



Portfolio Valuations - Initial Margin Calculation Service

Trusted Initial Margin calculations provided within an end-to-end ecosystem margin exchange and regulatory compliance

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, calculate accurate initial margin for completed trades, and seamlessly manage the margin exchange workflow.

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 and initial margin need to be exchanged, we offer an end-to-end solution for managing the collateral workflow. Our Initial Margin Calculation Service operates seamlessly with Margin Xchange, our solution for Credit Support Annex (CSA) document management, as well as Collateral Manager, our cloud-based solution for collateral management.

Connectivity

Take advantage of end-to-end initial margin management, with support for CSA management, integrated trade data inputs, and our collateral management solution, as well as third-party integrations with SWIFT and AcadiaSoft.

Accuracy

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

Consistency

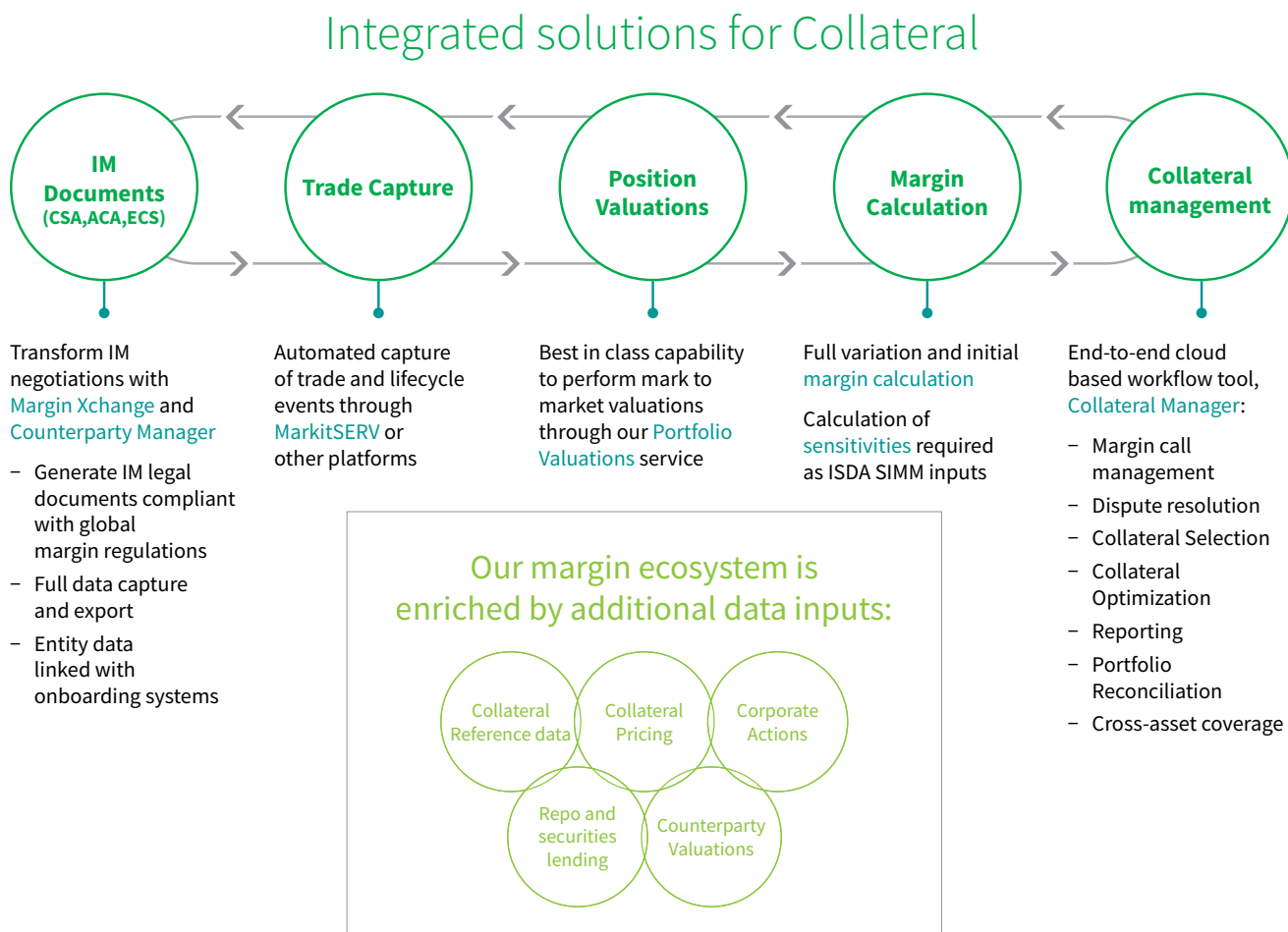
One source for initial and variation margin calculations provides you with consistent NAV numbers and collateral management workflows.

Flexibility

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

Integrated solutions for Collateral Management

IHS Markit helps firms confidently address margin requirements while increasing efficiency across the enterprise. We offer a complete, easy-to-use solution through a unique ecosystem of services and partnerships with best-in-class providers. Our comprehensive workflow solution addresses legal documentation, counterparty management, collateral management, valuations, and trade processing.



More information on IHS Markit products and services

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