(12) INTERNATIONAL APPLICATION PUBLISHED UNDER THE PATENT COOPERATION TREATY (PCT)

(19) World Intellectual Property Organization
International Bureau

(43) International Publication Date
24 December 2003 (24.12.2003)

PCT

(10) International Publication Number
WO 03/107137 A2

(51) International Patent Classification[7]: G06F

(21) International Application Number: PCT/US03/19179

(22) International Filing Date: 18 June 2003 (18.06.2003)

(25) Filing Language: English

(26) Publication Language: English

(30) Priority Data:
60/389,730 18 June 2002 (18.06.2002) US

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(81) Designated States *(national)*: AE, AG, AL, AM, AT, AU, AZ, BA, BB, BG, BR, BY, BZ, CA, CH, CN, CO, CR, CU, CZ, DE, DK, DM, DZ, EC, EE, ES, FI, GB, GD, GE, GH, GM, HR, HU, ID, IL, IN, IS, JP, KE, KG, KP, KR, KZ, LC, LK, LR, LS, LT, LU, LV, MA, MD, MG, MK, MN, MW, MX, MZ, NI, NO, NZ, OM, PG, PH, PL, PT, RO, RU, SC, SD, SE, SG, SK, SL, TJ, TM, TN, TR, TT, TZ, UA, UG, US, UZ, VC, VN, YU, ZA, ZM, ZW.

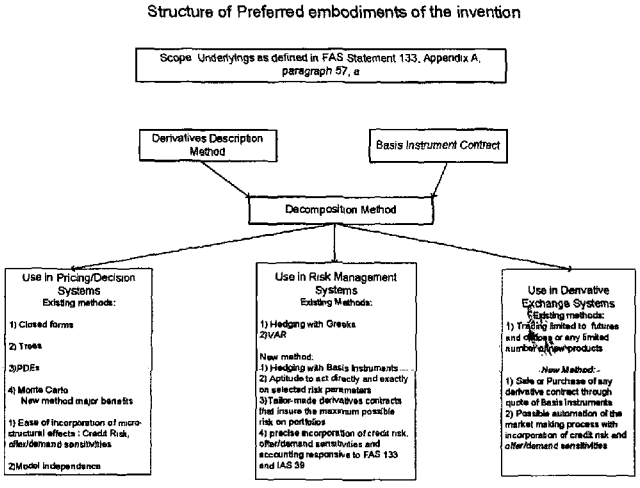
(84) Designated States *(regional)*: ARIPO patent (GH, GM, KE, LS, MW, MZ, SD, SL, SZ, TZ, UG, ZM, ZW), Eurasian patent (AM, AZ, BY, KG, KZ, MD, RU, TJ, TM), European patent (AT, BE, BG, CH, CY, CZ, DE, DK, EE, ES, FI, FR, GB, GR, HU, IE, IT, LU, MC, NL, PT, RO, SE, SI, SK, TR), OAPI patent (BF, BJ, CF, CG, CI, CM, GA, GN, GQ, GW, ML, MR, NE, SN, TD, TG).

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(54) Title: METHODS, SYSTEMS AND COMPUTER PROGRAM PRODUCTS TO FACILITATE THE FORMATION AND TRADING OF DERIVATIVES CONTRACTS




Structure of preferred embodiments for the invention

(57) Abstract: This invention relates to methods, systems and computer programs to facilitate the formation trading and risk management of derivatives on one or more underlying. It innovates in the following areas: 1. The decomposition of any derivatives contract into fundamental building block structures called basis instruments in a multi-period, multi-securities market. 2. The incorporation of supply and demand price sensitivities in the pricing of derivatives contracts. 3. The incorporation of credit risk in the pricing of derivatives. 4. The development of methods, systems or computer program products for the accounting of derivatives contracts in compliance with FAS 133 or IAS 39. 5. The development of methods, systems or computer program products for the pricing of derivatives. 6. The development of methods, systems or computer program products for the risk management of derivatives. 7. The development of methods, systems or computer program products for the trading of derivatives whether in organized exchanges or in over-the-counter (OTC) markets.

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