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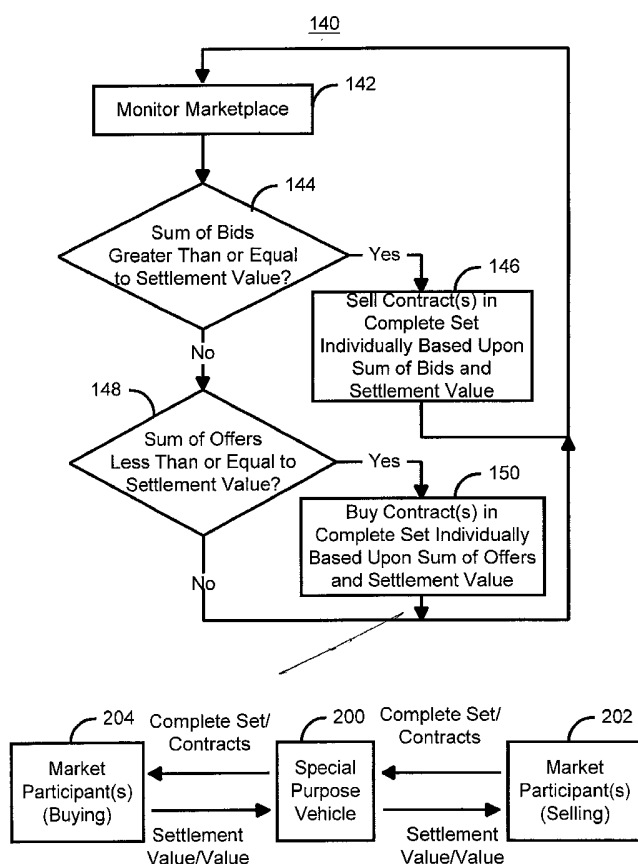
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(54) Title: METHOD AND SYSTEM FOR UTILIZING A SPECIAL PURPOSE VEHICLE FOR IMPROVING THE LIQUIDITY OF TRANSACTIONS



(57) Abstract: A method and system for improving liquidity of transactions for a plurality of contracts is disclosed. In one aspect, the method and system include providing a special purpose vehicle for buying and/or selling at least a portion of a complete set including the plurality of contracts. The complete set guarantees at least an initial settlement at at least one particular time. The complete set also corresponds to a settlement value. The settlement value is determined based upon the initial settlement value. In another aspect, the method and system include defining a complete set including the plurality of contracts and allowing at least one market participant to lock in a trade for a portion of the plurality of contracts. The portion of the plurality of contracts includes multiple contracts. The complete set guarantees at least an initial settlement at at least one particular time. The complete set corresponds to a settlement value. The settlement value is determined based upon the initial settlement value.

INTERNATIONAL SEARCH REPORT

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A. CLASSIFICATION OF SUBJECT MATTER

IPC7 G06F17/60

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)

IPC7 G06F

Documentation searched other than minimum documentation to the extent that such documents are included in the fields searched

IPC7 G07F

Electronic data base consulted during the international search (name of data base and, where practicable, search terms used)

CNPAT,EPODOC,WPI,PAJ

C. DOCUMENTS CONSIDERED TO BE RELEVANT

Category*	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.
A	US20020026401A1 (Kelli Hustad Hueler,Eden Prarie,MN) 28.02.2002 Paragraph '0054'~pagagraph '0111', Claims, figures.	1~18
A	WO0237390A2 (LIQUIDITY DIRECT) 10.05.2002, Page 7,line 2~page 17,line 2.	1~18
A	US2001034691A (TRADEGAME INTERNATIONAL INC.) 25.10.2001, Paragraph '0013'~pagagraph '0045', figuress, claims.	1~18
A	US20020038273A1(C.Jone Wherry, Mercer Island,WA; Frederick L.,A.Grauer, Atherton,CA) 28.03.2002,the whole document.	1~18

☐ Further documents are listed in the continuation of Box C. ☒ See patent family annex.

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"A" document defining the general state of the art which is not considered to be of particular relevance	"X" document of particular relevance; the claimed invention cannot be considered novel or cannot be considered to involve an inventive step when the document is taken alone
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C (Continuation). DOCUMENTS CONSIDERED TO BE RELEVANT

Category*	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.
P ₁ A	US20020156719A1 (Market Axess Inc.) 24.10.2002, the whole document.	1~18