

IRS Deployable Margin Software

Deployable IRS Software allows users to calculate margin on IRS products.

Users can chose between batch mode and service mode.

Batch Mode: run a large number of portfolios in a single request.

Service Mode: make margin call into their local instance of web-service.

Additionally, both batch and service mode support historical margin analysis and incremental margin analysis.

Historical margin analysis: allows user to margin a portfolio using multiple historical market data sets.

Incremental margin analysis: allows a user to add positions to a previously margined portfolio and take a new margin without requiring re-margining of the entire portfolio.

Supports the following OTC IRS products

- Vanilla
- Basis
- OIS
- FRA
- Zero Coupon
- Swaption

Supports limited Futures and Options to combine with IRS portfolio to minimize margin requirement

See the pages below for more information on Deployable IRS Software.

- [Download and Install](#)
- [Run IRS Deployable in Service Mode](#)