



# XTP Margin Module

Calculate accurate exchange margins and valuations in real time

In today's volatile markets, accurate margin management is critical for intraday risk assessment, collateral optimization, and liquidity forecasting.

ION's XTP Margin Module is a complete solution for exchange margin calculation. It provides support for more than 70 exchanges worldwide, a real-time API, and an intuitive web user interface.



## Calculate margins in real time

- Calculate initial margin (IM), variation margin, and valuations.
- Use a range of calculation methods including Prisma, SPAN, VaR, Strategy, and TIMS.
- Work with different levels of account aggregation, including disclosed and undisclosed omnibus accounts.



## Track margins with flexible reporting

- Create detailed margin breakdown reports.
- Get results in a standardized format for easy compatibility with downstream systems.
- View results at product, group, and portfolio level.



## Calculate margins pre-trade ...

- Perform front office what-if calculations.
- Calculate IM on pending orders or position changes.
- Forecast your pre-trade margin requirements.
- Perform portfolio shock-testing based on configurable scenarios.

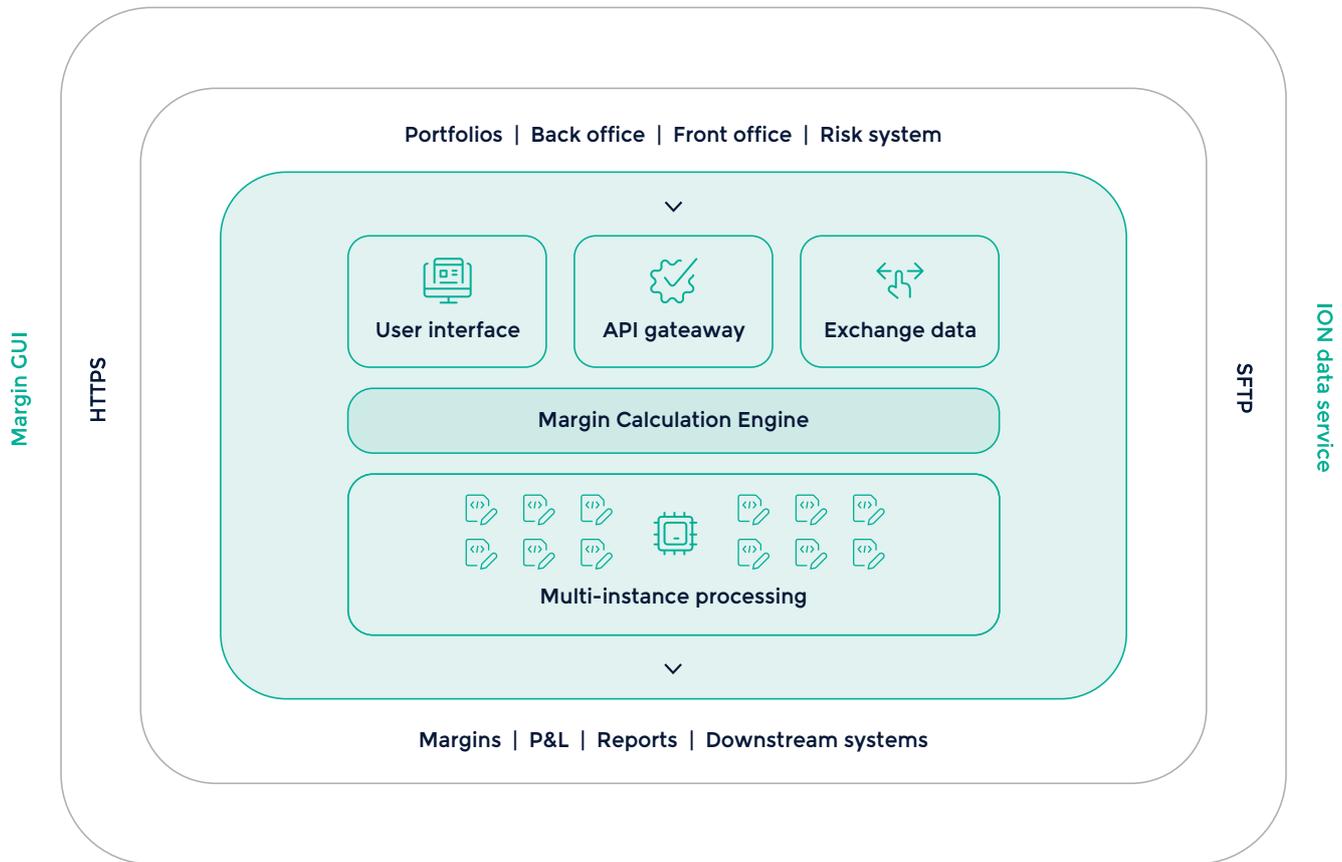


## ... And post-trade

- Calculate IM and open trade equity in real time, intraday, or at batch level.
- Independently verify exchange and clearinghouse margin calculations.
- Identify major margin call events to treasury on the client or house side and the exchange side.
- Recognize loss-making trading activity as it happens.



# A complete solution for margining



You can use the Margin Module as a standalone product or integrated with any back-office or risk management solution for pre and post-trade checks and *what-if* calculations.



## Automation

ION Data Service delivers daily feed of settlement prices, instrument definitions, and margin parameters.



## Innovation

API gateway: Support for a range of interfaces, Web services, JMS, XTP, ION Bus.



## Collaboration

Solution developed in long-term collaboration with global trading firms, exchanges, and clearinghouses.



Our cleared derivatives solutions automate your complete trade lifecycle and deliver actionable insights, whenever and wherever you need them.

Contact us to learn more

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