

Margin Service API - REST

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Portfolio

Use Case	Path	Method	Request Headers	Post Data
Add Portfolio	/MarginServiceApi/portfolios	POST	'username' AND 'password'	<pre><?xml version="1.1" encoding="UTF-8" standalone="yes"?> <ns2:portfolioReq xmlns:ns2="http://cmegroup.com/schema/core/1.2"> <portfolio desc="My Desc" name="My Name" rptCcy="AUD" id="0"> <entities clrMbrFirmId="My Firm" custAcctId="My Account"/> </portfolio> </ns2:portfolioReq></pre>
Get Portfolio	/MarginServiceApi/portfolios/{portfolioId}	GET	'username' AND 'password'	
Update Portfolio	/MarginServiceApi/portfolios/{portfolioId}	PUT	'username' AND 'password'	<pre><?xml version="1.1" encoding="UTF-8" standalone="yes"?> <ns2:portfolioReq xmlns:ns2="http://cmegroup.com/schema/core/1.2"> <portfolio id="{portfolioId}" desc="My New Desc" name="My New Name" rptCcy="AUD"> <entities clrMbrFirmId="My New Firm" custAcctId="My New Account"/> </portfolio> </ns2:portfolioReq></pre>
Delete Portfolio	/MarginServiceApi/portfolios/{portfolioId}	DELETE	'username' AND 'password'	
List All Portfolios	/MarginServiceApi/portfolios/	GET	'username' AND 'password'	

Margin

Use Case	Path	Method	Request Headers	Post Data
Request Margin Calculation	/MarginServiceApi/margins	POST	'username' AND 'password'	<pre><?xml version="1.1" encoding="UTF-8"?> <core:marginReq xmlns:core="http://cmegroup.com/schema/core/1.2"> <margin portfolioId="{portfolioId}"> <amounts ccy="AUD" conc="0.0" init="0.0" maint="0.0" nonOptVal="0.0" optVal="0.0"/> </margin> </core:marginReq></pre>

Get Margin Status /Result	/MarginServiceApi/margins/{marginId}	GET	'username' AND 'password'	
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Transaction

Use Case	Path	Method	Request Headers	Post Data
Get Transaction	/MarginServiceApi/transactions/{transactionId}	GET	'username' AND 'password'	
Delete Transaction	/MarginServiceApi/transactions/{transactionId}	DELETE	'username' AND 'password'	

Delta Ladders

Use Case	Path	Method	Request Headers	Post Data
Add Transaction	/MarginServiceApi/transactions	POST	'username' AND 'password'	<pre><?xml version="1.1" encoding="UTF-8" standalone="yes"?> <ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="ak"> <transaction portfolioId="{portfolioId}" type="DELTA_LADDER" id="{transactionid}"> <payload encoding="STRING" format="CSV"> <string> Value Date,CMF,PB Account,Curve Name,Currency,91D,183D,274D,365D,457D, 548D,639D,731D,1096D,1461D,1826D,2192D,2557D,2922D,3287D,3653D,4383D, 5479D,7305D,9131D,10958D,14610D,18263D 10/24/2013,test1,999,AUD_BBSW_6M_ERS,, 32.0105455,64.58305936,31.13621844,20.35769193,15.41416217,96.80729233,7 5.32927274,25.67151709,24.23397357,0.687566587,9.694415416,58.80629205,3 1.95172325,15.3822619,79.15949202,32.98592737,94.26023515,17.7372275,20. 18054008,15.11060597,42.29062295,33,44 </string> </payload> </transaction> </ns2:transactionReq></pre>
Update Transaction	/MarginServiceApi/transactions/{transactionId}	PUT	'username' AND 'password'	<pre><?xml version="1.1" encoding="UTF-8" standalone="yes"?> <ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="ak"> <transaction portfolioId="0" type="DELTA_LADDER" id="{transactionId}"> <payload encoding="STRING" format="CSV"> <string> Value Date,CMF,PB Account,Curve Name,Currency,91D,183D,274D,365D,457D, 548D,639D,731D,1096D,1461D,1826D,2192D,2557D,2922D,3287D,3653D,4383D, 5479D,7305D,9131D,10958D,14610D,18263D 01/01/2011,UPDATE,UPDATE,AUD_BBSW_6M_ERS,, 32.0105455,64.58305936,31.13621844,20.35769193,15.41416217,96.80729233,7 5.32927274,25.67151709,24.23397357,0.687566587,9.694415416,58.80629205,3 1.95172325,15.3822619,79.15949202,32.98592737,94.26023515,17.7372275,20. 18054008,15.11060597,42.29062295,33,44 </string> </payload> </transaction> </ns2:transactionReq></pre>

Futures

Use Case	Path	Method	Request Headers	Post Data
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Add Transaction	/MarginServiceApi/transactions	POST	username' AND 'password'	<pre><?xml version="1.1" encoding="UTF-8" standalone="yes"?> <ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="ak"> <transaction portfolioId="{portfolioId}" type="TRADE" id="{transactionId}"> <payload encoding="STRING" format="CSV"> <string> Firm Id,Acct Id,Exchange,Ticker Symbol,Product Name,CC Code, Period Code,Put / Call,Strike,Underlying Period Code,Net Positions,Margin Type TED,1234,CME,,,ED,201906,,,,,100,FUT TED,1234,CME,,,ED,201909,,,,,100,FUT TED,1234,CME,,,ED,201912,,,,,100,FUT TED,1234,CME,,,ED,202003,,,,,100,FUT </string> </payload> </transaction></ns2:transactionReq></pre>
Update Transaction	/MarginServiceApi/transactions/{transactionId}	PUT	username' AND 'password'	<pre><?xml version="1.1" encoding="UTF-8" standalone="yes"?> <ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="ak"> <transaction portfolioId="0" type="TRADE" id="{transactionId}"> <payload encoding="STRING" format="CSV"> <string> Firm Id,Acct Id,Exchange,Ticker Symbol,Product Name,CC Code, Period Code,Put / Call,Strike,Underlying Period Code,Net Positions,Margin Type Test,UPDATE,CME,,,ED,201906,,,,,100,FUT </string> </payload> </transaction> </ns2:transactionReq></pre>

Options

Use Case	Path	Method	Request Headers	Post Data
Add Transaction	/MarginServiceApi/transactions	POST	username' AND 'password'	<pre><?xml version="1.1" encoding="UTF-8" standalone="yes"?> <ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="ak"> <transaction portfolioId="{portfolioId}" type="TRADE" id="{transactionId}"> <payload encoding="STRING" format="CSV"> <string> Firm Id,Acct Id,Exchange,Ticker Symbol,Product Name,CC Code, Period Code,Put / Call,Strike,Underlying Period Code,Net Positions,Margin Type Test,123,CME,GEH7 C9200,,ED,201703,CALL,92,201703,10, Test,123,NYMEX,LM1M6 P6200,,LM1,201606,PUT,62,201706,25, </string> </payload> </transaction> </ns2:transactionReq></pre>

Update Transaction	/MarginServiceApi/transactions/{transactionId}	PUT	username' AND 'password'	<pre><?xml version="1.1" encoding="UTF-8" standalone="yes"?> <ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="ak"> <transaction portfolioId="0" type="TRADE" id="{transactionId}"> <payload encoding="STRING" format="CSV"> <string> Firm Id,Acct Id,Exchange,Ticker Symbol,Product Name,CC Code, Period Code,Put / Call,Strike,Underlying Period Code,Net Positions,Margin Type Test,UPDATE,CME,GEH7 C9200,,ED,201703,CALL,92,201703,10, </string> </payload> </transaction> </ns2:transactionReq></pre>
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Interest Rate Swaps

Use Case	Path	Method	Request Headers	Post Data
Add Transaction	/MarginServiceApi/transactions	POST	username' AND 'password'	<pre><?xml version="1.1" encoding="UTF-8" standalone="yes"?> <ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="ak"> <transaction portfolioId="{portfolioId}" type="TRADE" id="{transactionId}"> <payload encoding="STRING" format="CSV"> <string> Firm ID,Account ID,Product Type ,Currency,Effective Date, Maturity Date,Notional,Direction,Fixed Rate TEST,1234,FRA,EUR,9/16/2016,12/16/2016,125000,R,0.05 TEST,1234,OIS,GBP,11/21/2017,7/22/2022,1000000,P,0.05 TEST,1234,Vanilla,CAD,6/18/2016,6/18/2045,20000,P,0.05 TEST,1234,Vanilla,USD,6/6/2017,6/6/2027,2050000,R,0.05 TEST,4567,ZERO_COUPON,EUR,9/17/2017,9/17/2037,25000,P, 0.05 TEST,4567,ZERO_COUPON,USD,12/15/2017,12/15/2027,50000,R, 0.05 </string> </payload> </transaction> </ns2:transactionReq></pre>
Update Transaction	/MarginServiceApi/transactions/{transactionId}	PUT	username' AND 'password'	<pre><?xml version="1.1." encoding="UTF-8" standalone="yes"?> <ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.2" reqUserId="ak"> <transaction portfolioId="0" type="TRADE" id="{transactionId}"> <payload encoding="STRING" format="CSV"> <string> Firm ID,Account ID,Product Type ,Currency,Effective Date, Maturity Date,Notional,Direction,Fixed Rate TEST,UPDATE,FRA,USD,9/16/2016,12/16/2016,125000,R,0.05 </string> </payload> </transaction> </ns2:transactionReq></pre>

Forwards

Use Case	Path	Method	Request Headers	Post Data
Add Transaction	/MarginServiceApi/transactions	POST	username' AND 'password'	<pre><?xml version="1.1" encoding="UTF-8" standalone="yes"?> <ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.0" reqUserId="ak"> <transaction portfolioId="{portfolioId}" type="TRADE" id=""> <payload encoding="STRING" format="FIXML"> <string> &lt;FIXML xmlns=&quot;www.cmegroup.com/fixml50/1&quot;&gt; &lt; TrdCaptRpt LastQty=&quot;4&quot;&gt; &lt;Instrmt Exch=&quot;CME&quot; SecTyp=&quot;FWD&quot; ID=&quot; USDCAD&quot; MMY=&quot;20130508&quot; /&gt; &lt;RptSide Side=&quot;2&quot;&gt; &lt;Pty R=&quot;4&quot; ID=&quot;123&quot; /&gt;&lt;Pty R=&quot;24&quot; ID=&quot; CUSTACCT1&quot; /&gt; &lt;/RptSide&gt; &lt;/TrdCaptRpt&gt;&lt; /FIXML&gt; </string> </payload> </transaction> </ns2:transactionReq></pre>
Update Transaction	/MarginServiceApi/transactions/{transactionId}	PUT	username' AND 'password'	<pre><?xml version="1.1" encoding="UTF-8" standalone="yes"?> <ns2:transactionReq xmlns:ns2="http://cmegroup.com/schema/core/1.0" reqUserId="ak"> <transaction portfolioId="{portfolioId}" type="TRADE" id=" {transactionId}"> <payload encoding="STRING" format="FIXML"> <string> &lt;FIXML xmlns=&quot;www.cmegroup.com/fixml50/1&quot;&gt; &lt; TrdCaptRpt LastQty=&quot;4&quot;&gt; &lt;Instrmt Exch=&quot;CME&quot; SecTyp=&quot;FWD&quot; ID=&quot; USDCAD&quot; MMY=&quot;20130508&quot; /&gt; &lt;RptSide Side=&quot;2&quot;&gt; &lt;Pty R=&quot;4&quot; ID=&quot;123&quot; /&gt;&lt;Pty R=&quot;24&quot; ID=&quot; CUSTACCT1&quot; /&gt; &lt;/RptSide&gt; &lt;/TrdCaptRpt&gt;&lt; /FIXML&gt; </string> </payload> </transaction> </ns2:transactionReq></pre>

Multiple Trades

Use Case	Path	Method	Request Headers	Post Data
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Add Transaction	/MarginServiceApi/transactions	POST	username AND password	<pre> ?xml version="1.1" encoding="UTF-8" standalone="yes"?> <ns2:transactionReq xmlns:ns2="http://cmegroup.com /schema/core/1.2" reqUserId="ak"> <transaction portfolioId="10353741" type="TRADE" id="{transactionId}"> <payload encoding="STRING" format="CSV"> <string> Firm Id,Acct Id,Exchange,Ticker Symbol,Product Name, CC Code,Period Code,Put / Call,Strike,Underlying Period Code,Net Positions,Margin Type TED,1234,CME,,,ED,201906,,,,,100,FUT TED,1234,CME,,,ED,201909,,,,,100,FUT TED,1234,CME,,,ED,201912,,,,,100,FUT TED,1234,CME,,,ED,202003,,,,,100,FUT </string> </payload> </transaction> <transaction portfolioId="10353741" type="TRADE" id="{transactionId}"> <payload encoding="STRING" format="CSV"> <string> Firm Id,Acct Id,Exchange,Ticker Symbol,Product Name, CC Code,Period Code,Put / Call,Strike,Underlying Period Code,Net Positions,Margin Type TED,1234,CME,,,ED,201906,,,,,100,IRS TED,1234,CME,,,ED,201909,,,,,100,IRS TED,1234,CME,,,ED,201912,,,,,100,IRS TED,1234,CME,,,ED,202003,,,,,100,IRS </string> </payload> </transaction> </ns2:transactionReq> </pre>
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Update Transaction	/MarginServiceApi/transactions/{transactionId}	PUT	username AND 'password'	<pre> ?xml version="1.1" encoding="UTF-8" standalone="yes"?> <ns2:transactionReq xmlns:ns2="http://cmegroup.com /schema/core/1.2" reqUserId="ak"> <transaction portfolioId="10353741" type="TRADE" id="{transactionId}"> <payload encoding="STRING" format="CSV"> <string> Firm Id,Acct Id,Exchange,Ticker Symbol,Product Name, CC Code,Period Code,Put / Call,Strike,Underlying Period Code,Net Positions,Margin Type TED,UPDATE,CME,,,ED,201906,,,,,100,FUT TED,UPDATE,CME,,,ED,201909,,,,,100,FUT TED,UPDATE,CME,,,ED,201912,,,,,100,FUT TED,UPDATE,CME,,,ED,202003,,,,,100,FUT </string> </payload> </transaction> <transaction portfolioId="10353741" type="TRADE" id="{transactionId}"> <payload encoding="STRING" format="CSV"> <string> Firm Id,Acct Id,Exchange,Ticker Symbol,Product Name, CC Code,Period Code,Put / Call,Strike,Underlying Period Code,Net Positions,Margin Type TED,1234,CME,,,ED,201906,,,,,100,IRS TED,1234,CME,,,ED,201909,,,,,100,IRS TED,1234,CME,,,ED,201912,,,,,100,IRS TED,1234,CME,,,ED,202003,,,,,100,IRS </string> </payload> </transaction> </ns2:transactionReq> </pre>
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Error Codes

Code	Description	Request	Example Message
400	Bad XML syntax or missing content More information will be provided in the error message.	Calculate Margin	<pre> <?xml version="1.0" encoding="UTF-8" standalone="yes"?> <ns2:marginRpt xmlns:ns2="http://cmegroup.com/schema/core/1.2" status=" ERROR"> <error code="400" msg="Portfolio ID [123] was not found." /> </ns2:marginRpt> </pre>
403	The user does not have permission to perform calculations on the analytic	Add Transaction	<pre> <?xml version="1.0" encoding="UTF-8" standalone="yes"?> <ns2:transactionRpt xmlns:ns2="http://cmegroup.com/schema/core/1.2" status=" ERROR"> <error code="403" msg="Access denied. User does not have permission to execute action on the submitted trades."/> </ns2:transactionRpt> </pre>

404	The requested portfolio/transaction /margin could not be found.	Get Portfolio	<pre><?xml version="1.0" encoding="UTF-8" standalone="yes"?> <ns2:portfolioRpt xmlns:ns2="http://cmegroup.com/schema/core/1.2" status=" ERROR"> <error code="404" msg="Portfolio ID [123] was not found." /> </ns2:portfolioRpt></pre>
		Get Margin	<pre><?xml version="1.0" encoding="UTF-8" standalone="yes"?> <ns2:marginRpt xmlns:ns2="http://cmegroup.com/schema/core/1.2" status=" ERROR"> <error code="404" msg="Margin ID was not found."/> </ns2:marginRpt></pre>
500	The server was not able to process the request or if validation errors exist. More information (if available) will be provided in the error message.	Add Portfolio	<pre><?xml version="1.0" encoding="UTF-8" standalone="yes"?> <ns2:portfolioRpt xmlns:ns2="http://cmegroup.com/schema/core/1.2" status="ERROR"> <error msg="Internal API error. Error ID: MP52trfB3vvy" code="500"/> </ns2:portfolioRpt></pre>
		Add Transaction	<pre><?xml version="1.0" encoding="UTF-8" standalone="yes"?><ns2:transactionRpt xmlns:ns2="http://cmegroup.com/schema/core/1.2" status="ERROR"><error msg="Internal API error. Error ID: k8jeBfA3nU4m" code="500"/></ns2:transactionRpt></pre>
		Calculate Margin	<pre><?xml version="1.0" encoding="UTF-8" standalone="yes"?><ns2:marginRpt xmlns:ns2="http://cmegroup.com/schema/core/1.2"><error msg="72013111: Error message text goes here" code="500"/></ns2:marginRpt></pre> <p>In the above example, 72013111 represents the transaction id that had the validation error.</p>
		Get Margin	<pre><?xml version="1.0" encoding="UTF-8" standalone="yes"?><ns2:marginRpt xmlns:ns2="http://cmegroup.com/schema/core/1.2"><error msg="marginRpt id=3970 Error: ErrorMessage Text" code="500"/></ns2:marginRpt></pre>