SYSTEM AND METHOD FOR PROCESSING A TRADE ORDER

ABSTRACT

A method for processing a trade order includes a computer receiving a market data for a financial asset, receiving pricing parameters and receiving proposed order quantity and price data. The method further includes constructing, by a computer, proposed trades based on the proposed order quantity and price data. The method further includes calculating, by a computer, a theoretical price for the financial asset based on the market data, pricing parameters as well as the proposed order price data. The method further includes comparing the constructed trades with the theoretical price. The method further includes displaying market data indicators relative to the theoretical price indicators based on the performed comparison.

FIG. 1