(12) INTERNATIONAL APPLICATION PUBLISHED UNDER THE PATENT COOPERATION TREATY (PCT)

(19) World Intellectual Property Organization

International Bureau

(43) International Publication Date 9 October 2008 (09.10.2008)



(10) International Publication Number WO 2008/121499 A3

- (51) International Patent Classification: G06F 17/30 (2006.01)
- (21) International Application Number:

PCT/US2008/056439

(22) International Filing Date:

10 March 2008 (10.03.2008)

(25) Filing Language:

English

(26) Publication Language:

English

(30) Priority Data:

11/731,534

30 March 2007 (30.03.2007)

US

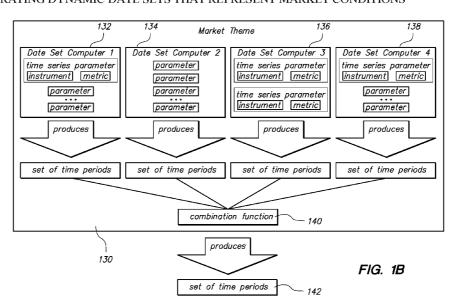
- (71) Applicant (for all designated States except US): PALANTIR TECHNOLOGIES, INC. [US/US]; 1530 Page Mill Road, Palo Alto, California 94304 (US).
- (72) Inventors; and
- (75) Inventors/Applicants (for US only): AYMELOGLU, Andrew [US/US]; 1530 Page Mill Road, Palo Alto, California 94304 (US). TAN, Garry [US/US]; 1530 Page Mill Road, Palo Alto, California 94304 (US). SIMLER, Kevin [US/US]; 1530 Page Mill Road, Palo Alto, California 94304 (US). MIYAKE, Nick [US/US]; 1530 Page Mill Rd., Palo Alto, California 94304 (US).
- Agents: DRAGANOFF, Stoycho et al.; 2055 Gateway Place, Suite 550, San Jose, California 95110 (US).

- (81) Designated States (unless otherwise indicated, for every kind of national protection available): AE, AG, AL, AM, AO, AT, AU, AZ, BA, BB, BG, BH, BR, BW, BY, BZ, CA, CH, CN, CO, CR, CU, CZ, DE, DK, DM, DO, DZ, EC, EE, EG, ES, FI, GB, GD, GE, GH, GM, GT, HN, HR, HU, ID, IL, IN, IS, JP, KE, KG, KM, KN, KP, KR, KZ, LA, LC, LK, LR, LS, LT, LU, LY, MA, MD, ME, MG, MK, MN, MW, MX, MY, MZ, NA, NG, NI, NO, NZ, OM, PG, PH, PL, PT, RO, RS, RU, SC, SD, SE, SG, SK, SL, SM, SV, SY, TJ, TM, TN, TR, TT, TZ, UA, UG, US, UZ, VC, VN, ZA, ZM, ZW.
- **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, HR, HU, IE, IS, IT, LT, LU, LV, MC, MT, NL, NO, 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 (Art. 21(3))
- (88) Date of publication of the international search report: 30 December 2009

(54) Title: GENERATING DYNAMIC DATE SETS THAT REPRESENT MARKET CONDITIONS



(57) Abstract: In one embodiment, first input that specifies a market instrument is received. Second input that specifies one or more parameters for one or more date set computers associated with the market instrument is received. A first time series is received from a data repository, where the first time series is a sequence of data values associated with the market instrument. A set of time periods is extracted by applying the one or more date set computers based on the one or more parameters and the first time series. The set of time periods is displayed overlaid on a graphical representation of the first time series in a graphical user interface.



INTERNATIONAL SEARCH REPORT

International application No. PCT/US 08/56439

A. CLASSIFICATION OF SUBJECT MATTER IPC(8) - G06F 17/30 (2009.01) USPC - 705/10 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: 705/10			
Documentation searched other than minimum documentation to the extent that such documents are included in the fields searched USPC: 705/1, 7, 10, 35, 37, 500; 707/1, 3, 7, 10; 715/700, 748, 751			
Electronic data base consulted during the international search (name of data base and, where practicable, search terms used) Electronic databases: USPTO WEST (PGPB,USPT,EPAB,JPAB); Google Scholar Search Terms Used: market instrument, tradable element, stock, bond, stock option, bond future, commodity, financial asset, financial derivative, currency, security, loan, date set computer, input time or interval or duration, input date or period etc.			
C. DOCUMENTS CONSIDERED TO BE RELEVANT			
Category*	Citation of document, with indication, where ap	propriate, of the relevant passages	Relevant to claim No.
x	US 2005/0090911 A1 (INGARGIOLA et al.) 28 April 20 [0010], [0012]-[0014], [0046]-[0056], [0061]-[0062], [00 [0097]-[0099], [0104], [0110]-[0112], [0125], [0127]-[01 [0191], [0193], [0195]-[0196], [0198]-[0199], [0201].	71], [0076], [0079]-[0085], [0089]-[0092],	1-45
A	US 2003/0078827 A1 (HOFFMAN) 24 April 2003 (24.0	4.2003), entire document.	1-45
			·
		<u>:</u>	
Furthe	er documents are listed in the continuation of Box C.		
"A" docume	Special categories of cited documents: A" document defining the general state of the art which is not considered to be of particular relevance "T" later document published after the international filing date or priority date and not in conflict with the application but cited to understand the principle or theory underlying the invention		
"E" earlier application or patent but published on or after the international filing date "L" document which may throw doubts on priority claim(s) or which is document which may throw doubts on priority claim(s) or which is			
cited to establish the publication date of another citation or other special reason (as specified) "O" document referring to an oral disclosure, use, exhibition or other		"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	
means being obvious to a person skilled in the art "P" document published prior to the international filing date but later than "&" document member of the same patent family the priority date claimed			
		Date of mailing of the international search report	
26 May 2009 (26.05.2009)		0 8 JUN 2009	
Name and mailing address of the ISA/US Mail Stop PCT, Attn: ISA/US, Commissioner for Patents		Authorized officer: Lee W. Young	
P.O. Box 145	0, Alexandria, Virginia 22313-1450 p. 571-273-3201	PCT Helpdesk: 571-272-4300 PCT OSP: 571-272-7774	