

DTCC

Risk Management Tools

Risk management tools are essential to effectively manage and mitigate various types of risks, including credit, market and liquidity risks. Our tools provide comprehensive services and applications that help our clients and the public understand, monitor, and control their risk exposure.

Please note that tools for clients require a **MyDTCC Portal account** to access.



PUBLIC RISK MANAGEMENT TOOLS



The **GSD & MBSD CCLF Public Calculator** gives firms the ability to simulate estimated future Capped Contingency Liquidity Facility (CCLF) obligations quickly and transparently, while demonstrating exactly how CCLF obligations associated with both FICC-GSD and FICC-MBSD membership are determined.

[APPLICATION LINK >](#)



The **FICC VALUE AT RISK (VaR) PUBLIC CALCULATOR** provides market participants with the ability to calculate potential margin obligations associated with becoming a member of FICC-GSD on a simulated portfolio, for given positions and market value, using FICC's VaR methodology.

[USER GUIDE >](#)

[APPLICATION LINK >](#)

CLIENT RISK MANAGEMENT TOOLS



The **NSCC & FICC LIQUIDITY OPTIMIZER** allows for near real-time access to and sharing of aggregated data to provide transparency into projected liquidity needs. It also provides a sandbox where clients can perform calculations based on what-if hypothetical trading scenarios, showing the anticipated liquidity needs.

[APPLICATION LINK >](#)



The **FICC VALUE AT RISK (VaR) CALCULATOR** user-interface allows clients to calculate potential margin obligations associated with their membership at GSD and MBSD. The calculator considers factors such as historical data, volatility, and confidence levels to estimate VaR, increasing transparency.

[API >](#)

[APPLICATION LINK >](#)

[GSD MARGIN GUIDE >](#)

[MBSD MARGIN GUIDE >](#)



The **NSCC VALUE AT RISK (VaR) CALCULATOR** user-interface provides clients with the ability to calculate potential margin obligations associated with their NSCC membership. The calculator considers factors such as historical data, volatility, and confidence levels to estimate VaR, increasing transparency.

[API >](#)

[APPLICATION LINK >](#)

[MARGIN GUIDE >](#)



The **STRESS TEST ANALYTICS** (NSCC, DTC, GSD, MBSD) portal provides clients with insight into metrics used to monitor for potential impact under extreme, but plausible, market conditions across all CCPs.

[USER GUIDE >](#)

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The **CLEARING FUND MANAGEMENT** system is used to manage the DTC Participant Fund and GSD, MBSD, and NSCC Clearing Fund deposit accounts in real-time. Users can access Participant or Clearing Fund requirements, collateral deposits, deficits or excesses, as well as submit deposit and withdrawal transactions. The Asset Substitution Calculator calculates the impact depositing or withdrawing various eligible collateral has on your required deposit.

[APPLICATION LINK >](#)



The **FICC RISK REPORTING** portal for GSD and MBSD clients provides enhanced, time-series based risk reporting. This reporting enables FICC Netting Members to gain valuable insight into their Clearing Fund Requirement-based reports, as well as Intraday VaR Summary and CUSIP-level VaR Detail reports.

[USER GUIDE >](#)

[APPLICATION LINK >](#)



The **REAL-TIME TRADE MATCHING (RTTM) RISK REPORT CENTER** enables participants to access current and historical reports across GSD & MBSD. RTTM provides valuable insights into position data, Clearing Fund, market & liquidity risk reporting for intraday and end-of-day slices. This data can be consumed through various formats like web-based, MRO, and Excel.

[USER GUIDE >](#)

[APPLICATION LINK >](#)



PARTICIPANT BROWSER SERVICE (PBS) RISK REPORTING provides NSCC participants with access to current and historical reports, providing valuable insights into position data, clearing fund, market & liquidity risk reporting for both intraday, and end of day slices. This data can be consumed through various formats like web-based, MRO, and Excel.

[APPLICATION LINK >](#)



The **DTC RISK MANAGEMENT CONTROLS INQUIRY (RMCI)** function allows clients to view the current settlement balance or Risk Management Control-related balances for a collateral group.

[APPLICATION LINK >](#)