

07 Oct 2021

Eurex Repo Functional Information

Introduction of Repo Cloud Prisma Margin Estimator (Repo Cloud PME)

Contact: Eurex Repo Sales

Importance: High Priority

Summary:

This **Functional Information** outlines the introduction of the cloud Prisma Margin Estimator for **Fixed Income Repo**, individual and portfolios of single ISIN repos, by **Eurex Clearing** on 7, October 2021:

The service builds on the Cloud PME for ETD and OTC IRS, is free of charge and specifically tailored for end users who wish to estimate margin requirements for individual or whole portfolios of single ISIN repos. Repo Cloud PME is easy to use and is accessible via any web browser. Alternatively, a standard API connectivity is available.

In addition, Eurex Repo F7 users will be able to export their repo portfolio for simplified upload to the Repo Cloud PME from 29 Nov 2021.

Benefits

- **Transparency:** Provides detailed information on Eurex Clearing repo margin requirements based on Eurex Clearing's RBM margin methodology
- **Portfolio margining:** Allows users to readily estimate margin requirements even for large portfolios in order to identify potential margin offsets
- **Accessibility:** Enables margin simulation in a user-friendly environment and hassle-free integration with client systems and processes through web based GUI or REST API
- **Functionality:** Portfolio up- & download, bond price shifts, simulation of future settlements, historic margin estimations
- **Costs:** The Repo Cloud PME is free of charge

Please note, open repos, floating rate repos and GC Pooling transactions are currently out of scope. Release of new features based on client demand.

Description of the Repo Cloud PME and webpage:

[Repo Cloud Prisma Margin Estimator \(Repo Cloud PME\)](#)

[Repo Cloud PME Documentation](#)

Best regards,

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