



Clearing Advisory Notice

TO: Clearing Firms; Back Office Managers; CME CORE Users; PC SPAN Users

FROM: CME Clearing

DATE: 9/7/2021

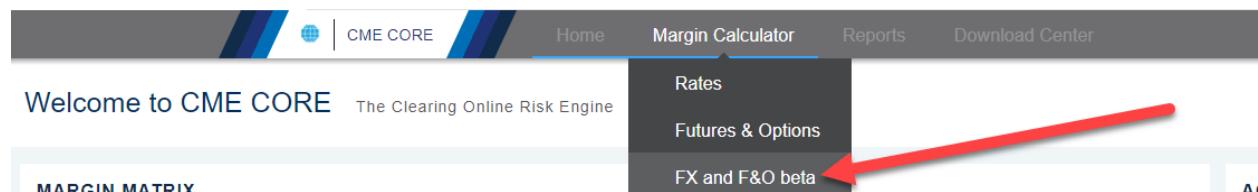
ADVISORY #: 21-310

SUBJECT: **CME CORE Margin Calculator Enhanced User Interface Live and Futures & Options Calculator Decommissioned September 12, 2021**

CME CORE Margin Calculator has released an enhanced user interface (UI) to the production environment offering usability improvements and SPAN 2™ margin model testing. As communicated earlier in the summer, CORE's legacy Margin Calculator – Futures & Options tab will be decommissioned after the application shuts down for scheduled maintenance on Friday, September 10th. **Beginning, Sunday, September 12, 2021** users will be transitioned to the new UI when selecting the Futures & Options margin calculator.

Additional Notes:

- The enhanced UI supports testing the SPAN 2 Margin Model alongside the SPAN® Margin Model.
- The new UI is currently available under the FX and F&O beta margin calculator tab.
- All existing active Futures and Options portfolios will be migrated to the enhanced UI.
- Users of the “Rates” margin calculator and the CORE API are not impacted by this change.
- Additional details about SPAN 2 framework enhancements are here:
<https://www.cmegroup.com/notices/clearing/2021/06/Chadv21-225.html>



Getting Started with CME CORE

CME CORE is a free, web-based margin calculator that allows users to calculate and evaluate initial margin requirements for all CME Group products.

A user-defined CME Login ID is required to access CME CORE. If you need a CME Login ID, please follow these steps:

1. Go to the CME CORE login screen (<https://cmecore.cmegroup.com/>)
2. Click on the Need to Register link and provide the required information.
3. Receive your CME Login ID.
4. Once you have a CME login ID, log back into CME CORE and navigate to the Margin Calculator menu - FX and F&O Beta tab.

Useful CME CORE Resources

- To help you get started, CME CORE demos are updated to reflect new functionality here: <https://www.cmegroup.com/clearing/cme-core-overview-demo.html>
- An overview of CME's Margin Services offerings is here: <https://www.cmegroup.com/clearing/margin-services.html>
- An overview of the SPAN 2 project is here: <https://www.cmegroup.com/clearing/risk-management/span-overview/launching-span-2.html>

Contact Details

For more information, please contact CME CORE team cme.core@cmegroup.com with any questions.

Please allow 24-48 hours for response to inbound queries.