DTCC

Machine Readable Output (MRO) Reports

MARKET RISK REPORTS AVAILABLE FOR TREASURY CLEARING

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Name	Description	Frequency	Format	Currently in Production
GSD Clearing Fund Summary MRO	The GSD Clearing Fund Summary MRO provides a high-level summary of the components of each participant's total Required Fund Deposit by Deposit ID level.	SOD, Noon, Adhoc	CSV	Yes
GSD Seg Clearing Fund Summary MRO	The GSD Clearing Fund Summary for Segregated Indirect Participants MRO provides a high-level summary of the components of each Segregated Indirect Participant's Segregated Customer Margin.	SOD, Noon, Adhoc	JSON	Yes
GSD Portfolio VaR Cusip Detail MRO*	The GSD Portfolio VaR CUSIP Detail MRO provides CUSIP-level details related to the VaR (Value at Risk) component for direct Members and ACM Net Members.	SOD, Noon, 15 minutes	CSV	Yes
GSD Omnibus Account VaR Summary MRO	The GSD Omnibus Account Summary MRO provides the VaR (Value at Risk) values broken out by Indirect Participant ID (including Segregated and Non-segregated Indirect Participants accessing clearing services through Sponsoring and ACM Net access models).	SOD, Noon, 15 minutes	JSON	Yes
GSD Sponsored Account VaR Cusip Detail MRO	The GSD Sponsored VaR CUSIP Detail MRO provides CUSIP-level details related to the VaR (Value at Risk) component broken out by Indirect Participant ID (including Segregated and Non-segregated Indirect Participants accessing clearing services through Sponsoring and ACM Net access models).	SOD, Noon, 15 minutes	JSON	Yes

This information is also available via API

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