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(54) Title: SYSTEM AND METHOD FOR SECURITIES LIQUIDITY FLOW TRACKING, DISPLAY AND TRADING

(57) Abstract: A method, system and computer program that receives, processes, and displays level one, level two, and time and sales securities data. Through a variety of charts, the data is analyzed to identify liquidity trade imbalances and trends in trading liquidity. A logic based trading algorithm utilizes the current market maker activity information and the historical liquidity tiers to execute trades automatically.



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|--|--|---|--|---|---|--|---|--|--|--|--|---|--|--------------|---|--|------------------|---|---|-------|---|---|------|
| <p>B. FIELDS SEARCHED</p> <p>Minimum documentation searched (classification system followed by classification symbols) USPC - 705/37</p> <p>Documentation searched other than minimum documentation to the extent that such documents are included in the fields searched USPC - 705/1, 35 700/1, 90</p> <p>Electronic data base consulted during the international search (name of data base and, where practicable, search terms used) WEST(USPAT, US PUB, EPO, JPO, DERWENT) DialogPRO(Engineering); Google Scholar - purchase and sale and security and option and trading and data and parameters and analysis</p> | | | | | | | | | | | | | | | | | | | | | | | |
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