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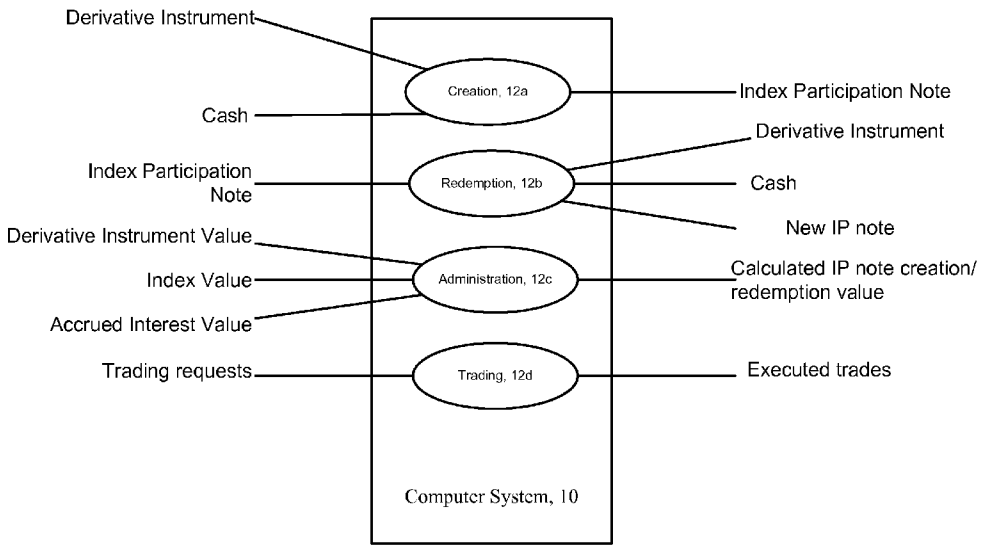
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(54) Title: INDEX PARTICIPATION NOTES SECURITIZED BY FUTURES CONTRACTS



(57) Abstract: Techniques are described for securitizing, administrating and trading various index shares securitized by derivative, cash-settled instruments on the underlying index.

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INTERNATIONAL SEARCH REPORT

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A. CLASSIFICATION OF SUBJECT MATTER
IPC(8) - G06Q 40/00 (2008.04)
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, 36R, 36T -- see search terms below

Electronic data base consulted during the international search (name of data base and, where practicable, search terms used)
PubWEST(PGPB,USPT,USOC,EPAB,JPAB); Google
Search Terms Used: index, futures, security, securitize, securitise, index participation note, creation unit, long index, short, index, option, long, trade, trading, securities, strike price, exercise, short, long, index value, settlement date, greater, patent

C. DOCUMENTS CONSIDERED TO BE RELEVANT

Category*	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.
X -- Y	US 2002/0194099 A1 (WEISS) 19 December 2002 (19.12.2002), entire document especially Figs 2, 10, 11; abstract; Table 1 on page 12; Table 1-continued on page 13; Table 2 and Table 2-continued on page 16; para [0013], [0025]-[0030], [0049]-[0050], [0053]-[0054], [0063], [0100], [0113], [0148]-[0150], [0153]-[0155], [0157], [0160], [0166]-[0168].	1-21, 28-31, 33-44, 46 ---------- 22-27, 32, 45, 47-53
Y	US 2003/0120568 A1 (CHACKO et al.) 26 June 2003 (26.06.2003), especially para [0118]-[0120].	22-27, 47-53
Y	Australian Stock Exchange. "LEPOs: Low Exercise Price Options Explanatory Booklet" [online] June 2003, page 1-21, [retrieved on 2008-11-16]. Retrieved from the Internet: <URL: http://www.asx.com.au/markets/pdf/UnderstandingLEPOs.pdf>, especially page 3, left column, first paragraph; page 15, right column, third and fourth paragraphs.	32, 45

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"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
"Y" document of particular relevance; the claimed invention cannot be considered to involve an inventive step when the document is combined with one or more other such documents, such combination being obvious to a person skilled in the art
"&" document member of the same patent family

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