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

(19) World Intellectual Property Organization
International Bureau

(43) International Publication Date
19 April 2012 (19.04.2012)

PCT

(10) International Publication Number
WO 2012/049614 A2

(51) **International Patent Classification**:
G06Q 40/00 (2006.01)

(21) **International Application Number**:
PCT/IB2011/054461

(22) **International Filing Date**:
10 October 2011 (10.10.2011)

(25) **Filing Language**: English

(26) **Publication Language**: English

(30) **Priority Data**:
61/391,647 10 October 2010 (10.10.2010) US

(71) **Applicant** *(for all designated States except US)*: **SUPER DERIVATIVES, INC.** [US/US]; 545 Madison Avenue, 17th Floor, New York, New York 10022 (US).

(72) **Inventors; and**

(75) **Inventors/Applicants** *(for US only)*: **GERSHON, David** [IL/IL]; 6 Stimatzky Street, Apt. 62, 69362 Tel Aviv (IL). **ZAAFRANY, Omer** [IL/IL]; 16 Natan Hahaham Street, 63413 Tel Aviv (IL). **MARCIANO, Charles** [IL/IL]; 15 Reines Street, 84516 Be'er Sheva (IL). **SHAKED GISH, Adam** [US/IL]; 22 Shahal Street, 45303 Hod HaSharon (IL).

(74) **Agents**: **SHILOH & CO.** et al.; Derech Menachem Begin 132, 67011 Tel Aviv-Yaffo (IL).

(81) **Designated States** *(unless otherwise indicated, for every kind of national protection available)*: AE, AG, AL, AM, AO, AT, AU, AZ, BA, BB, BG, BH, BR, BW, BY, BZ, CA, CH, CL, CN, CO, CR, CU, CZ, DE, DK, DM, DO, DZ, EC, EE, EG, ES, FI, GB, GD, GE, GH, GM, GT, HN, HR, HU, ID, IL, IN, IS, JP, KE, KG, KM, KN, KP, KR, KZ, LA, LC, LK, LR, LS, LT, LU, LY, MA, MD, ME, MG, MK, MN, MW, MX, MY, MZ, NA, NG, NI, NO, NZ, OM, PE, PG, PH, PL, PT, QA, RO, RS, RU, RW, SC, SD, SE, SG, SK, SL, SM, ST, SV, SY, TH, TJ, TM, TN, TR, TT, TZ, UA, UG, US, UZ, VC, VN, ZA, ZM, ZW.

(84) **Designated States** *(unless otherwise indicated, for every kind of regional protection available)*: ARIPO (BW, GH, GM, KE, LR, LS, MW, MZ, NA, RW, SD, SL, SZ, TZ, UG, ZM, ZW), Eurasian (AM, AZ, BY, KG, KZ, MD, RU, TJ, TM), European (AL, AT, BE, BG, CH, CY, CZ, DE, DK, EE, ES, FI, FR, GB, GR, HR, HU, IE, IS, IT, LT, LU, LV, MC, MK, MT, NL, NO, PL, PT, RO, RS, SE, SI, SK, SM, TR), OAPI (BF, BJ, CF, CG, CI, CM, GA, GN, GQ, GW, ML, MR, NE, SN, TD, TG).

Published:

— *without international search report and to be republished upon receipt of that report (Rule 48.2(g))*

(54) **Title**: DEVICE, METHOD AND SYSTEM OF AUTOMATICALLY DEFINING A FINANCIAL INSTRUMENT

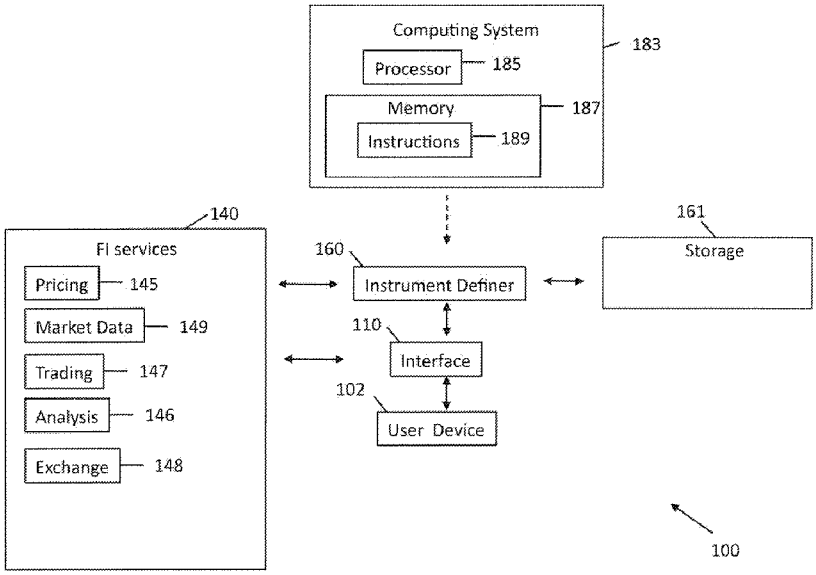


Fig. 1

(57) **Abstract**: Devices, systems and methods of automatically defining financial derivative instruments. For example, a computer-based method may include receiving, by a computing device, an input sequence including a sequence of a plurality of input tokens; and based on the input sequence, defining, by the computing device, a financial derivative instrument by determining, based on the plurality of input tokens, values of a plurality of parameters configuring the financial derivative instrument.

WO 2012/049614 A2