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	XM
Theoretical Prices and Instrument Configuration **THEOI[1]**	**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.	✓	✓	✓	✓	✓	
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.						✓
Settlment prices for Cash Flow **STLCF**	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.						

1 Available as OI (Open interest) and NI (No Open Interest) versions

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