

Cloud Prisma Margin Estimator

TAKING MARGIN SIMULATION TO THE CLOUD

The Cloud Prisma Margin Estimator (Cloud PME) is Eurex Clearing's cloud-based solution for margin simulations under Prisma, Eurex Clearing's margin methodology.

The service is free of charge and specifically tailored for end users who wish to simulate margin requirements for Exchange Traded Derivatives (ETDs) or OTC interest rate swaps with or without cross margining or single-ISIN (special) Repos. Cloud PME is easy to use and is accessible via any web browser's GUI. Users may enter individual ETD positions or portfolios directly into the GUI or upload ETD/OTC/REPO portfolios in several formats, and the resulting margin is directly available in the GUI. More advanced or technically adept users can also connect to the service via an API, allowing for a high degree of flexibility and automation.

Try for yourself

- Eurex Cloud PME GUI:
<https://cpme.eurex.com>
- API documentation:
<https://app.swaggerhub.com/apis-docs/dbgservice/cPME/2.0>

What are the key benefits?



Transparent calculation

Free tool which provides transparency on Eurex Clearing's Prisma margin requirements with the accuracy of Eurex Clearing's production systems for ETD and with high accuracy for OTC/REPO.



Portfolio-based margin simulation

Allows clients to readily simulate margin requirements for single positions and portfolios under the Prisma methodology.



Usable via GUI and API

Provides margin simulation in a user-friendly environment and hassle-free integration with client systems and processes via GUI and REST API.



Cloud-based set-up

By running margin simulations in the cloud, you are sure to always use the latest version of Prisma and benefit from up-to-date features.



Continuous development

Releasing new features and Prisma margining for other asset classes based on client demand.

Which Eurex margin simulation service is right for you?

	Cloud Prisma Margin Estimator (Cloud PME)	Prisma Online Margin Calculator
Availability	Everyone	Disclosed clients
Asset classes coverage	<ul style="list-style-type: none"> ✓ ETD ✓ OTC IRS¹ ✓ Cross-margining ETD/OTC ✓ Single-ISIN (special) Repo ✓ Prisma Bonds 	<ul style="list-style-type: none"> ✓ ETD ✓ OTC ✓ Cross-margining ETD/OTC
GUI	Yes (for OTC limited to file upload)	Yes
API	Yes	Yes
Input formats	<ul style="list-style-type: none"> ✓ CSV files ✓ Direct entry via drop-down ✓ Member reports² ✓ FpML ✓ Sensitivities (OTC, API only) ✓ F7 export (Repo only, from 29 Nov 2021) 	<ul style="list-style-type: none"> ✓ CSV files
Requires installation	No	No
Requires market data	No	No
Fee model	Free	Membership fee
Margin accuracy	ETD – Production-like OTC – Approximation Single-ISIN Repo – Approximation Prisma Bonds – Approximation	Production-like
Margin intraday and historical dates	Intraday – Yes (only ETD/OTC) Historical – Yes ³	Intraday – yes Historical – yes

¹ Excluding FX.

² CB202/CB207 (OTC) and CP005 (ETD, API only). Member reports are available in the Common Report Engine (CRE). For details, please contact your technical key account manager.

³ From 20181211 (ETD), 20190318 (OTC) and 20211007 (Repos).

Contact

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