

TO: Clearing Firms; Back Office Managers; CME CORE Users; PC SPAN Users
FROM: CME Clearing
DATE: 10/1/2021
ADVISORY #: 21-354
SUBJECT: **SPAN 2 Margin Framework Now Live for Daily Testing in CME CORE User Interface and API**

In conjunction with CME's roll-out of the SPAN 2 framework for energy markets, the CME CORE user interface and API are now live with daily testing in CME CORE. The SPAN 2 risk data is refreshed on a daily basis at EOD. Parameters are refreshed around 10:00 pm CT on business days.

For related details on CME CORE and CORE Margin API SPAN 2 support, see prior advisory:

<https://www.cmegroup.com/notices/clearing/2021/06/Chadv21-225.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.