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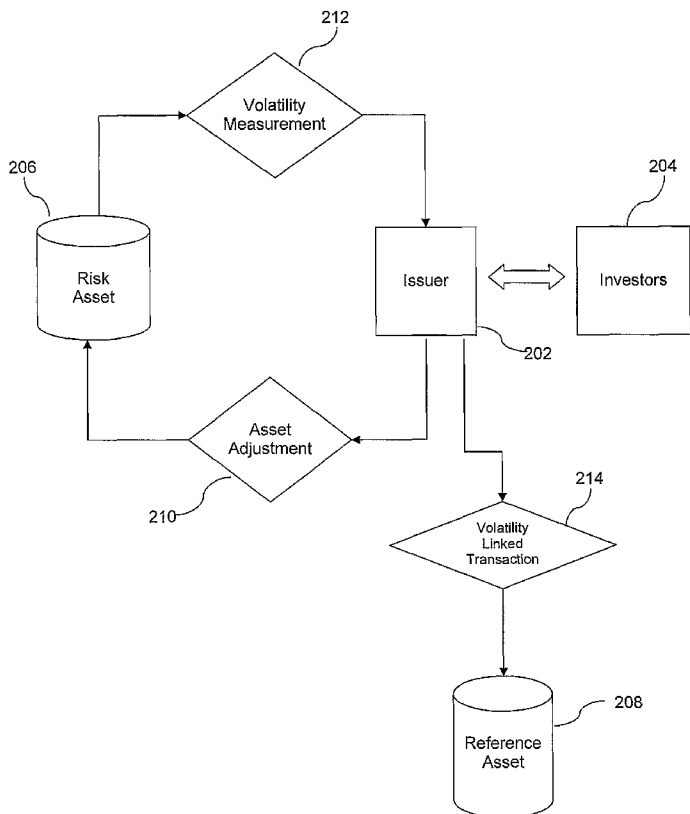
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(54) Title: SYSTEM AND METHOD FOR RELATIVE-VOLATILITY LINKED PORTFOLIO ADJUSTMENT



(57) Abstract: A method of structuring a guaranteed financial product on a risk asset using a computer comprising: a) introducing a reference asset being another risk asset having a secondary derivative market which is better developed and more liquid than said secondary derivative market of said risk asset; b) analyzing and comparing the volatility level of said risk asset and of said reference asset over a predetermined time period; c) applying an asset adjustment when said volatility level of said risk asset exceeds a predetermined level defined by said volatility level of said reference asset; and d) removing said asset adjustment when said volatility level of said risk asset falls below said predetermined level defined by the volatility level attained in c).

WO 2006/127541 A3

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A. CLASSIFICATION OF SUBJECT MATTER IPC (8): G06Q 40/00 (2007.01) USPC: 705/35 According to International Patent Classification (IPC) or to both national classification and IPC		
B. FIELDS SEARCHED Minimum documentation searched (classification system followed by classification symbols) USPC: 705/35 Documentation searched other than minimum documentation to the extent that such documents are included in the fields searched USPC: 705/35 (see search terms below) Electronic data base consulted during the international search (name of data base and, where practicable, search terms used) Electronic Databases Searched: USPTO WEST (PGPUB, USPT, EPAB, JPAB), Google, Thomson dialog. Search Terms Used: volatility, equity or fixed-income, risk adj asset, mutual or managed adj invest\$, guaranteed adj financial, transaction.		
C. DOCUMENTS CONSIDERED TO BE RELEVANT		
Category*	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.
Y	US 2002/0198801 A1 (Dixon et al.) 26 December 2002 (26.12.2002) entire document especially Abstract; Fig 2, 8-9; para [0005]; [0047]; [0049]; [0066]; [0067]; [0068]	1-32
Y	US 6,601,044 B1 (Wallman) 29 July 2003 (29.07.2003), entire document, especially col 9, ln 43-65; col 25, ln 18-54;	1-32
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