

TO: CME CORE API users

FROM: CMEClearing@cmegroup.com

DATE: November 24, 2015

SUBJECT: CME CORE API and GUI Enhancements: Rescheduled

ADVISORY #: 15-405

Please be advised that the following enhancements to the CME CORE API and GUI will be live in the production environment as of December 5, 2015:

- Support of BRL IRS trades
 - Link to example of a BRL IRS trade in FpML format:
<http://www.cmegroup.com/confluence/display/EPICSANDBOX/Margin+Service+API+-+Transaction+-+Add#MarginServiceAPI-Transaction-Add-ZeroCouponforBRL>
 - Link to example of a BRL IRS trade in CSV format:
<http://www.cmegroup.com/confluence/display/EPICSANDBOX/Margin+Service+API+-+Transaction+-+Add#MarginServiceAPI-Transaction-Add-ZCSwithBRLRequest>
- Increased IRS risk engine capacity
 - Users will see runtimes decrease from minutes to seconds during peak processing hours

These enhancements do not require any changes to users' existing processes. Please contact the CME CORE group at cme.core@cmegroup.com with any questions.