CME Group | Advisory Notice

TO: CME CORE users; Margin API users

FROM: CME Clearing

DATE: November 22, 2017

ADVISORY #: 17-451

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

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As an update to Advisory 17-366, please be advised that CME CORE now supports the initial margin calculations of portfolios containing OTC FX Options products and 7 new Cash-settled FX Forwards (CSF). The new CSF and FX Options products are available in the following currency pairs: USD/JPY, EUR/USD, GBP/USD, AUD/USD, USD/CHF, USD/CAD, and EUR/GBP. Users connected to the Margin API or the CORE UI can begin using the new currencies in production on Monday, November 27th. Support for the new currencies is also now available to test in the New Release (test) environment.

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/2017/11/Chadv17-446.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 when they select the FX calculator. This is part of a larger UI enhancement project.

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.