

Portfolio Margin

Portfolio margin allows traders to increase their leverage using a "risk-based" pricing model that calculates the largest potential loss of all positions in a product class or group across a range of underlying prices and volatilities. Portfolio Margin compliance is updated by us throughout the day based on the real-time price of the equity positions in the Portfolio Margin account. For this model, known as the Theoretical Intermarket Margining System ("TIMS"), margin requirements are assessed proportionally to the level of risk of the leveraged positions.