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-Cls CCY-> Mgn-Grp-> Mgn-Cls-> ISIN
- Bonds, Equities and subscription rights

Mark to Market Margin

CC711
Current Liquidating Margin
- Composition of Current Liquidating Margin.
- NCM-> Acct-> Liq. Gr./Mgn-Cls
- Product currency
- Prisma Bonds are reported in CP011.

CP010
Premium Margin
- Composition of Premium Margin for Options
- NCM-> Acct-> Liq. Gr. -> Liq. Split-> Product
- 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

CI050
Daily Margin
- Total Margin Requirement
- NCM-> Acct-> Liq. Gr. -> MgnCls.
- OTC and Listed products

CI060
Daily Margin Summary
- Unadjusted Margin Requirement
- NCM-> Pool-> Acct
- Pool and Clearing currency

CI042
Shortfall / Surplus Summary
- 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
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

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

Contact Risk: +49-69-211-12452; risk@eurex.com; Clearing: +49-69-211-11250; clearing@eurex.com
Source: Eurex Member Section -> Report Manual

EUREX