

ECC Prisma for Commodities Known Limitations					
No.	Affected Area	Topic	Description	Impact	Availability
1	Parallel Run & Simulation	Margining of Premium-Style Option Contracts	Option Scenario Prices do not yet consider a shift in underlying interest rates	Minor	Open
2	Parallel Run & Simulation	Compression Model Adjustment for Options	The Compression Model Adjustment (CMA) for Options is still not calculated completely and remains mostly empty in report CP0/939	Minor	Open
3	Parallel Run	TE File Availability	TE Files are not available in Production	Minor	Open