ABSTRACT

CONVERTING A TRADE TRANSACTION AGREEMENT INTO ALLOWABLE STRUCTURED PRODUCTS

A trade transaction agreement, defined as a basket of one or more structured products, may be converted into one or more structured products. Trade information that represents the trade transaction agreement may be initially provided or specified in various forms, to subsequently be analyzed to construct the trade transaction agreement into its corresponding structured products. The structured products are suitable for submission to post-trade processing facilities for subsequent processing thereof and are accordingly submitted. The structured products may be submitted to a variety of post-trade processing facilities, or one post-trade processing facility may be utilized.

Figure 1