Risk Based Margin (RBM) Factsheet:

Dash Regulatory Technologies Risk Based Margin (RBM) system is designed to help users calculate risk based margins according to FINRA portfolio margin rules as amended in December 2006.

The system requires positions from the user and P/L records from the OCC. RBM is compatible with the OCC position and profit/loss formats described in the latest OCC documentation.

If the user provides an optional basket composition file, the program can be used to generate basket composition reports.

Users May:

- Compute customer portfolio margin requirements for all securities labeled as eligible by the OCC within the OCC-provided theoretical profit and loss (P\L) files
- Compute customer portfolio margin requirements for all margin eligible equity securities covered by the rule, including convertible securities
- Generate separate detail and summary PDF reports by account when the optional Report Splitter is utilized
- Simulate and/or correct positions within the application and recalculate capital requirements
- Run the program interactively or in an untended mode
- Export tables used to build the primary system reports to comma delimited ASCII files for post-processing
- Define groups of accounts and compute margin requirements for these defined entities
- Generate house requirements by using a multiplicative factor based on stock symbol to the TIMS-based exchange requirements
- Utilize iRBM theoretical values to generate Intraday Margin estimates and/or House requirements