225 Aberdeen Dr.
Suite C
Valparaiso
IN, 46385

DASH
REGULATORY TECHNOLOGIES

dashregtech.com

P. (312) 235-6944

iRBH/iRBM Moment-to-Moment: Intraday

The Risk Based Haircut (RBH) & Risk Based Margin (RBM) applications may be enabled to provide intraday real-time TIMS based net capital haircut & portfolio margin estimates. The intraday iRBH/iRBM utilizes real-time prices and implied or static volatilities to generate real-time TIMS based equity and option theoretical values. This functionality leverages Dash Financial Technologies core competence in low latency option analytics helping a subscriber to meet their moment-to-moment capital monitoring requirement.

iRBH/iRBM relies on Dash Financial Technologies Data & Analytics server to collect real-time prices, generate new implied volatilities and calculate new theoretical TIMS PL values. The RBH/RBM client subscribes to only those theoretical values the position requires. Dash Regulatory Technologies intraday reports can be generated on request throughout the day. The architecture ensures that the Dash Regulatory Technologies user has a seamless experience in running intraday valuations.