

CLAIMS

What is claimed is:

1. A method of defining parameters of a derivative in an information-dense user interface, the method comprising:
providing for display the information-dense user interface, the information-dense user interface including a historical data portion and a parameter-definition portion, wherein the historical data portion depicts historical price data for the derivative and the parameter-definition portion includes visual representations of the parameters positioned to indicate default values for the parameters of the derivative;
receive user input moving a first visual representation of the visual representations that corresponds to a first parameter of the parameters from an initial position to an updated position, the initial position indicative of a default value of the first parameter and the updated position indicative of an updated value of the first parameter;
determining updated values of one or more additional parameters of the derivative using the updated value of the first parameter; and
updating the information-dense user interface to include the updated values of the one or more additional parameters for the derivative.

2. The method of claim 1, wherein the parameter-definition portion further includes a set of contours indicating an expected profit or loss of the derivative at future times based on corresponding future prices of the derivative.

3. The method of claim 1, wherein the first visual representation comprises a substantially horizontal line and the first parameter is a price associated with the derivative, and moving the first visual representation comprises moving the substantially horizontal line from a first y-coordinate corresponding to a first value of the price to a second y-coordinate corresponding to a second value of the price.

4. The method of claim 3, wherein the price associated with the derivative is one of a put price, a spot price, an upper knock out price, a lower knock out price, or a strike price.

5. The method of claim 1, wherein the first visual representation comprises a substantially vertical line and the first parameter is a time associated with the derivative, and moving the first visual representation comprises moving the substantially vertical line from a first x-coordinate corresponding to a first time to a second x-coordinate corresponding to a second time.

6. The method of claim 5, wherein the time associated with the derivative is one of an expiration date, a start time for a lower knockout price, an end time for the lower knockout price, a start time for an upper knockout price, or an end time for the upper knockout price.

7. The method of claim 1, further comprising:

receiving user input indicating a type of derivative; and
retrieving precalculated price data for the type of derivative from a datastore, wherein the
information-dense user interface further comprises an initial price for the
derivative determined from the precalculated price data.

8. The method of claim 7, wherein determining the updated price for the derivative
comprises interpolating the updated price from the precalculated price data.

9. The method of claim 1, further comprising placing one or more orders to
implement the derivative.

10. The method of claim 1, further comprising receiving an indication that a user has
selected a lock control in the information-dense user interface that locks a value of a locked
parameter of the additional parameters, wherein determining the updated values of one or more
additional parameters of the derivative comprises calculating updated values for other ones of the
additional parameters without changing the value of the locked parameter.

11. The method of claim 10, wherein the locked parameter is a cost to obtain the
derivative.

12. A method of implementing a derivative using an information-dense user interface,
the method comprising:

providing for display the information-dense user interface, the information-dense user
interface including a parameter-definition portion and one or more controls for

initiating one or more execution methods, wherein the parameter-definition portion includes visual representations of parameters of the derivative that are movable, in response to user input, to define values for the parameters of the derivative;

receive user input via the one or more controls requesting initiation of a selected execution method of the one or more execution methods; and
submitting one or more orders to a trading platform to implement the selected execution method.

13. The method of claim 12, wherein the user interface further comprises a historical data portion that depicts historical price data for the derivative.

14. The method of claim 12, wherein the parameter-definition portion further includes a set of contours indicating probabilities that a price of the derivative will be in corresponding ranges at future times.

15. The method of claim 12, wherein the first visual representation comprises a substantially horizontal line and the first parameter is a price associated with the derivative, and moving the first visual representation comprises moving the substantially horizontal line from a first y-coordinate corresponding to a first price to a second y-coordinate corresponding to a second price.

16. The method of claim 12, wherein the first visual representation comprises a substantially vertical line and the first parameter is a time associated with the derivative, and

moving the first visual representation comprises moving the substantially vertical line from a first x-coordinate corresponding to a first time to a second x-coordinate corresponding to a second time.

17. The method of claim 12, wherein the user interface further comprises an intra-trade portion that indicates progress of the one or more orders, the intra-trade portion including one or more visual indications of executed fills or price actions.

18. A method of generating an information-dense user interface with historical price data for an asset and a price prediction distribution, the method comprising:

retrieving historical price data for the asset;

retrieving historical performance predictions for the asset;

causing a set of users to be polled to provide predictions of future performance of the asset;

receiving predictions of the future performance of the asset from at least some of the set of users;

providing for display the information-dense user interface, the information-dense user interface including a visual representation of the historical price of the asset over time overlaid with an indication of a first distribution of the historical performance predictions, and an indication of second distribution of the received predictions of the future performance of the asset.

19. The method of claim 18, wherein the indication of the first distribution of the historical performance predictions comprises a set of geometric shapes, each geometric shape

positioned according to a corresponding price range and having a visual property corresponding to a number of users that predicted the asset price would be within the corresponding price range, wherein each geometric shape has an x-axis position indicating a time range and a y-axis position indicating a price prediction, and the visual property is a shading intensity.

20. The method of claim 18, wherein the indication of the second distribution of the received predictions comprises a set of geometric shapes, each geometric shape positioned according to a corresponding price range and having a visual property corresponding to a number of users that predicted the asset price will be within the corresponding price range, wherein each geometric shape has a y-axis position indicating a price prediction, and the visual property is a shading intensity.