CME Group | Advisory Notice

TO: CME CORE API users

FROM: CMEClearing@cmegroup.com

DATE: June 15, 2017

SUBJECT: CME CORE API and GUI Enhancements: Support of INR & KRW IRS

ADVISORY #:17-227

Please be advised that CME CORE will begin to support the initial margin and NPV calculation of portfolios containing KRW IRS and INR OIS products. Users connected to the CORE API can now test the new currencies, as of June 14, 2017, in the New Release (test) environment. Support of the currencies within the CME CORE API and UI will be live in the production environment as of July 10, 2017.

Instructions for downloading sample messages for INR & KRW OTC IRS trades in FpML and CSV formats:

1. Go to the CME CORE login screen (https://cmecore.cmegroup.com/core/)
2. Login by utilizing your CME Group login ID
3. Navigate to the Download Center → Documents → INR & KRW IRS Message Samples

Additional information on the INR & KRW product offering, can be found here:
http://www.cmegroup.com/education/korean-won-and-indian-rupee-swap-clearing.html

These enhancements do not require any changes to users' existing processes. INR & KRW trades can be uploaded to CORE via the existing basic and simple upload templates, found in CORE's download center. Both currencies will also be supported in trade register format. Please contact the CME CORE group at cme.core@cmegroup.com with any questions.