

TO: CME CORE API users

FROM: CMEclearing@cmegroup.com

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SUBJECT: CME CORE API Schema Update: Version 1.3

ADVISORY #: 16-078

Please be advised that a new schema, version 1.3, will be available to CME CORE API users in the new release environment as of March 2, 2016. Schema version 1.3 will support new margin attributes of Swaptions trades, a clearing org ID field, as well as currency level margin details. The current schema, version 1.2, will continue to be supported along with schema version 1.3. Please see the following link for additional information on schema version 1.3, including updates made to the URL request:

<http://www.cmegroup.com/confluence/display/EPICSANDBOX/Margin+Service+API>

**In order to obtain swaption specific fields, users will need to specify the schema version 1.3 within the URL request to the API. If no schema is specified, the schema will default to version 1.2 (current schema). Schemas 1.0, 1.1, and 1.2 will continue to be supported.**

New schema features (Version 1.3):

1. New margin amounts
  - a. Base
  - b. ConcDelta
  - c. ConcGamma
  - d. ConcSkew
  - e. ConcVega
  - f. CcyRate
  - g. Skew
  - h. Npv
2. Clearing org ID
3. Currency-level margin amounts

Update to endpoints:

1. Schema 1.3 has been added to the following endpoints:
  - a. Post Transactions: /MarginServiceApi/1.3/transactions

- b. Post Margin: /MarginServiceApi/1.3/margins
- c. Get Margin: /MarginServiceApi/1.3/margins/id
- d. Get Margin: /MarginServiceApi/latest/margins/id
  - i. This will return the latest schema (currently: version 1.3)

Please contact the CME CORE group at [cme.core@cmegroup.com](mailto:cme.core@cmegroup.com) with any questions.