

End of Day Margin Reports

Position

CP005

Sub Portfolio Report

- Net Positions used for margining.
- NCM-> Acct-> Liq. Gr. -> Liq. Split-> Prod.
- Listed products (+ OTC products for Cross Margining Member)
- Product currency.

Mark to Market Margin

CC711

Current Liquidating Margin

- Composition of Current Liquidating Margin.
- NCM-> Acct-> Liq. Gr./MgnCls.
- Cash Market.
- Product currency.

CP010

Premium Margin

- Composition of Premium Margin.
- NCM-> Acct-> Liq. Gr. -> Liq. Split-> Prod.
- Options.
- Product currency.

Initial Margin

CP040

Market Risk Summary

- Aggregation of Market Risk components.
- NCM-> Acct-> Liq. Gr. -> Liq. Split.
- Clearing currency.

CP046

Initial Margin Summary

- Aggregation of Initial Margin components.
- NCM-> Acct-> Liq. Gr. -> Liq. Split.
- Clearing currency.

Access via Technical Key Account Manager
Format XML or TXT

Intraday Margin Reports

Daily Margin

CI030

Margin on Underlying Level

- Margin Requirement .
- NCM-> Acct-> Liq. Gr.-> Underlying.
- OTC and Listed products.
- Product currency.

CI050

Daily Margin

- Total Margin Requirement.
- NCM-> Acct-> Liq. Gr. -> MgnCls.
- OTC and Listed products.
- Product currency.

CI060

Daily Margin Summary

- Unadjusted Margin Requirement.
- NCM-> Pool-> Acct.
- Pool and Clearing currency.

CI042

'Shortfall/Surplus Overview'

- Comparison Collaterals and Margin Requirement.
- CM -> Pool.
- Pool Reporting currency.
- Only in XML format.

Access via Risk
Format XML Intraday
Available as EoD Reports
XML/TXT: CP030 – CC750 – CC760
XML: CD042

Other Reports

CC100

Historical Risk Limit Utilization

- Min and max risk values for limit utilization for the last 30 business days.
- CM -> NCM.
- Limit Types: TMR, NDM, CULI and CASH.

CD710

Cash Flow

- Cash Payments including Variation Margin Payments.
- CM -> Cash Account -> Pool.
- ETD and OTC related cash payments.
- CD010 covers CCP and Securities Lending related payments.

CD090

Default Fund

- Composition of Default Fund and Company Capital.
- CM Level and in EUR.
- Requirement calculated on the end of the month.
- Distributed daily.

Access via Technical Key Account Manager
Format XML or TXT