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Option Margin Optimizer (OMO) Factsheet:

The Option Margin Optimizer (OMO) calculates customer margin charges according to FINRA Rule 4210, as revised in December 2010 and then again in October 2012. The charges calculated should be the LOWEST allowable.

The system will calculate margin requirements for options (listed and OTC options on equities and indices), common stock, single security futures, convertible securities, and listed options on currencies. OMO can identify option straddles. In addition, it allows the user to specify rates on naked or concentrated stock positions by symbol.

As of October 2012, FINRA initiated the rule change which provides a broader definition of a spread – 4210(f)(2)(A)(xxxii).

This definition has been expanded to mean a 'long' and 'short' position in different call option series, different put option series, or a combination of call and put option series, that collectively have a limited risk/reward profile, and meet the following conditions:

- All options must have the same underlying security or instrument
- All 'long' and 'short' option contracts must be either all American-style or all European-style
- All 'long' and 'short' option contracts must be either all listed or all over-the-counter ('OTC')
- The aggregate underlying contract value of 'long' versus 'short' contracts within option type(s) must be equal
- The 'short' option(s) must expire on or before the expiration date of the 'long' option(s)

The Super Spreads Matrix calculates the maximum potential loss on a set of options by computing the intrinsic value of these options at price points set to correspond to every exercise price present in the position. The intrinsic values are netted at each price point, and the margin (options margin) is the greatest loss, if any.