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(71) Applicant *(for all designated States except US)*: **SUPERDERIVATIVES, INC.** [US/US]; c/o Holland & Knight LLP, 195 Broadway, New York, NY 10007 (US).

(72) Inventor; and

(75) Inventor/Applicant *(for US only)*: **GERSHON, David** [IL/GB]; 4 Sloan Gardens, London SW1 W8DL (GB).

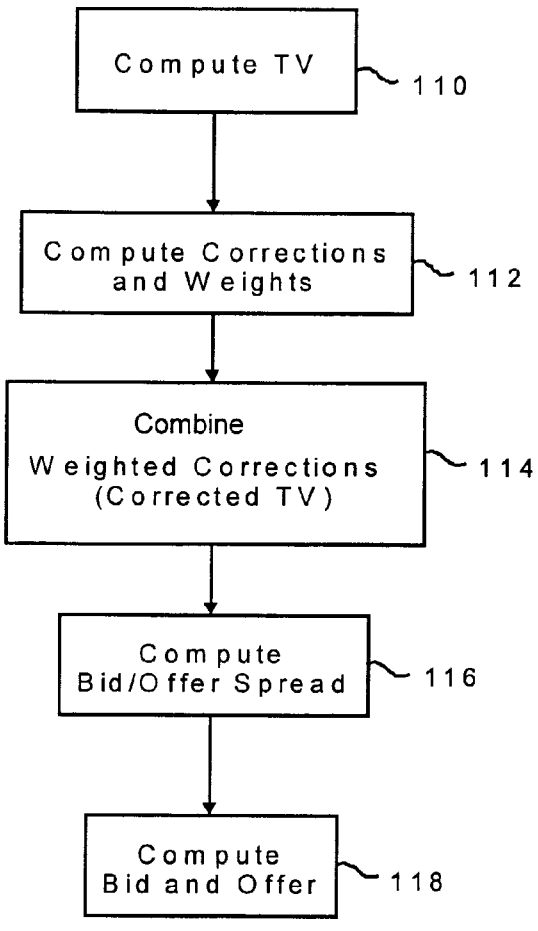
(74) Agents: **YONAY, Guy** et al.; Eitan, Pearl, Latzer & Cohen-Zedek, 2 Gav Yam Center, 7 Shenkar St., POB 12688, Herzlia 46733 (IL).

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(54) Title: METHOD AND SYSTEM FOR PRICING FINANCIAL DERIVATIVES



(57) Abstract: A method for providing a bid price and/or an offer price of an option relating to an underlying asset, the method including the steps of receiving first input data corresponding to a plurality of parameters defining the option, receiving second input data corresponding to a plurality of current market conditions relating to the underlying value, computing a corrected theoretical value (CTV) of the option based on the first and second input data, computing a bid/offer spread of the option based on the first and input data, computing a bid price and/or an offer price of the option based on the corrected TV and the bid/offer spread, and providing an output corresponding to the bid price and/or the offer price of said option.

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