### End of Day Margin Reports

#### Position

**CP005 Sub Portfolio Report**
- Net Positions used for margining.
- Listed products (+ OTC products for Cross Margining Member)
- Product currency.

### Initial Margin

**CC711 Current Liquidating Margin**
- Composition of Current Liquidating Margin.
- Cash Market.
- Product currency.

**CP010 Premium Margin**
- Composition of Premium Margin.
- Options.
- Product currency.

**CP040 Market Risk Summary**
- Aggregation of Market Risk components.
- Clearing currency.

**CP046 Initial Margin Summary**
- Aggregation of Initial Margin components.
- Clearing currency.

### 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.

### Intraday Margin Reports

**Daily Margin**

**CI030 Margin on Underlying Level**
- Margin Requirement.
- OTC and Listed products.
- Product currency.

**CI050 Daily Margin**
- Total Margin Requirement.
- 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.

### Other Reports

**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

Access via Technical Key Account Manager
Format XML or TXT