherein the computing device is adapted to provide an indicator representing that no quantity remains on the side for the tradable object at the trade price in response to determining that no quantity remains.

[0009] ~~In at least some embodiments, the present invention relates to a method for displaying trade information. The method includes receiving from a host exchange a plurality of trade notifications, each trade notification corresponding to an executed trade and including an associated identification of the tradable object traded, an associated trade price, an associated trade quantity, and an associated trade execution time. For each executed trade of interest, a trading application determines whether the executed trade belongs in an aggregated set with one or more other executed trades, wherein all executed trades in an aggregated set are for the same associated tradable object, have traded at the same associated trade price, and have been executed within a predetermined time period of each other. For each aggregated set, the trading application causes to be displayed on a user display the corresponding executed trades in the set as a single aggregated trade with the associated identification of the tradable object traded, the associated trade price, and an associated aggregated quantity. For each executed trade of interest not in an aggregated set, the trading application causes to be displayed on the user display the associated identification of the~~

~~tradable object traded, the associated trade price, and the associated trade quantity.~~

[0010] ~~In other embodiments, the invention relates to a method for displaying trade information, the method including receiving from a host exchange a plurality of trade notifications, each trade notification corresponding to an executed trade and including an associated identification of the tradable object traded, an associated trade price, an associated trade quantity, and an associated trade execution time. The method also includes receiving from a host exchange a plurality of bid and offer notifications, each bid or offer notification corresponding to a respective buy or sell order and including an associated identification of the tradable object, an associated bid or offer price, and an associated bid or offer quantity. For each executed trade of interest, a trading application compares the associated trade price to at least one of a highest bid price and a lowest offer price corresponding to the associated tradable object traded existing at the time of the executed trade to determine whether the executed trade occurred on a bid side or on an offer side of the market. For each executed trade of interest, the trading application causes the associated identification of the tradable object traded, the associated trade price, and the associated trade quantity to be displayed on a user display, wherein each executed trade is displayed using an associated visual or audio indicator for indicating whether it traded on the bid side or on the offer side of the market. An associated visual indicator can be color, and each displayed trade can further indicate by color whether additional volume exists at the associated trade price.~~

BRIEF DESCRIPTION OF THE DRAWINGS

[0011] Fig. 1 is a block diagram of an exemplary electronic trading exchange system in accordance with at least one aspect of the invention;

[0012] Fig. 2 is an illustration of a display screen showing buy (bid) and sell (ask) orders and corresponding prices;

[0013] Fig. 3 is a flow chart of an exemplary method for displaying trade information in accordance with at least one aspect of the invention; and

[0014] Fig. 4 is an illustration of side by side display screens showing trade information including aggregated traded on the left side in accordance with at least one aspect of the invention and original trade information on the right side.