

(19) World Intellectual Property Organization
International Bureau



(43) International Publication Date
23 March 2006 (23.03.2006)

PCT

(10) International Publication Number
WO 2006/031458 A3

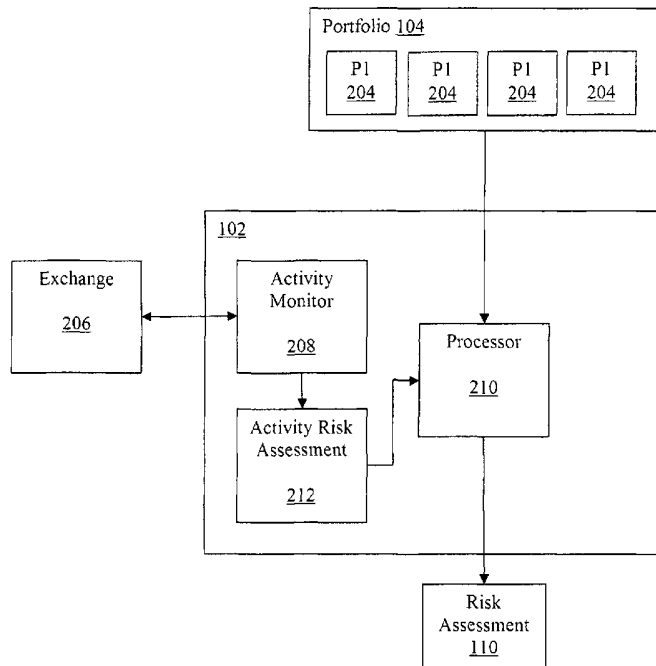
- (51) International Patent Classification:
G06Q 40/00 (2006.01)
- (21) International Application Number:
PCT/US2005/031181
- (22) International Filing Date: 31 August 2005 (31.08.2005)
- (25) Filing Language: English
- (26) Publication Language: English
- (30) Priority Data:
60/608,787 10 September 2004 (10.09.2004) US
11/030,815 7 January 2005 (07.01.2005) US
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- (81) Designated States (unless otherwise indicated, for every kind of national protection available): AE, AG, AL, AM, AT, AU, AZ, BA, BB, BG, BR, BW, BY, BZ, CA, CH, CN, CO, CR, CU, CZ, DE, DK, DM, DZ, EC, EE, EG, ES, FI, GB, GD, GE, GH, GM, HR, HU, ID, IL, IN, IS, JP, KE, KG, KM, KP, KR, KZ, LC, LK, LR, LS, LT, LU, LV, MA, MD, MG, MK, MN, MW, MX, MZ, NA, NG, NI, NO, NZ, OM, PG, PH, PL, PT, RO, RU, SC, SD, SE, SG, SK, SL, SM, SY, TJ, TM, TN, TR, TT, TZ, UA, UG, US, UZ, VC, VN, YU, ZA, ZM, ZW.
- (84) Designated States (unless otherwise indicated, for every kind of regional protection available): ARIPO (BW, GH, GM, KE, LS, MW, MZ, NA, SD, SL, SZ, TZ, UG, ZM, ZW), Eurasian (AM, AZ, BY, KG, KZ, MD, RU, TJ, TM), European (AT, BE, BG, CH, CY, CZ, DE, DK, EE, ES, FI, FR, GB, GR, HU, IE, IS, IT, LT, LU, LV, MC, NL, PL, PT, RO, SE, SI, SK, TR), OAPI (BF, BJ, CF, CG, CI, CM, GA, GN, GQ, GW, ML, MR, NE, SN, TD, TG).

Published:
— with international search report

[Continued on next page]

(54) Title: SYSTEM AND METHOD FOR ACTIVITY BASED MARGINING



(57) Abstract: A system and method for factoring in a trader's trading activity into the margin requirements is disclosed. In the securities arena, day traders are assessed different margins than non-day-traders, however, the specific profile of the trader is analyzed (that is, the same rule applies to all day traders).

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— *before the expiration of the time limit for amending the claims and to be republished in the event of receipt of amendments*

For two-letter codes and other abbreviations, refer to the "Guidance Notes on Codes and Abbreviations" appearing at the beginning of each regular issue of the PCT Gazette.

(88) Date of publication of the international search report:

18 January 2007

INTERNATIONAL SEARCH REPORT

International application No.

PCT/US05/31181

A. CLASSIFICATION OF SUBJECT MATTER IPC: G06Q 40/00(2006.01) USPC: 705/37 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) U.S. : 705/37 Documentation searched other than minimum documentation to the extent that such documents are included in the fields searched Electronic data base consulted during the international search (name of data base and, where practicable, search terms used) EAST																			
C. DOCUMENTS CONSIDERED TO BE RELEVANT <table border="1" style="width: 100%; border-collapse: collapse; margin-top: 5px;"> <thead> <tr> <th style="width: 10%; padding: 2px;">Category *</th> <th style="width: 70%; padding: 2px;">Citation of document, with indication, where appropriate, of the relevant passages</th> <th style="width: 20%; padding: 2px;">Relevant to claim No.</th> </tr> </thead> <tbody> <tr> <td style="text-align: center; padding: 2px;">X</td> <td style="padding: 2px;">US 2002/0194113 A (LOF et al.) 19 December 2002 (19.12.2002), see para. 0015-0035, 0131-0135, 0241; figs. 7-9, 12, and 22-23.</td> <td style="text-align: center; padding: 2px;">1-7</td> </tr> <tr> <td style="text-align: center; padding: 2px;">A</td> <td style="padding: 2px;">US 2003/0014342 A (VANDE POL) 16 January 2003 (16.06.2003), see entire document.</td> <td style="text-align: center; padding: 2px;">1-7</td> </tr> <tr> <td style="text-align: center; padding: 2px;">A</td> <td style="padding: 2px;">US 2005/0137956 A (FLORY et al.) 23 June 2005 (23.06.2005), see entire document.</td> <td style="text-align: center; padding: 2px;">1-7</td> </tr> <tr> <td style="text-align: center; padding: 2px;">A</td> <td style="padding: 2px;">US 2006/0009997 A (FELIX) 12 January 2006 (12.01.2006), see entire document.</td> <td style="text-align: center; padding: 2px;">1-7</td> </tr> <tr> <td style="text-align: center; padding: 2px;">A</td> <td style="padding: 2px;">US 2006/0059068 A (GLINBERG et al.) 16 March 2006 (16.03.2006), see entire document.</td> <td style="text-align: center; padding: 2px;">1-7</td> </tr> </tbody> </table>		Category *	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.	X	US 2002/0194113 A (LOF et al.) 19 December 2002 (19.12.2002), see para. 0015-0035, 0131-0135, 0241; figs. 7-9, 12, and 22-23.	1-7	A	US 2003/0014342 A (VANDE POL) 16 January 2003 (16.06.2003), see entire document.	1-7	A	US 2005/0137956 A (FLORY et al.) 23 June 2005 (23.06.2005), see entire document.	1-7	A	US 2006/0009997 A (FELIX) 12 January 2006 (12.01.2006), see entire document.	1-7	A	US 2006/0059068 A (GLINBERG et al.) 16 March 2006 (16.03.2006), see entire document.	1-7
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<input type="checkbox"/> Further documents are listed in the continuation of Box C. <input type="checkbox"/> See patent family annex.																			
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Date of the actual completion of the international search 12 October 2006 (12.10.2006)	Date of mailing of the international search report <div style="text-align: center; font-size: 1.2em; font-weight: bold;">17 NOV 2006</div>																		
Name and mailing address of the ISA/US Mail Stop PCT, Attn: ISA/US Commissioner for Patents P.O. Box 1450 Alexandria, Virginia 22313-1450 Facsimile No. (571) 273-3201	Authorized officer Alexander Kalinowski Telephone No. (571) 272-5250																		