05 Feb 2020

Eurex Clearing Readiness Newsflash | Upcoming Prisma Release 9.1

Dear Clearing Member,

With this Newsflash, Eurex Clearing would like to remind all Members and clients of the upcoming Prisma Release 9.1:

Simulation start: **28 January 2020**
Production start: **16 March 2020**

Member impact

a. Decommissioning of PRISMA Intraday Transparency Enabler (TE) Files (EarlyFiles)
As communicated in our Eurex Clearing Newsflash from 2 October 2019, Prisma **Intraday** TE Files, the so-called early files, will be decommissioned with Release 9.1. Please note that the full list of the files to be decommissioned has been provided as Attachment 2 to aforementioned Newsflash.

b. Decommissioning of Intraday CP005 File-Sub Portfolio Report (Early Report)
As communicated in our above-mentioned Eurex Clearing Newsflash, CP005 – Sub Portfolio Report **Intraday Version** will be decommissioned with Release 9.1:

Report Name	File Name
CP005 – Sub Portfolio Report	00rptcp005xxxxxYYYYMMDDxxxxxintr.zip

c. Decommissioning of Intraday Currency Haircut file (FTHCPARM) (Early File)
In addition to the above-mentioned files, the corresponding **intraday** Currency Haircut file will be decommissioned with Release 9.1:

File Convention	File Name
FTHCPARM	00FTHCPARMPUBLIyyyymmddINTR.TXT_ZIP

The corresponding Intraday file will be removed from the Eurex Clearing website www.eurexclearing.com:

File Location	File Name
Risk management > Risk parameters > Haircut and adjusted exchange rates	thiyyyymmdd.txt

d. Decommissioning of CD043 ECM: Value Based Alloc. Method Report
As communicated in our above-mentioned Eurex Clearing Newsflash, the Value Based Allocation Method under the Elementary Clearing Model has been discontinued effective 31 December 2019. Therefore, the corresponding report CD043 ECM: Value Based Alloc. Method is obsolete and will not be further provided with Release 9.1:

Report Name	File Name
CD043 ECM: Value Based Alloc. Method	00RPTCD043AAAAAyyyymmddAAAAA.TXT_ZIP

e. Migration of CD230 Monthly Interest Report to Eurex Clearing's C7 Cash Management System (CMS)
We would like to refer our clients to the upcoming **Eurex Clearing C7 6.1 Release Notes** to receive detailed information regarding the migration of CD230 Monthly Interest Report to C7. The Release Notes will be published in the next weeks and will cover **the migration dates for both simulation and production.**

Please check the Eurex Clearing Prisma Member Section under Risk & Collateral Management and our initiatives page Prisma Release 9.1 for short-term updates on the simulation as well as recently published documents.

Kind regards,
Your Client Services Team

Follow us on Twitter @EurexGroup, LinkedIn and YouTube for more updates or visit our website.

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Recipients:	All Clearing Members, Basic Clearing Members, Disclosed Direct Clients of Eurex Clearing AG, FCM Clearing Members, vendors and other affected contractual parties
Web:	Prisma Release 9.1
Related Newsflash:	Prisma Releases 9.0/9.1/9.2: Simulation start, production start, Member impact from 2 October 2019
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