

CLAIMS

What is claimed is:

1. A method for automated selection of standing settlement instructions comprising:
in an information processing apparatus comprising at least one computer processor:
receiving, from a trading platform, historic trade data for a plurality of customers;
training a generic SSI sub-model with the historic trade data for the plurality of customers, resulting in a generic SSI prediction;
training a customer-specific SSI sub-model with the historic trade data for one of the customers, resulting in a customer-specific SSI prediction;
combining the generic SSI prediction and the customer-specific SSI prediction resulting in a final classification model;
receiving a trade to be executed for the customer;
applying the final classification model to the trade, resulting in a final SSI selection; and
executing the trade using the final SSI selection.
2. The method of claim 1, wherein the generic SSI prediction comprises a generic clearing mechanism prediction and a generic account prediction.
3. The method of claim 2, wherein the generic account prediction is based on accounts that are available to the customer.

4. The method of claim 1, wherein the customer-specific SSI prediction comprises a customer-specific SSI clearing mechanism prediction and a customer-specific SSI account prediction.

5. The method of claim 1, wherein the final SSI selection comprises a final SSI account.

6. The method of claim 1, wherein the step of training a generic SSI sub-model with the historic trade data for the plurality of customers comprises:

extracting trade attributes from the historic trade data for the plurality of customers;

transforming the extracted trade attributes for the plurality of customers into numerical data; and

classifying the transformed trade attributes using a first classification model selected from the group consisting of logistic regressions, decision trees, random forests, and neural networks.

7. The method of claim 6, wherein the trade attributes include at least one of a trade identifier, a trade date, a customer country of domicile, and a trade product type.

8. The method of claim 6, further comprising:
receiving SSI reference data for the customer.

9. The method of claim 1, wherein the step of training a customer-specific SSI sub-model with the historic trade data for the customer comprises:

extracting trade attributes from the historic trade data for the customer;

transforming the extracted trade attributes for the customer into numerical data; and

classifying the transformed trade attributes for the customer using a second classification model selected from the group consisting of logistic regressions, decision trees, random forests, and neural networks.

10. The method of claim 1, wherein the final classification model is based on a probability weighting of an output of the generic SSI prediction and the customer-specific SSI prediction.

11. A system for automated selection of standing settlement instructions comprising:

a trading platform; and

a computing device comprising at least one computer processor and executing a computer program;

wherein the computer program:

receives, from the trading platform, historic trade data for a plurality of customers;

trains a generic SSI sub-model with the historic trade data for the plurality of customers, resulting in a generic SSI prediction;

trains a customer-specific SSI sub-model with the historic trade data for one of the customers, resulting in a customer-specific SSI prediction;

combines the generic SSI prediction and the customer-specific SSI prediction resulting in a final classification model;

receives a trade to be executed for the customer from the trading platform;

applies the final classification model to the trade, resulting in a final SSI selection; and

executes the trade using the final SSI selection on the trading platform.

12. The system of claim 11, wherein the generic SSI prediction comprises a generic clearing mechanism prediction and a generic account prediction.

13. The system of claim 12, wherein the generic account prediction is based on accounts that are available to the customer.

14. The system of claim 11, wherein the customer-specific SSI prediction comprises a customer-specific SSI clearing mechanism prediction and a customer-specific SSI account prediction.

15. The system of claim 11, wherein the final SSI selection comprises a final SSI account.

16. The system of claim 11, wherein in training the generic SSI sub-model, the computer program further:

extracts trade attributes from the historic trade data for the plurality of customers;

transforms the extracted trade attributes for the plurality of customers into numerical data; and

classifies the transformed trade attributes using a first classification model selected from the group consisting of logistic regressions, decision trees, random forests, and neural networks.

17. The system of claim 16, wherein the trade attributes include at least one of a trade identifier, a trade date, a customer country of domicile, and a trade product type.

18. The system of claim 16, wherein the computer program further receives SSI reference data for the customer.

19. The system of claim 11, wherein in training the customer-specific SSI sub-model, the computer program further:

extracts trade attributes from the historic trade data for the customer;

transforms the extracted trade attributes for the customer into numerical data; and

classifies the transformed trade attributes for the customer using a second classification model selected from the group consisting of logistic regressions, decision trees, random forests, and neural networks.

20. The system of claim 11, wherein the final classification model is based on a probability weighting of an output of the generic SSI prediction and the customer-specific SSI prediction.