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Prisma Release 9.0 – Technical release information

Summary

With the Eurex Clearing Prisma 9.0 Release, the following changes will apply:

- Alignment of contract's exercise price field in the reports CP005, CP010 and CB012/CB013.
- Decommissioning of selected RBM ETD Theoretical Price Files

Prisma Release 9.0 is already active on simulation and the production start is scheduled for 18 November 2019.

Alignment of contract's exercise price field

For a contract's exercise price, the CP005 and CP010 report features the cntrExerPrc field, whereas the CB012/CB013 report uses cntrExercisePrice. The field in the CP005 and CP010 will be aligned to cntrExercisePrice as well.

	Old	New
Field name	cntrExerPrc	cntrExercisePrice
Field format	Decimal(6,0)	Decimal(13,6)

I.e. the (XML and TXT) report field will have 13 digits before the decimal point and 6 decimal places.

Decommissioning of selected RBM ETD Theoretical Price Files

With Prisma Release 9.0, selected RBM ETD Theoretical Price Files will be decommissioned, including FPICTHED Derivatives theoretical prices. For the full list please refer to the Eurex Clearing Prisma 9.0 release notes.

For ECC cleared products, FPICTHED Derivatives theoretical prices will be replaced by the Transparency Enabler (TE) file Settlement Prices for Cashflow (STLCF) which has been introduced with Prisma 8.0. The file provides cash flow related price information and is available on Common Report Engine.

Documentation

Eurex Clearing Prisma 9.0 – Release Notes

- www.eurexclearing.com > Resources > Initiatives > Prisma Release 9.0

Eurex Clearing Prisma 8.0 – Release Notes

- www.eurexclearing.com > Member Section > Risk & Collateral Management > Eurex Clearing Prisma > Documents & Circulars > Documents Release 8.0