

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

CC780

Security/Cash Risk Position

- Net security and cash positions used for margining
- CM-> Account-> Mgn-Clis CCY-> Mgn-Grp-> Mgn-Clis-> ISIN
- Bonds, Equities and subscription rights

Mark to Market Margin

CC711

Current Liquidating Margin

- Composition of Current Liquidating Margin.
- NCM-> Acct-> Liq. Gr./Mgn-Clis
- Product currency
- Prisma Bonds are reported in CP011.

Initial Margin

CP040

Market Risk

- Aggregation of market risk components
- NCM-> Acct-> Liq. Gr. -> Liq. Split
- Clearing currency

CP010

Premium Margin

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

CP046

Aggregated Prisma Margins

- 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 Drilldown on Underlying Level

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

CI050

Daily Margin

- Total Margin Requirement
- NCM-> Acct-> Liq. Gr. -> MgnClis.
- OTC and Listed products

CI060

Daily Margin Summary

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

CI042

Margin Call

- Ovr / Udr Collateralization
- Comparison Collaterals and Margin Requirement
- CM -> Pool
- Pool Reporting currency

CI047

Intraday Margin Call

- Intraday Margin Call Information
- Types: Warning, Payment, Direct Transfer, Cancellation
- CM -> Pool ID

Access via Risk
Format XML intraday, EoD Report CD042
Available as EoD Reports in
XML/TXT: CP030, CC750, CC760, CD710

Other Reports

CC100

Risk Values History for Limits

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

CD710

Daily Cash Account CM

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

CD090

Overall Asset Summary

- 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