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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) Inventors; and

(75) Inventors/Applicants *(for US only)*: **GERSHON, David** [IL/GB]; 4 Sloan Gardens, London SW1 W8DL (GB). **DAGAN, Orik** [IL/IL]; 47 Harama Street, Ganey Tikva (IL). **LEVY, Yuval** [IL/GB]; 99 Walmington Fold, London N12 (GB).

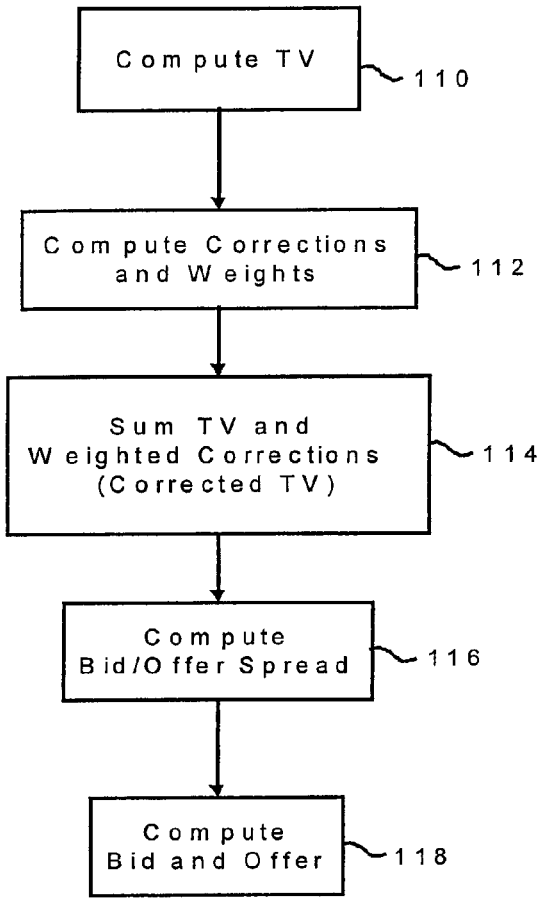
(74) Agents: **BRENENSON, Chanah, S.** et al.; Darby & Darby P.C., 805 Third Avenue, New York, NY 10022-7513 (US).

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(54) Title: METHOD AND SYSTEM FOR PRICING OPTIONS



(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 of the option based on the first and second input data (110), computing a bid/offer spread of the option based on the first and input data (116), computing a bid price and/or an offer price of the option based on the corrected theoretical value and the bid/offer spread (118), and providing an output corresponding to the bid price and/or the offer price of the option.

WO 01/80131 A1

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