

CME Group Margin Services

Use this search bar to search topics within CME Group Margin Services.

CME Group Margin Services allow market participants to:

- Obtain margin funding information for trade execution, end-of-day margin calls and reconciliation
- Easily import hypothetical or cleared portfolios for all CME Group products for analysis
- Identify indicative margin requirements of individual trades
- Interact with CME Group margin models for futures, options and OTC trades
- Calculate initial margins and “what if” scenarios
- Access powerful analytics:
 - Real-time margin dashboard
 - Initial margin calculation
 - “What if” margin analysis
 - Portfolio optimization
 - IRS margin estimation
 - Coupon blending

Related Content
<ul style="list-style-type: none"> • Deployable Margin Software • Margin Service API • Margin Software • Portfolio Margining for OTC Interest Rate Swaps • SPAN 2 Risk Analysis Framework

These features are available from the following CME-provided applications

CME Clearing Online Risk Engine (CORE) – Access a suite of tools, software and analytics accessible from any browser.

CME Margin Service API – Integrate portfolios and risk systems with CME Group’s hosted margin engines through a common interface.

Margin Software – Access margin engines to run batch and real-time risk calculations while controlling uptime, scalability and performance.

CME Group Margin Services Matrix

The following table shows the recommended Margin Services application according to client business need.

	Margin Service (CME CORE) GUI	Margin Service API	Deployable Software
Who should use this service?	Customers Clearing Members	Customers Clearing Members Service Providers	
How can this service be used?			
Optimize portfolio and identify capital efficiencies between OTC products and futures.	✓		✓
Gain insight into CME Group indicative margin levels across products.	✓		
Download SPAN, Optimizer and Deployable Software.	✓		
Integrate calculation capabilities with proprietary risk management systems.		✓	✓
Run incremental margin analysis.	✓	✓	✓
Reconcile end-of-day margin requirements with CME Group.	✓	✓	✓
Analyze different portfolio strategies.	✓	✓	✓
Control performance, scalability and flexibility.			✓
Provide detailed reports for analyzing futures and options initial margin.			✓
How is this service provided?	Web-based user interface, hosted by CME Group	CME Group hosts margin calculations through REST API	CME Group-provided software install
What products are supported?		Futures and Options OTC IRS OTC FX	

CME Clearing Online Risk Engine (CORE) - User Help System

For more information on CME Clearing Online Risk Engine (CORE), refer to this [User Help System](#).