Portfolio Valuations - Initial Margin Calculation Service

High quality Initial Margin Calculation Service for regulation compliance and sound collateral process provided via a market leading, well established service

Calculation service provided as part of an end-to-end Initial Margin ecosystem

10+

years' track record of providing valuations services

400+

clients worldwide handling a wide array of portfolios

Offering industry-leading market data and analytics

New features to ensure scalability and enhanced performance

Experienced and geographically diverse customer support teams

Transparency through any service level offered

The mandatory exchange of initial margin for uncleared derivatives under BCBS/IOSCO guidelines is driving the need for accurate and fast margin calculations. To efficiently manage portfolio margin, firms need the ability to quickly assess the impact of proposed trades and calculate accurate initial margin for completed trades.

Our Initial Margin Calculation Service provides margin calculations within our existing Portfolio Valuations interface for OTC derivatives. We use the standard ISDA Standard Initial Margin Model (ISDA SIMMTM) to deliver accurate calculations based on our trusted OTC derivatives valuations and risk sensitivities.

In an increasingly complex environment where both Variation Margin and Initial Margin needs to be exchanged, we are taking a long term view on the importance of having a compliant solution as well as a cost efficient one by focusing on providing trustworthy Initial Margin Calculations in an integrated environment.

Connectivity

Take advantage of an Initial Margin Calculation Service that is well integrated with several collateral management platforms.

Consistency

One source for initial and variation margin calculations provides you with consistent NAV numbers and collateral management workflows.

Accuracy

Our calculations are based on our industry-leading valuations and risk sensitivities, with accurate results and fewer counterparty disputes.

Flexibility

Utilize our IM solution with your own risk sensitivity calculations and inputs, or outsource calculations to our expert team.

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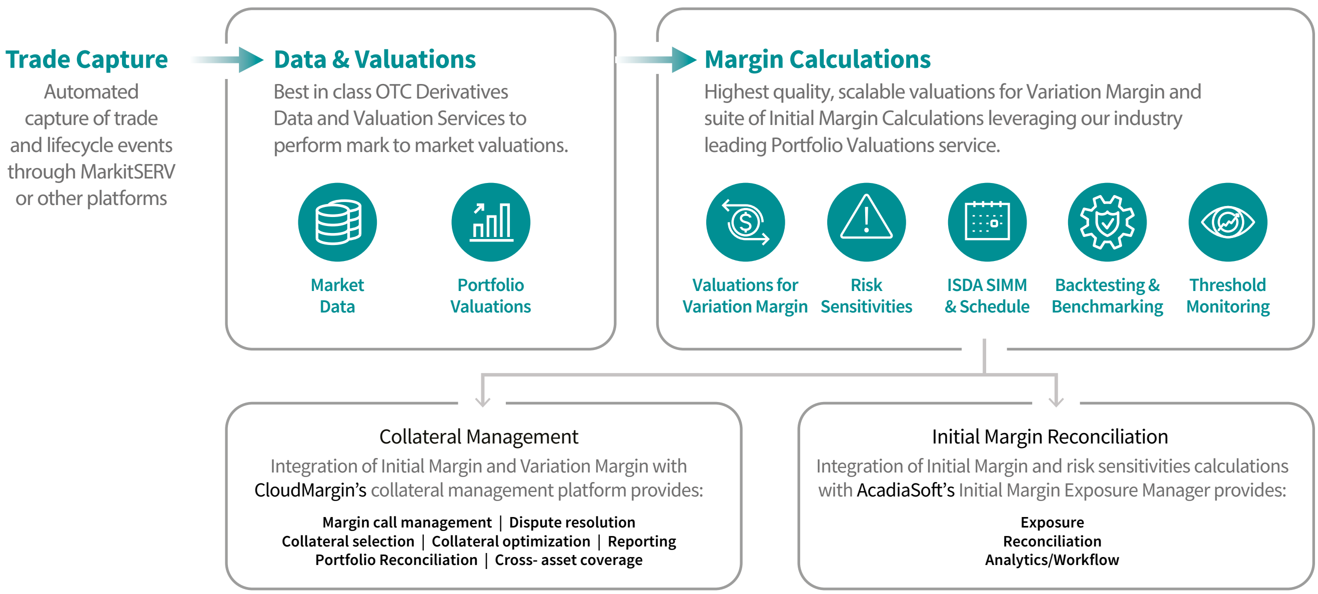
Margin Compliance

In an increasingly complex environment where both variation and initial margin need to be exchanged, we help you confidently address margin requirements while increasing efficiency across the enterprise.



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