determining a worst case scenario point representing a highest loss and setting the profit or loss value in the worst case scenario point as the scanning risk; and

modifying the margin requirement value based on the highest loss in the scanning risk.

12. The apparatus of claim 11, wherein the at least one processor is further configured to perform functionality comprising:

identifying, by the at least one processor, each order that contributes with a loss in each scenario point, and wherein determining the profit or loss value for each of the one or more scenario points comprises:

calculating, by the at least one processor, a profit or loss value wherein the calculation is based on a profit or loss value of the portfolios and a loss value associated with the identified orders in each scenario point.

13. The apparatus of claim 11, wherein the at least one processor is further configured to perform functionality comprising:

setting the intermonth spread charge to a predetermined value;

reducing a tier structure having a plurality of tiers to a single tier containing all orders;

assigning a tier spread charge corresponding to a largest preconfigured tier spread charge;

determining an upper bound value of the intermonth spread charge based on the tier spread charge and an assumption that all orders in the order book have been matched; and

modifying the margin requirement based on the upper bound value.

~~15~~14. A system, comprising:

a memory configured to store data that includes an order book, the order book including orders for financial instruments;

a data transceiver device configured to receive information that includes an order for a financial instrument, the order associated with an account; and