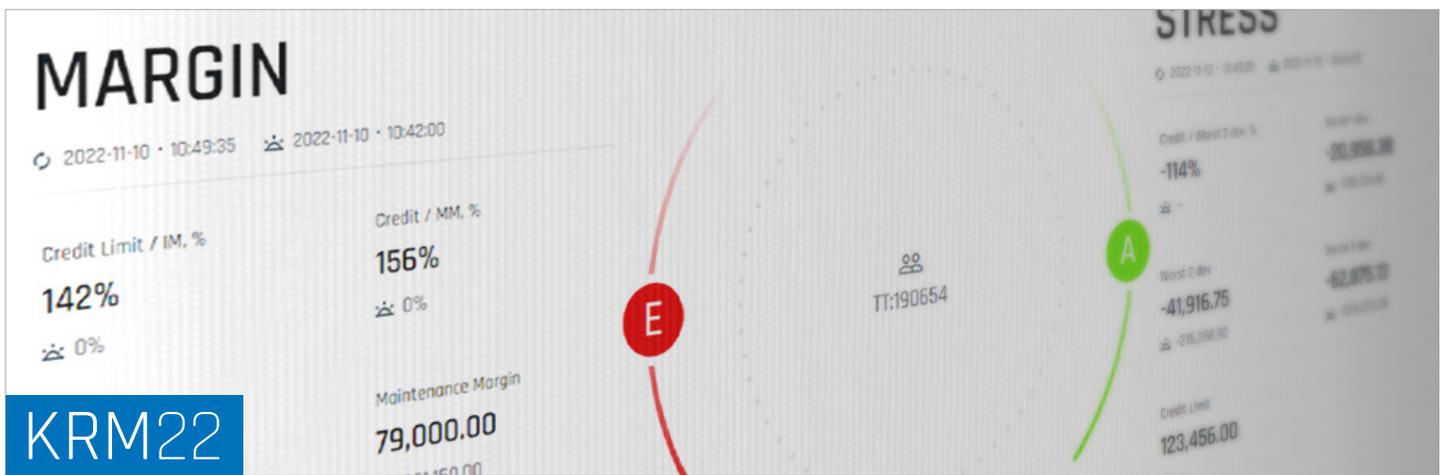


# SEIZE CONTROL OF THE MARKET WITH TT<sup>®</sup> AND KRM22

KRM22 Risk Manager puts traders and risk managers in the driver’s seat by delivering exchange margin and stress calculations with the click of a button from the TT platform. View Start of Day (SOD) and intraday margin calculations as well as SOD and intraday stress results that update with each position change.



KRM22 Risk Manager gives full visibility into exchange margin values down to the commodity code level, taking the guesswork out of end-of-day margin. KRM22 keeps you up to the minute as exchange arrays are updated on an intraday basis.

## SOD AND INTRADAY PER EXCHANGE MARGIN CALCULATIONS INCLUDE:

- ◆ Initial Margin
- ◆ Maintenance Margin
- ◆ Net Option Value (NOV)
- ◆ Total Initial Margin
- ◆ Total Maintenance Margin
- ◆ Credit Allowance/Margin Ratio and Margin Risk Score

## SOD AND INTRADAY STRESS RISK CALCULATIONS INCLUDE:

- ◆ Up and down 3 standard deviation (Sdev) price shocks applied to SOD and intraday positions per account
- ◆ Up and down 20% volatility shocks to option positions at each Sdev point
- ◆ A worst-case max loss outcome at the 3 Sdev price increment
- ◆ Appropriate risk offsets in stress calculations on related instruments
- ◆ A credit allowance/stress ratio and a stress risk score

TRADER: [DEMOACT0008 - DLEBLANC] SOD Portfolio Breakdown Report 2020-07-09 21:04:03 UTC
✕

Currency	Maint Req	Init Req	Net OV	Tot Mnt Req	Tot Init Req
USD	9,475	10,423	0	9,475	10,423

Level	EC	CC	CUR	Tot Mnt Req	Tot Init Req	Maint Req	Init Req	Net OV	Long OV	Short OV	Scan Risk	Intra	SPOT	Intra	Intex	S Opt Min
EC	CME	-	USD	9,475	10,423	9,475	10,423	0	-	-	-	-	-	-	-	-
CC	CME	EH	USD	-	-	200	220	0	0	0	200	0	0	200	0	0
CC	CME	FC	USD	-	-	5,850	6,435	0	0	0	0	5,850	0	5,850	0	0
CC	CME	LC	USD	-	-	2,025	2,228	0	0	0	0	2,025	0	2,025	0	0
CC	CME	LN	USD	-	-	1,400	1,540	0	0	0	100	1,300	0	1,400	0	0

Trace reference: current | 20180124 | 30902 | 2020070910388\_572  
Span Files Loaded: cme.2018-1224.s.pa2

### Margin Breakdown

## HIGHLIGHTS

#### FOR TRADERS AND BROKERS

- ◆ Anticipate end-of-day margin from the exchange
- ◆ See the immediate impact of trades on margin and stress
- ◆ Have clear visibility when approaching margin/credit limits
- ◆ View granularity of margin at the commodity code level to determine margin concentration
- ◆ Access the 3 Sdev risk for an independent risk check

#### FOR FCM TRADE SUPPORT AND RISK

- ◆ Anticipate end-of-day margin from the exchange
- ◆ Set alerts to trigger on predefined margin/credit limits
- ◆ View granularity of margin at the commodity code level for risk reduction purposes
- ◆ Provide traders and risk managers the same view into margin
- ◆ Access the 3 Sdev risk for an independent risk check

## CONTACT TT

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