

TO: CME CORE API users

FROM: CMEClearing@cme.com

DATE: July 20, 2016

SUBJECT: CME CORE API Schema Update: Version 1.4

ADVISORY #: 16-279

Please be advised that a new, optional, schema version 1.4 will be available to CME CORE API users in the production environment as of July 21, 2016. Schema version 1.4 will support the Real-time margin and Margin Matrix over API features. 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.cme.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. Features of schema 1.3 (swaptions support, currency level margins, and portfolio level NPV) will also be supported in schema version 1.4.

New features supported by schema version 1.4:

Real-time Margin over API

- ✓ Integrate cleared real-time* (current) and end of day margins into internal applications
- ✓ Develop internal, automated risk monitoring and reconciliation with Clearing Member Firm
- ✓ Request single, multiple, or all performance bond accounts multiple times throughout the day
- ✓ Simple xml request submitted using REST web service technology

Margin Matrix over API

- ✓ Allows users to consume indicative margin matrices
- ✓ User executes basic GET call using REST web service technology
- ✓ Supported products:
 - IRS (Vanilla, OIS)
 - Swaption (Buy, Sell, Straddle)
 - CDS

- ✓ User receives simple xml response
- ✓ Covered under margin service API agreement, no additional onboarding required

New endpoints:

1. Margin Matrix over API
 - a. Swaptions Margin Matrix
 - i. /MarginServiceApi/1.4/Analytics/margin-matrix/us-swaptions-buy
 - ii. /MarginServiceApi/1.4/Analytics/margin-matrix/us-swaptions-sell
 - iii. /MarginServiceApi/1.4/Analytics/margin-matrix/us-swaptions-straddle
 - b. Vanilla Margin Matrix
 - i. /MarginServiceApi/1.4/Analytics/margin-matrix/us-vanilla
 - c. OIS Margin Matrix
 - i. /MarginServiceApi/1.4/Analytics/margin-matrix/us-ois
 - d. CDS Margin Matrix
 - i. /MarginServiceApi/1.4/Analytics/margin-matrix/us-cds
2. Real-time Margin over API
 - a. /MarginServiceApi/ 1.4 /Analytics/RealTimeMargin

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 with any questions.

*Margin calculations based on prior day's EOD market data