CLAIMS

1. A method of electronically converting a trade transaction agreement into one or more structured products that are configured to be submitted to one or more post-trade processing facilities comprising:

in at least one computing device including a memory storing instructions and a processor executing the instructions:

receiving, electronically, a selection of a pre-defined grouping of one or more structured product types for the trade transaction agreement;

identifying, based on the selected pre-defined grouping of the structured product types, information that defines one or more structured products based on the trade transaction agreement;

defining the one or more structured products based on the trade information such that each of the one or more structured products adheres to product specifications established by one or more post-trade processing facilities;

receiving, electronically, a subset of the defining structured product information;

receiving, electronically, additional information related to each structured product; and

submitting, electronically, to the one or more post-trade processing facilities for processing, each structured product including identification information of at least one of a first party to the trade transaction agreement, or a representative thereof, and a second party to the trade transaction agreement, or a representative thereof.

2. The method of Claim 1, wherein the computing device further allocates a price value for each structured product, wherein a sum of the price values equals a transaction price of the trade transaction agreement.

3. The method of Claim 2, wherein the allocated price value for each structured product is calculated utilizing restrictions imposed by the post-trade processing facility to which each structured product is submitted.

4. The method, of Claim 2, wherein the allocated price value for each structured product is calculated utilizing one or more algorithms or pricing models that take into account at least one or more of:

current market conditions,

market constraints, and

market conventions,

to determine a value that reflects the market for each of the one or more structured products such that the values in aggregate are consistent with constraints established by the trade transaction agreement from which the structured products were converted.

5. The method of Claim 4, wherein the algorithms and pricing models further utilize one or more of:

a value of an underlying asset,

an expiration,

a model of current and future interest rates, and

either:

a model of the volatility, or

price movement of an underlying asset.

6. The method of Claim 1, wherein the one or more post-trade processing facilities include at least one or more of:

a clearing house,

a confirmation facility,

a settlement facility, and

a trade-netting platform,

wherein the processing of each structured product by the one or more post- trade processing facilities respectively comprises one or more of clearing, confirming, settling, or trade-netting.

7. The method of Claim 1, wherein the trade transaction agreement includes at least one or more of:

an over-the-counter trade,

a block trade,

an exchange for swap (EPS) trade,

an exchange for physical (EFP) trade, and

an exchange for option (EFO) trade.

8. The method of Claim 1, wherein the one or more structured products are defined based on at least one of:

volume thresholds and

price ranges.

9. The method of Claim 1, further comprising:

in the at least one computing device,

initiating a pre-confirmation by electronically submitting a pre-confirmation request identifying each structured product individually or as a group with identifications of at least one or more of:

the first party, or a representative, thereof, and

the second party, or a representative thereof,

to the one or more post-trade processing facilities; and

receiving from the one or more post-trade processing facilities an indication, as to at least one or more of:

whether the submitted structured products are accepted by the one or more post- trade processing facilities, and

whether credit of the first party and the second party is accepted by the one or more post-trade processing facilities.

10. The method of Claim 9, further comprising:

in the at least one computing device,

creating a pre-confirmation status record, the record having:

status regarding the structured products acceptance by the one or more post-transaction processing facilities, and

status regarding the credit acceptance of the respective party, by the one or more post-transaction processing facilities.

11. The method of Claim 1, further comprising:

electronically submitting each structured product to the one or more post-trade processing facilities; and

receiving from the one or more post-trade processing facilities a confirmation indication including whether each of the one or more structured products has been processed.

12. The method of Claim 11, wherein if the confirmation indication from the one or more post-trade processing facilities indicates one or more structured products were not processed, further comprising:

in the at least one computing device,

canceling a remainder of the structured products that were processed; or

resubmitting the one or more structured products that were not processed.

13. The method of Claim 11, further comprising:

in the at least one computing device,

creating a confirmation record with, for each structured product, the confirmation indication as to whether the corresponding structured product is processed.

14. The method of Claim 1, further comprising:

in the at least one computing device,

verifying that each structured product in a group was accepted by the post- trade processing facility to which it was submitted based on available credit of the first party and the second party or based on restrictions of the post-trade processing facility.

15. The method of Claim 1, further comprising:

in the at least one computing device,

determining a sequence of the one or more structured products for submission to the one or more post-trade processing facilities.

16. The method of Claim 1, wherein each of the one or more structured products comprises a financial product, including at least one or more of:

a future,

a swap,

an option, and a

swaption.

17. The method of Claim 1, further comprising:

establishing a new trade transaction agreement by electronically receiving, based on a previously submitted basket of one or more structured products, at least one of the following:

trade information for the new trade transaction agreement,

an assigned price value for one or more structured products,

an assigned volume for one or more structured products,

identifying information related to the first party, and

identifying information related to the second party.

18. The method of Claim 1, further comprising:

in the at least one computing device,

adding a new structured product as specified by a user.

19. The method of Claim 1, further comprising:

in the at least one computing device,

modifying one or more of the structured products as specified by a user.

20. The method of Claim 1, further comprising:

in the at least one computing device,

adding multiple buyers or multiple sellers for the trade transaction agreement as specified by a user.

21. The method of Claim 1, further comprising:

in the at least one computing device,

electronically receiving a plurality of sets of trade information, each set of trade information is related to a trade transaction agreement;

converting the trade transaction agreement into one or more structured products, for each set of trade information for a corresponding trade transaction agreement, as defined by the one or more post-trade processing facilities, based on the received trade information.

22. A system for electronically converting a trade transaction agreement into one or more structured products configured to be submitted to one or more post-trade processing platforms for processing, the system comprising:

a server configured to store a trade transaction software application, configured to convert trade transaction agreements,

wherein the trade transaction software application, when executed, causes the server to:

electronically receive a selection of a pre-defined grouping of one or more structured product types for the trade transaction agreement between at least a first party and a second party;

identify, based on the selected pre-defined grouping, structured product information that defines each of the one or more structured products;

receive a subset of the defining structured product information;

define the one or more structured products such that each of the one or more structured products adheres to product specifications established by one or more post-trade processing platforms;

electronically receive a remainder of the defining structured product information related to each structured product; and

electronically submit to the one or more post-trade processing platforms for processing, each structured product with identification information of at least one of the first party, or a representative thereof, and the second party, or a representative thereof.

23. The system of Claim 22, wherein the trade transaction software application, when executed, further causes the server to allocate a price value for each structured product, and wherein a sum of the price values equals a transaction price of the trade transaction agreement.

24. The system of Claim 23, wherein the server allocating a price value for each structured product comprises:

the server utilizing restrictions imposed by the post-trade processing platform to which each structured product is submitted.

25. The system of Claim 23, wherein the server allocating a price value for each structured product comprises:

the server utilizing one or more algorithms or pricing models that take into account one or more of current market conditions,

market constraints, and

market conventions

to determine a value that reflects the market for each of the one or more structured products such that the values in aggregate are consistent with constraints established by the trade transaction agreement from which the structured products were converted.

26. The system of Claim 22, wherein the trade transaction software application, when executed, further causes the server to:

electronically submit a pre-confirmation request identifying each structured product individually or as a group with identification of at least one of the first party, or a representative

thereof, and the second party, or a representative thereof, to the one or more post-trade processing platforms; and

receive from the one or more post-trade processing platforms an indication for each structured product individually or for the group as to whether at least one or more of:

the corresponding structured products were accepted for processing, and

credit of the first party and the second party was accepted.

27. The system of Claim 22, wherein the trade transaction software application, when executed, further causes the server to verify that each structured product in a bundle was accepted by the post-trade processing platform to which it was submitted based on available credit of the first party and the second party or based on restrictions of the post-trade processing platform.