

TO: CME CORE API users

FROM: CME Clearing

DATE: September 21, 2017

ADVISORY #: 17-366

SUBJECT: CME CORE API and GUI Enhancements: Support of OTC FX Options

Please be advised that CME CORE will begin to support the initial margin calculations of portfolios containing OTC FX Options products in the following currency pairs: USD/JPY, EUR/USD, GBP/USD, AUD/USD, USD/CHF, USD/CAD, and EUR/GBP. The new options products will be supported in addition to existing OTC FX Forward products. Users connected to the CORE API can now test the new options products, as of September 20, 2017, in the New Release (test) environment. Support of the products within the CME CORE API and UI will be live in the production environment as of October 2017, date to be announced.

Instructions for downloading sample messages and specifications for OTC FX Options in FIXML 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 → CME CORE- Help Documents

Additional information on the OTC FX Options product offering can be found here:
<http://www.cmegroup.com/notices/clearing/2017/08/Chadv17-313.pdf>.

These enhancements require minor changes to OTC FX users' existing processes. FX Options and Forwards trades can be uploaded to CORE via an updated template. This template and other messages samples are available in CORE's download center per the instructions above. FX Options will also be supported in CME's FX trade register format.

CORE UI users will be routed to CORE's Beta UI which will support OTC FX Forwards and Options in production in October, date TBD.

Further information about CORE's API can be found here:
<https://www.cmegroup.com/confluence/display/EPICSANDBOX/Margin+Service+API>.

Please contact the CME CORE group at cme.core@cmegroup.com with any questions.