

(19) World Intellectual Property Organization  
International Bureau



(43) International Publication Date  
1 June 2006 (01.06.2006)

PCT

(10) International Publication Number  
WO 2006/058260 A3

- (51) International Patent Classification:  
G06Q 40/00 (2006.01)
- (21) International Application Number:  
PCT/US2005/042827
- (22) International Filing Date:  
23 November 2005 (23.11.2005)
- (25) Filing Language:  
English
- (26) Publication Language:  
English
- (30) Priority Data:
 

60/630,290	23 November 2004 (23.11.2004)	US
60/630,307	23 November 2004 (23.11.2004)	US
60/630,472	23 November 2004 (23.11.2004)	US
60/630,374	23 November 2004 (23.11.2004)	US
60/630,308	23 November 2004 (23.11.2004)	US
60/630,309	23 November 2004 (23.11.2004)	US
60/630,375	23 November 2004 (23.11.2004)	US
60/630,291	23 November 2004 (23.11.2004)	US
60/630,315	23 November 2004 (23.11.2004)	US

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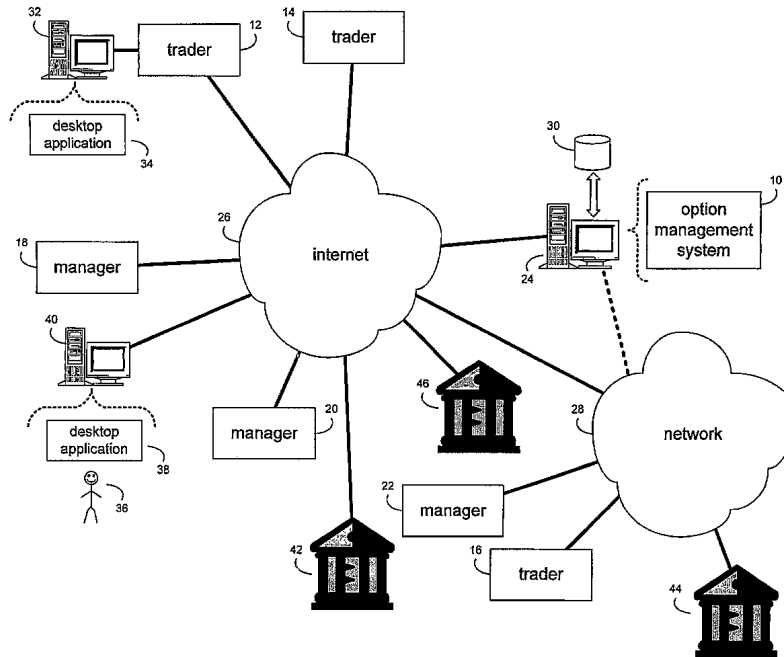
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(81) Designated States (unless otherwise indicated, for every kind of national protection available): AE, AG, AL, AM, AT, AU, AZ, BA, BB, BG, BR, BW, BY, BZ, CA, CH, CN, CO, CR, CU, CZ, DE, DK, DM, DZ, EC, EE, EG, ES, FI, GB, GD, GE, GH, GM, HR, HU, ID, IL, IN, IS, JP, KE, KG, KM, KN, KP, KR, KZ, LC, LK, LR, LS, LT, LU, LV, LY, 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,

[Continued on next page]

(54) Title: DELTA-T ORDER PROCESSING METHOD AND SYSTEM



(57) Abstract: A method, computer program product, and client computer for defining an order execution delay period, such that the order execution delay period defines a maximum delay between an option order placement time and an option order execution time. An order option is received for a particular option, thus defining the option order placement time. A market trend for the particular option is determined and, if a favorable market trend is determined, the option order execution time is delayed for at least a portion of the order execution delay period.

WO 2006/058260 A3



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*

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

16 April 2009

**INTERNATIONAL SEARCH REPORT**

International application No.  
PCT/US05/042827

**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  
 NONE

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

**C. DOCUMENTS CONSIDERED TO BE RELEVANT**

Category *	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.
Y	US 6,493,682 B1 (HORRIGAN et al) 10 December 2002, entire document	1-33

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

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"P"	document published prior to the international filing date but later than the priority date claimed		

Date of the actual completion of the international search 14 October 2007 (14.10.2007)	Date of mailing of the international search report <b>08 NOV 2007</b>
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