



16 January 2019

Eurex Clearing's Prisma newsflash

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1. Introduction

Dear Sir or Madam,

Eurex Clearing Prisma, the portfolio-based risk management method, offers an innovative way to maintain reliable margin levels providing at the same time considerable capital efficiencies to the Clearing Members.

Eurex Clearing would like to inform all members and clients about the upcoming Prisma Releases 8.1 and 8.2, which introduce enhancements that require changes to implementation. For more details please see point 3 (Member impact).

2. Timelines

As a part of standard process, Eurex Clearing Prisma Releases will be rolled out to simulation first.

Prisma Release 8.1

Simulation - Frozen Zone (Member and Product Setup):	30.01. - 05.02.2019
Simulation - Launch of Release 8.1:	05.02.2019
Production - Frozen Zone (Member and Product Setup):	14.03. - 19.03.2019
Production - Launch of Release 8.1:	18.03.2019

Prisma Release 8.2

Simulation - Frozen Zone (Member and Product Setup):	24.04. - 02.05.2019
Simulation - Launch of Release 8.2:	30.04.2019
Production - Frozen Zone (Member and Product Setup):	23.05. - 28.05.2019
Production - Launch of Release 8.2:	27.05.2019

3. Member impact

Prisma Release 8.1 - Decommissioning of intraday Risk Limit Maintenance via Enhanced Risk Solution (ERS)

Intraday limit maintenance for Advanced Risk Protection is already available in C7. Intraday limit maintenance in ERS will not be possible anymore.

Prisma Release 8.2 - Change of headers in Prisma XML reports

The first line of every Prisma report will be changed from:

- <[Report ID] xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"> to
- <[Report ID] xmlns="http://www.eurexchange.com/technology">

4. Member impact

If you have any further questions or comments, please do not hesitate to contact us at T +49-69-211-1 96 10 or send an e-mail to prisma.readiness@eurexclearing.com.

Please check as well the Eurex Clearing Prisma Release 8.1 folder of the [Eurex Clearing Member Section](#) for short-term updates on simulation as well as on recently published documents. All simulation related information will be distributed via newsflashes to registered release contacts only.

Please double check if you have registered and/or updated your project/release contacts in the [Eurex Clearing Member Section](#).

Kind regards,
Your Eurex Clearing Prisma Readiness Team

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