FINANCIAL PRODUCTS BASED ON A SERIALIZED INDEX

ABSTRACT

A method for trading financial instruments includes listing, by an electronic financial exchange, financial instruments that specify which version of a serialized index the financial instrument tracks; receiving, by the electronic financial exchange, an electronic indication to buy or sell the financial instrument; executing, by the electronic financial exchange, a trade involving the financial instrument; and settling the financial instrument according to the version of the serialized index specified by the financial instrument.

Figure 1