



A#:	8893
P&S:	8466
Date:	August 31, 2020
To:	All Participants
From:	Risk Management
Attention:	Managing Partner / Officer; Risk Managers; Operations Manager; Manager, Data Processing, IT Manager
Subject:	New Features Now Available in NSCC Risk Client Portal

New features have recently been added to the interactive **NSCC Risk Client Portal** (Risk Management as a Service, or RMaas) and **RMaaS API**.

As an element of NSCC's overall service, the Risk Client Portal's simple interface empowers firms to make better decisions for their portfolios, utilizing real-time insights and historical trend analyses. In addition to the existing functionality -- such as at-a-glance breakdown of risk exposure, as well as 30-day trend lines that highlight key metrics such as total risk requirement, volatility and more -- these latest enhancements will:

- Allow member firms to review 15-minute intra-day slices instead of hourly slices to monitor fluctuations in VaR and exposure to help anticipate potential intra-day margin calls;
- Extend slices past 4:30pm, until 7:00pm, to allow for a better forecast of next-day risk clearing fund requirements.

To further enhance transparency, DTCC also released the detailed algorithm of its proprietary Value at Risk (VaR) formula within the portal, providing clients the ability to create in-house replications of the NSCC VaR formula within their own applications.

Through DTCC's self-service API Marketplace, clients can access the data and functionality provided in the NSCC Risk Client Portal in a more automated fashion.

For more information, please contact your DTCC Relationship Manager or email RMSupport@dtcc.com with subject line: **NSCC Risk Management as a Service**.

DTCC offers enhanced access to all important notices via a Web-based subscription service. The notification system leverages RSS Newsfeeds, providing significant benefits including real-time updates and customizable delivery. To learn more and to set up your own DTCC RSS alerts, visit http://www.dtcc.com/subscription_form.php.