

Margin Service API - Analytics

Margin Matrix over API

Margin matrix over the api allows users to access CME CORE's margin matrix for IRS products.

Real time margin over the API requests are supported by Schema 1.4.

Features of the margin matrix:

- IRS- Vanilla & OIS
 - Displays pay and receive margin requirements for standard swap tenors
 - Displays FX and Par Rates (ATM rates)
 - Margin requirements in local currency and USDE.
- IRS- Swaptions (Buy, Sell, and Straddle)
 - Displays buy, sell, and straddle margin requirements for standard swaption tenors
 - Displays the benefits of clearing a swaption and swap portfolio
 - Individual margin requirement for a swaption and swap used to delta hedge the swaption
 - Combined margin requirement for the combined swap and swaption portfolio
 - Savings percentage of the combined portfolio vs the sum of the individual margins of the swaption and swap
 - Margin as a percentage of notional (straddle margin matrix only)

Requests and response examples can be found by navigating to the link below.

- [Margin Service API - Analytics - MarginMatrix over API](#)

Real-Time Margin

Real time margin over the API gives API users access to real-time and end of day margin requirements and trade count for their CME cleared interest rate swap portfolios, including futures that are present in the portfolio margin account.

Real time margin over the API requests are supported by Schema 1.4.

Requests and response examples can be found by navigating to the link below.

- [Margin Service API - Analytics - RealTimeMargin](#)

Onboarding:

- Log into CORE (<https://cmecore.cmegroup.com/core/>) utilizing a CME Group Login. Click "**Need to Register**" to create a CME Group Login if you do not currently possess one.
- Navigate to CME CORE's download center to download a Cleared Trade Information access form. **Navigating to CORE's download center:** *Login to CORE and land on home page, click Download Center, documents, and scroll down to "Cleared Trade Information".*
- Please fill out all required information and return the form to the CME CORE team at CME.CORE@cmegroup.com.
- Once form has been received and reviewed by the CME CORE team, please expect correspondence from the CME Group's EASE team (EA.SE.AtYourService@cmegroup.com) for approval for your request from your firm's verification officer.
- Once your request has been approved by your firm's verification officer, the CME CORE team will grant the CME Group Login ID(s) on the Cleared Trade Information form access to your firm's cleared trade information. This will allow the approved users to utilize CORE's Analytic Dashboard, Analytic Dashboard over the API, and My Cleared Trades (Clearing System Integration).