

To facilitate Margin replication, Eurex provides to its Clearing Members detailed information in form of several structured files – **Prisma Transparency Enabler Files** which are delivered via CRE and MD+S are available as SOD and EOD version.

File Name	Content	Used for Calculation/Aggregation of						
		Pure Market Risk	Compression Model Adj.	Correlation Break Adj.	Liquidity Risk Adj.	TEA	PMA	XM
Theoretical Prices and Instrument Configuration THEOI¹	Theo prices that reflect hypothetical returns over the n-day liquidation period of the respective Liquidation Group Structured descriptions of instruments (product and asset types, days to expiry) Mapping of instruments per Liquidation Group, Liquidation Group Splits and FX Rates.	✓	✓	✓	✓	✓	✓	
Bond Theoretical Prices and Instrument Configuration BTHEO	The Bond Theoretical Price and Instrument Config file covers FI transactions. Bond and Bond-cluster reference data and Liquidity Adjustment parameters. Mapping of instruments to Bond Clusters, Liquidation Group Splits, Risk Measure Sets, Liquidation Horizons and FX sets. Neutral and Scenario Prices reported in Product- and Clearing currencies.	✓	✓		✓		✓	
Settlement Prices STLPR	Current and previous day's settlement prices and the underlying prices of the instruments.	✓						
Risk Measure Configuration RIMEC	Contains the detailed specifications of the risk measures on Liquidation Group Split level for filtered historical, stressed period scenarios and event risk measure.	✓		✓	✓	✓	✓	
Risk Measure Aggregation Configuration MARIA	Contains the description for the aggregation of the tail risk measures for each Liquidation Group Split.	✓			✓			
Market Capacities Configuration MARCA	The lookup tables for the Market Capacities of the different product types are provided. Dimensions are dependent on product type.				✓			
Liquidity Factors Configuration LIQFA	The lookup tables for the Liquidity Factors are provided depending on the size of a position relative to the Market Capacity in percent for every Liquidity Class.				✓			
Foreign Exchange Rates Configuration FOREX	Contains all foreign exchange rates pairs, for all combinations of Product Currency and Clearing Currency. Every set of FX rates is tagged by a unique identifier, which can also be found in the theoretical price file.	✓		✓	✓	✓		
FI & MM Priority FIMMP	Contains prioritization order of FI/MM contracts for each currency and Maturity Bucket considered for Cross Margining.							✓
Maturity Bucket MATBU	Contains the Maturity Bucket ranges of the OTC trades used for Cross Margining.							✓
Materiality Parameter MATPA	Contains materiality parameters for Cross Margining allocation algorithm – Eurex standards apply for all accounts.							✓
Settlement Prices for Cash Flow STL CF	Contains Cash Flow related price information previously included in RBM Theo files which is not used in the Prisma and is not included in the existing Prisma TE files.							