CLAIMS:

1. A method for electronically converting a trade transaction agreement into one or more structured products that are configured for submission to one or more post-trade processing facilities, the method comprising:

providing at least one computing device comprising a memory storing instructions and a processor executing said instructions, said instructions causing the at least one computing device to perform the steps of:

electronically receiving trade information defining a trade transaction agreement between a first party and a second party;

converting the trade transaction agreement into the one or more structured products by defining the one or more structured products such that each independently complies with product specification parameters established by the one or more post-trade processing facilities;

for each structured product, assigning a price value and assigning a volume, wherein a sum of the price values equals a transaction price of the trade transaction agreement; and

electronically submitting each structured product with information identifying 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 facilities for processing of the same.

2. The method of Claim 1, wherein constructing the trade transaction agreement based on the received trade information comprises identifying said one or more structured products based on at least one of the trade information and information related to at least one of the first party, or a representative thereof, and the second party, or a representative thereof.

3. The method of Claim 2, wherein information related to at least one of the first party, or a representative thereof, and the second party, or a representative thereof, is obtained through a contact directory.

4. The method of Claim 1, wherein the trade information relating to the trade transaction agreement is represented in a text-based description.

5. The method of Claim 1, wherein assigning a price value for each structured product comprises utilizing restrictions imposed by the post-trade processing facility to which each structured product is submitted.

6. The method of Claim 1, wherein assigning a price value for each structured product comprises 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 constructed.

7. The method of Claim 6, wherein the algorithms and pricing models further take into account one or more of a value of an underlying asset, a model of the volatility or price movement of an underlying asset, an expiration, and a model of current and future interest rates.

8. The method of Claim 1, wherein the one or more post-trade processing facilities comprise one or more of a clearing house, a confirmation facility, a settlement facility, or a trade-netting platform, and 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.

9. The method of Claim 1, wherein the trade transaction agreement comprises at least one of an over-the-counter trade, a block trade, an exchange for swap (EFS) trade, an exchange for physical (EFP) trade, and an exchange for option (EFO) trade.

10. The method of Claim 1, wherein the one or more allowable structured products are defined as allowable by the one or more post-trade processing facilities based on satisfying requirements related to at least one of volume thresholds and price ranges.

11. The method of Claim 1, wherein the trade information is received via one or more of an API message, an email message, an instant message, a text message, and a voice message.

12. The method of Claim 1, further comprising:

initiating a pre-confirmation functionality comprising electronically submitting a pre-confirmation request identifying each structured product individually or as a group with information identifying 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 facilities; and

receiving from the one or more post-trade processing facilities an indication, for each structured product individually or for the group, as to whether the corresponding structured products are acceptable for processing, an indication as to whether credit of the first party and the second party is adequate, or a combination thereof.

13. The method of Claim 12, further comprising creating a pre-confirmation status record with, for each structured product individually or for the group, one or more fields that include the indication as to whether the corresponding structured product is acceptable for processing, the indication as to whether credit of the first party and the second party is adequate, a reason related to unacceptability, or a combination thereof.

14. The method of Claim 1, further comprising:

initiating a submission functionality 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, for each structured product, as to whether each of the one or more structured products is successfully processed.

15. The method of Claim 14, wherein the confirmation indication from the one or more post-trade processing facilities indicates one or more structured products were not processed, the method further comprising one of:

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

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

16. The method of Claim 14, further comprising creating a confirmation record with, for each structured product, a field that includes the confirmation indication as to whether the corresponding structured product is successfully processed.

17. The method of Claim 1, further comprising verifying that each structured product in a bundle is acceptable 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.

18. The method of Claim 1, further comprising determining a sequence of the one or more structured products for submission to the one or more post-trade processing facilities in the determined sequence.

19. The method of Claim 1, wherein each of the one or more structured products comprises a financial product, wherein the financial product comprises a future, a swap, an option, or a swaption, or a combination thereof.

20. 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 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.

21. The method of Claim 1, further comprising:

adding a new structured product as specified by a user.

22. The method of Claim 1, further comprising:

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

23. The method of Claim 1, further comprising:

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

24. The method of Claim 1, further comprising:

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

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

25. A system for electronically converting a trade transaction agreement into one or more structured products that are configured for submission to one or more post-trade processing facilities, the system comprising:

a trade transaction software application stored on a server, said software application providing functionality to convert trade transaction agreements into structured products; and

one or more user third party terminals coupled to the server, said third party terminals each comprising a data interface for accessing the server and the trade transaction software application stored thereon;

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

receive trade information defining a trade transaction agreement between a first party and a second party from the one or more user third party terminals;

convert the trade transaction agreement into the one or more structured products by defining the one or more structured products such that each independently complies with product specification parameters established by the one or more post-trade processing facilities;

for each structured product, assign a price value and assign a volume, wherein a sum of the price values equals a transaction price of the trade transaction agreement; and

submit each structured product with information identifying 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 facilities for processing of the same.

26. The system of Claim 25, wherein the server constructing the trade transaction agreement based on the received trade information comprises the server identifying said one or more structured products based on at least one of the trade information and information related to at least one of the first party, or a representative thereof, and the second party, or a representative thereof.

27. The system of Claim 25, wherein the trade information relating to the trade transaction agreement is represented in a text-based description.

28. The system of Claim 25, wherein the server assigning a price value for each structured product comprises the server utilizing restrictions imposed by the post-trade processing facility to which each structured product is submitted.

29. The system of Claim 25, wherein the server assigning 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 constructed.

30. The system of Claim 25, wherein the trade transaction software application, when executed, further causes the server to:

initiate a pre-confirmation functionality comprising electronically submitting a pre-confirmation request identifying each structured product individually or as a group with information identifying 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 facilities; and

receive from the one or more post-trade processing facilities an indication, for each structured product individually or for the group, as to whether the corresponding structured products are acceptable for processing, an indication as to whether credit of the first party and the second party is adequate, or a combination thereof.

31. The system of Claim 25, wherein the trade transaction software application, when executed, further causes the server to verify that each structured product in a bundle is acceptable 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.

CLAIMS:

1. A method for electronically converting a trade transaction agreement into one or more structured products that are configured for submission to one or more post-trade processing facilities, the method comprising:

providing at least one computing device comprising a memory storing instructions and a processor executing said instructions, said instructions causing the at least one computing device to perform the steps of:

electronically receiving trade information defining a trade transaction agreement between a first party and a second party;

converting the trade transaction agreement into the one or more structured products by defining the one or more structured products such that each independently complies with product specification parameters established by the one or more post-trade processing facilities;

for each structured product, assigning a price value and assigning a volume, wherein a sum of the price values equals a transaction price of the trade transaction agreement; and

electronically submitting each structured product with information identifying 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 facilities for processing of the same.

2. The method of Claim 1, wherein converting the trade information defining the trade transaction agreement comprises identifying said one or more structured products based on at least one of the trade information and information related to at least one of the first party, or a representative thereof, and the second party, or a representative thereof.

3. The method of Claim 2, wherein information related to at least one of the first party, or a representative thereof, and the second party, or a representative thereof, is obtained through a contact directory.

4. The method of Claim 1, wherein the trade information relating to the trade transaction agreement is represented in a text-based description.

5. The method of Claim 1, wherein assigning a price value for each structured product comprises utilizing restrictions imposed by the post-trade processing facility to which each structured product is submitted.

6. The method of Claim 1, wherein assigning a price value for each structured product comprises 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.

7. The method of Claim 6, wherein the algorithms and pricing models further take into account one or more of a value of an underlying asset, a model of the volatility or price movement of an underlying asset, an expiration, and a model of current and future interest rates.

8. The method of Claim 1, wherein the one or more post-trade processing facilities comprise one or more of a clearing house, a confirmation facility, a settlement facility, or a trade-netting platform, and 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.

9. The method of Claim 1, wherein the trade transaction agreement comprises at least one of an over-the-counter trade, a block trade, an exchange for swap (EFS) trade, an exchange for physical (EFP) trade, and an exchange for option (EFO) trade.

10. The method of Claim 1, wherein the one or more allowable structured products are defined as allowable by the one or more post-trade processing facilities based on satisfying requirements related to at least one of volume thresholds and price ranges.

11. The method of Claim 1, wherein the trade information is received via one or more of an API message, an email message, an instant message, a text message, and a voice message.

12. The method of Claim 1, further comprising:

initiating a pre-confirmation functionality comprising electronically submitting a pre-confirmation request identifying each structured product individually or as a group with information identifying 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 facilities; and

receiving from the one or more post-trade processing facilities an indication, for each structured product individually or for the group, as to whether the corresponding structured products are acceptable for processing, an indication as to whether credit of the first party and the second party is adequate, or a combination thereof.

13. The method of Claim 12, further comprising creating a pre-confirmation status record with, for each structured product individually or for the group, one or more fields that include the indication as to whether the corresponding structured product is acceptable for processing, the indication as to whether credit of the first party and the second party is adequate, a reason related to unacceptability, or a combination thereof.

14. The method of Claim 1, further comprising:

initiating a submission functionality 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, for each structured product, as to whether each of the one or more structured products is successfully processed.

15. The method of Claim 14, wherein the confirmation indication from the one or more post-trade processing facilities indicates one or more structured products were not processed, the method further comprising one of:

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

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

16. The method of Claim 14, further comprising creating a confirmation record with, for each structured product, a field that includes the confirmation indication as to whether the corresponding structured product is successfully processed.

17. The method of Claim 1, further comprising verifying that each structured product in a bundle is acceptable 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.

18. The method of Claim 1, further comprising determining a sequence of the one or more structured products for submission to the one or more post-trade processing facilities in the determined sequence.

19. The method of Claim 1, wherein each of the one or more structured products comprises a financial product, wherein the financial product comprises a future, a swap, an option, or a swaption, or a combination thereof.

20. 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 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.

21. The method of Claim 1, further comprising:

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22. The method of Claim 1, further comprising:

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

23. The method of Claim 1, further comprising:

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

24. The method of Claim 1, further comprising:

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

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

25. A system for electronically converting a trade transaction agreement into one or more structured products that are configured for submission to one or more post-trade processing facilities, the system comprising:

a trade transaction software application stored on a server, said software application providing functionality to convert trade transaction agreements into structured products; and

one or more user third party terminals coupled to the server, said third party terminals each comprising a data interface for accessing the server and the trade transaction software application stored thereon;

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

receive trade information defining a trade transaction agreement between a first party and a second party from the one or more user third party terminals;

convert the trade transaction agreement into the one or more structured products by defining the one or more structured products such that each independently complies with product specification parameters established by the one or more post-trade processing facilities;

for each structured product, assign a price value and assign a volume, wherein a sum of the price values equals a transaction price of the trade transaction agreement; and

submit each structured product with information identifying 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 facilities for processing of the same.

26. The system of Claim 25, wherein the server converting the trade transaction agreement based on the received trade information comprises the server identifying said one or more structured products based on at least one of the trade information and information related to at least one of the first party, or a representative thereof, and the second party, or a representative thereof.

27. The system of Claim 25, wherein the trade information relating to the trade transaction agreement is represented in a text-based description.

28. The system of Claim 25, wherein the server assigning a price value for each structured product comprises the server utilizing restrictions imposed by the post-trade processing facility to which each structured product is submitted.

29. The system of Claim 25, wherein the server assigning 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.

30. The system of Claim 25, wherein the trade transaction software application, when executed, further causes the server to:

initiate a pre-confirmation functionality comprising electronically submitting a pre-confirmation request identifying each structured product individually or as a group with information identifying 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 facilities; and

receive from the one or more post-trade processing facilities an indication, for each structured product individually or for the group, as to whether the corresponding structured products are acceptable for processing, an indication as to whether credit of the first party and the second party is adequate, or a combination thereof.

31. The system of Claim 25, wherein the trade transaction software application, when executed, further causes the server to verify that each structured product in a bundle is acceptable 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.