

TO: CME CORE API users

FROM: CMEEclearing@cmegroup.com

DATE: December 2, 2016

SUBJECT: CME CORE API Schema Version 1.4: Currency and Greek Level Margin Details Now Available for Cross-margined Portfolios

ADVISORY #: 16-508

Please be advised that currency and Greek level margin details will now be available for IRS portfolios cross-margined with eligible portfolio margining futures products, via Schema 1.4. Please note that these attributes are currently contained within schema version 1.4. This update will make these details available to CME CORE API users in the new release environment on December 7, 2016 and will be available in the production environment as of January 9, 2017. Schema version 1.2 will continue to be supported and will remain the default schema, to ensure backwards compatibility. Please see the following link for additional information on schema version 1.4, including updates made to the URL requests:

<http://www.cmegroup.com/confluence/display/EPICSANDBOX/Margin+Service+API>

**If no schema is specified, the schema will default to version 1.2 (current schema). Schemas 1.0, 1.1, 1.2, and 1.3 will continue to be supported.**

Sample response message with additional margin details:

```
<?xml version="1.0" encoding="UTF-8" standalone="yes"?>
<ns2:marginRpt xmlns:ns2="http://cmegroup.com/schema/core/1.4" status="SUCCESS">
  <margin portfolioId="1459732" id="664474" createTime="2016-11-25T11:57:50+00:00" updateTime="2016-11-25T11:58:24+00:00">
    <amounts ccy="USD" conc="9195315.01332149840891361236572265625" init="493784709.76233654022216796875" maint="448895190.6930332183837890625">
      <currencyAmounts ccy="EUR" ccyRate="1.08979947689999989712816841347375884652" conc="0" concDelta="0" init="0" maint="0"/>
      <currencyAmounts ccy="USD" ccyRate="1" conc="9195315.01332149840891361236572265625" concDelta="9195315.01332149840891361236572265625" concGamma="0" concSkew="0"
concVega="0" init="439699875.67971169948577880859375" maint="448895190.6930332183837890625" skew="0"/>
      <portfolio futPreAmt="65000" futPostAmt="0" otcPreAmt="448959263.351863861083984375" otcPostAmt="448895190.6930332183837890625" diffAmt="129072.6588306427001953125"/>
    </amounts>
  </margin>
</ns2:marginRpt>
```

For more information on features and sample requests messages, please visit the following link:  
<http://www.cmegroup.com/confluence/display/EPICSANDBOX/Margin+Service+API+-+Requests>

Please contact the CME CORE group at [cme.core@cmegroup.com](mailto:cme.core@cmegroup.com) with any questions.