

# PRE-TRADE PORTFOLIO RISK: A COMPREHENSIVE APPROACH TO MANAGING MARGIN RISK ACROSS A PORTFOLIO

Leverage portfolio risk methods that align pre-trade risk with post-trade clearing house methodologies for more accurate, efficient and safer use of margin limits.



Now you can easily set up and calculate the overall portfolio margin risk of your screen-based TT platform users' with Pre-Trade Portfolio Risk.

We support SPAN, PRISMA, VaR and other custom exchange risk models across 20+ global derivatives exchanges. This comprehensive coverage enables you to manage exposure using available credit by replicating the exact methodologies used by clearing houses.

Our pre-trade risk calculation offers a simpler setup by using a single dollar amount reflecting the portfolio, instead of combining multiple contract-level limits, for a more holistic view.

We determine a client's true buying power before any order is sent to the market. This is achieved by calculating their worst-case margin requirement based on a complete array of both working orders and filled positions.

We integrate directly with exchanges to use their official risk array files for all calculations. As a result, our figures always reflect the latest values and include all applicable margin concessions.

## FUNCTIONAL

- ◆ Compute worst case margin
- ◆ Apply automatic spread concessions (where applicable)
- ◆ Automatically upload Cash Balance files
- ◆ Compatible with TT Order Types
- ◆ Compatible with ADL® and Autospreader®

## FLEXIBLE

- ◆ Enable at any account level
- ◆ Supports gross margin
- ◆ Supports risk groups

## MARKETS

### AMERICAS

- ◆ Chicago Board of Trade (CBOT)
- ◆ Chicago Mercantile Exchange (CME)
- ◆ COMEX
- ◆ ICE Futures U.S.
- ◆ Mexican Derivatives Exchange (MexDer)
- ◆ MIAX Futures Exchange
- ◆ New York Mercantile Exchange (NYMEX)

### EUROPE & MIDDLE EAST

- ◆ Dubai Gold & Commodities Exchange (DGCX)
- ◆ Dubai Mercantile Exchange (DME)
- ◆ Eurex\*
- ◆ ICE Futures Abu Dhabi
- ◆ ICE Endex
- ◆ ICE Futures Europe
- ◆ London Metal Exchange (LME)

### ASIA/PACIFIC

- ◆ Australian Securities Exchange (ASX24)
- ◆ Bursa Malaysia (BMD)
- ◆ Hong Kong Exchanges and Clearing (HKEX)
- ◆ ICE Futures Singapore
- ◆ NSE IFSC-SGX Connect (GIFT City)
- ◆ Singapore Exchange (SGX)
- ◆ Thailand Futures Exchange (TFEX)
- ◆ Tokyo Financial Exchange (TFX)

\*coming soon

## CONTACT TT

Contact your local Trading Technologies representative or email [sales@tradingtechnologies.com](mailto:sales@tradingtechnologies.com) to learn more.

