

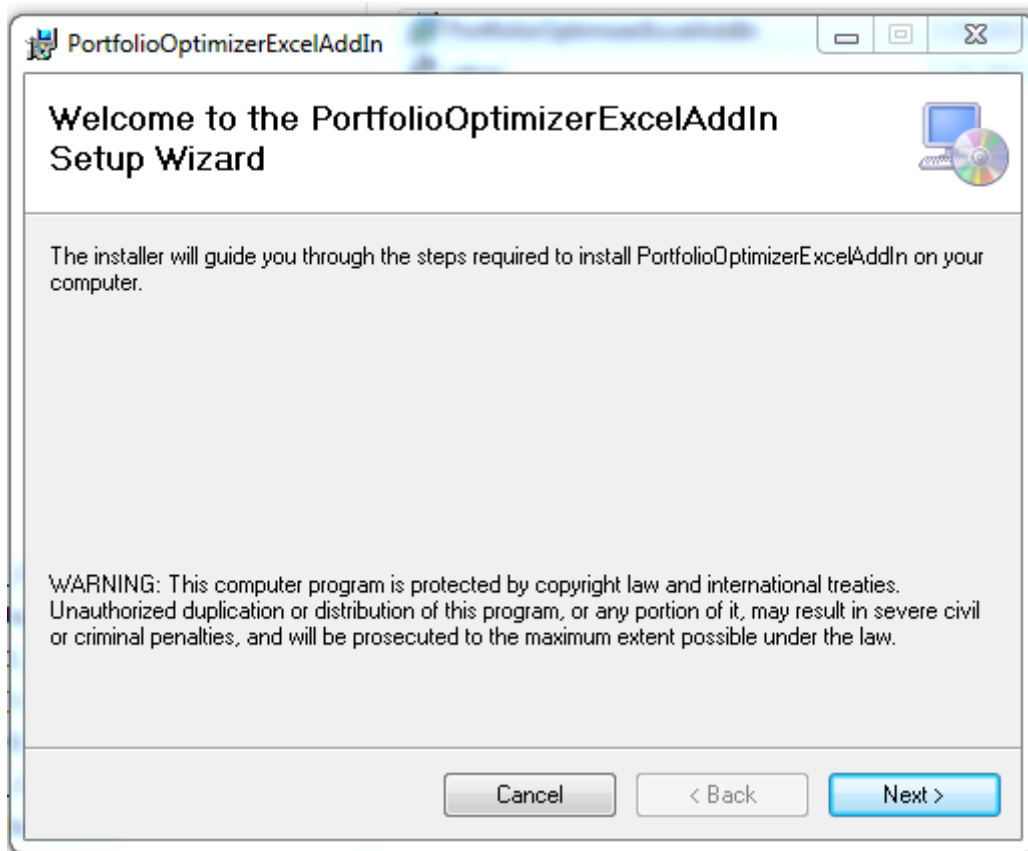
IRS Margin Estimation Calculator

The IRS Margin Estimation Calculator is an Excel add-in allowing users to margin CME delta ladders directly through excel. A user can pull risk data from the CME FTP site daily and upload in the reference data folder to receive current or past margin results. The user also has the ability to have the XML request and response populated within the log folder if needed.

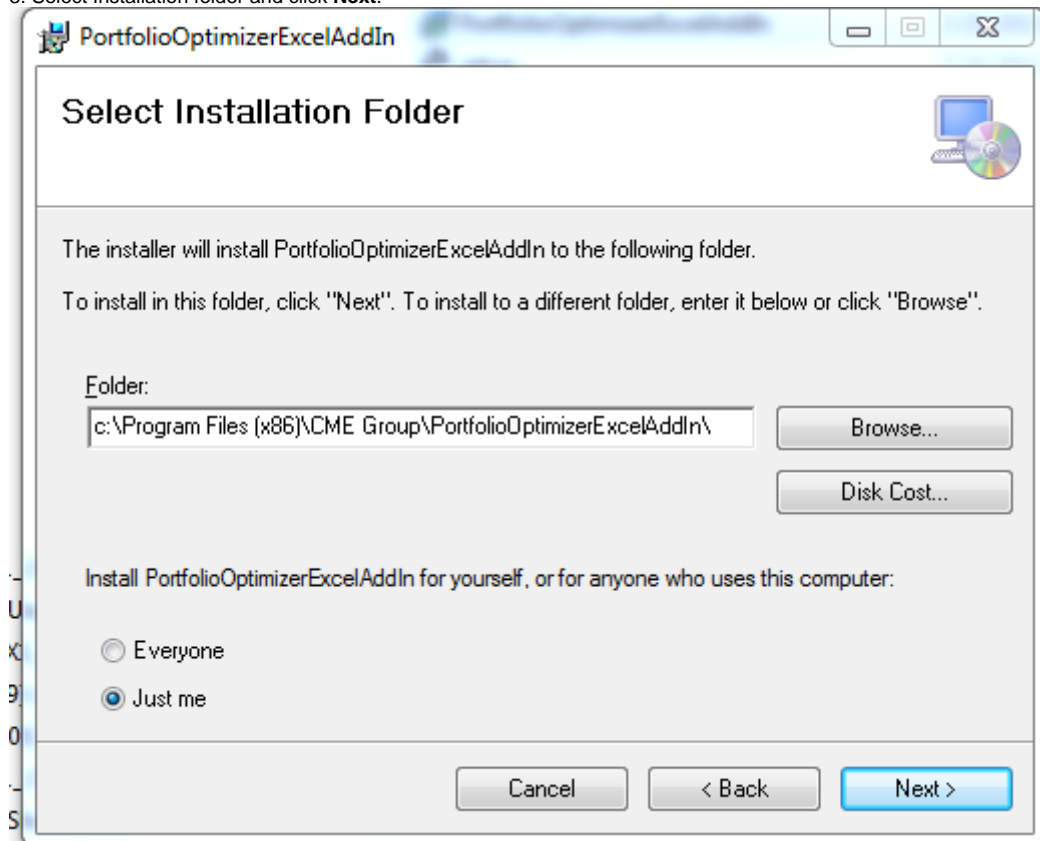
- [Installation](#)
- [Excel AddIn Installation:](#)
- [Using the IRS Margin Estimation Calculator](#)
- [To Run Excel in Administrator Mode](#)

Installation

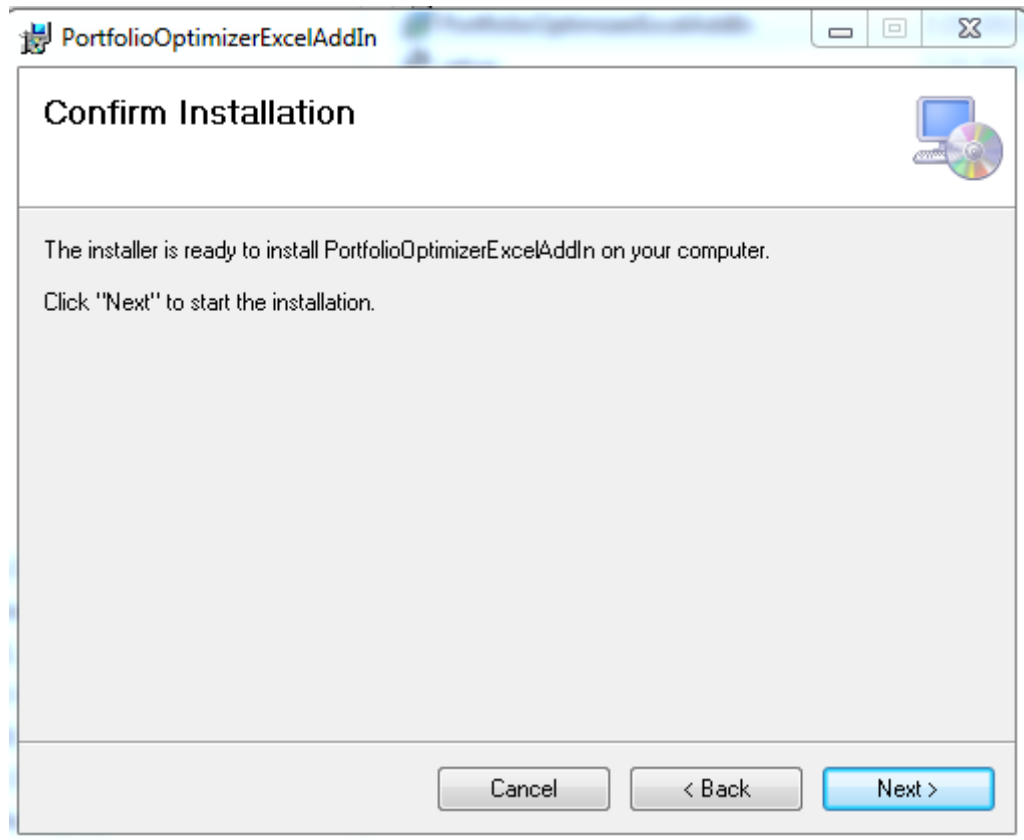
1. Initiate Setup Wizard.
2. Click **Next**.



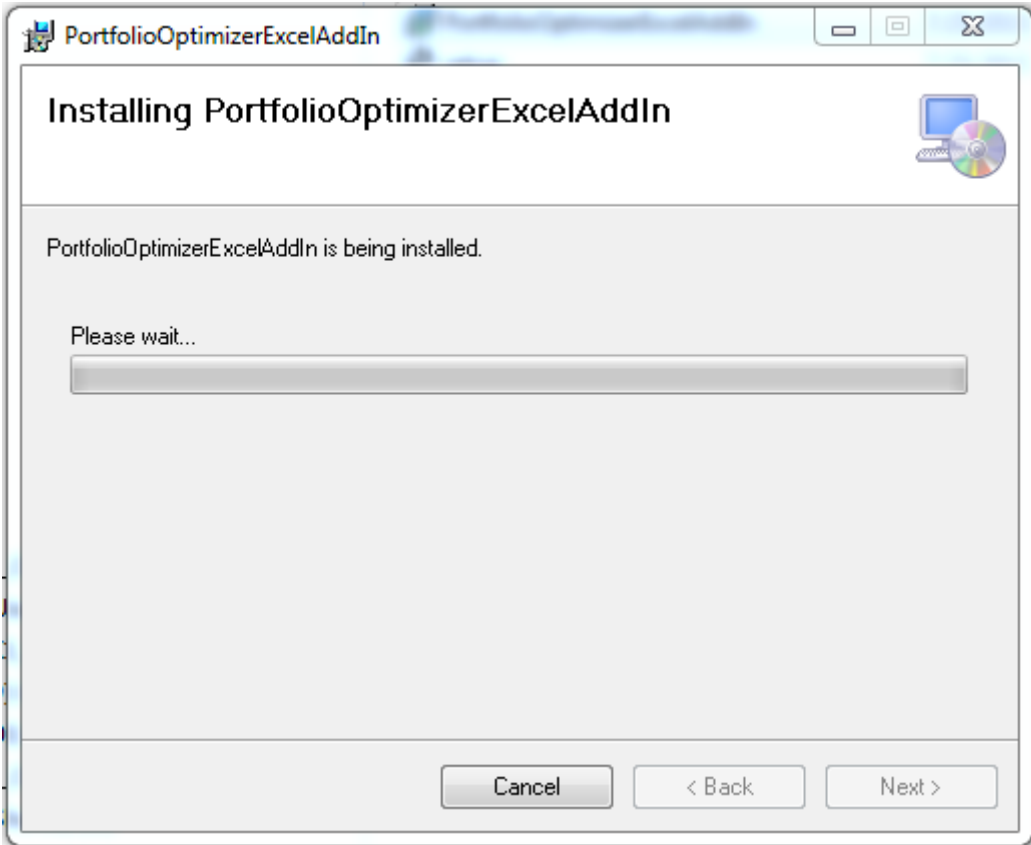
3. Select Installation folder and click **Next**.



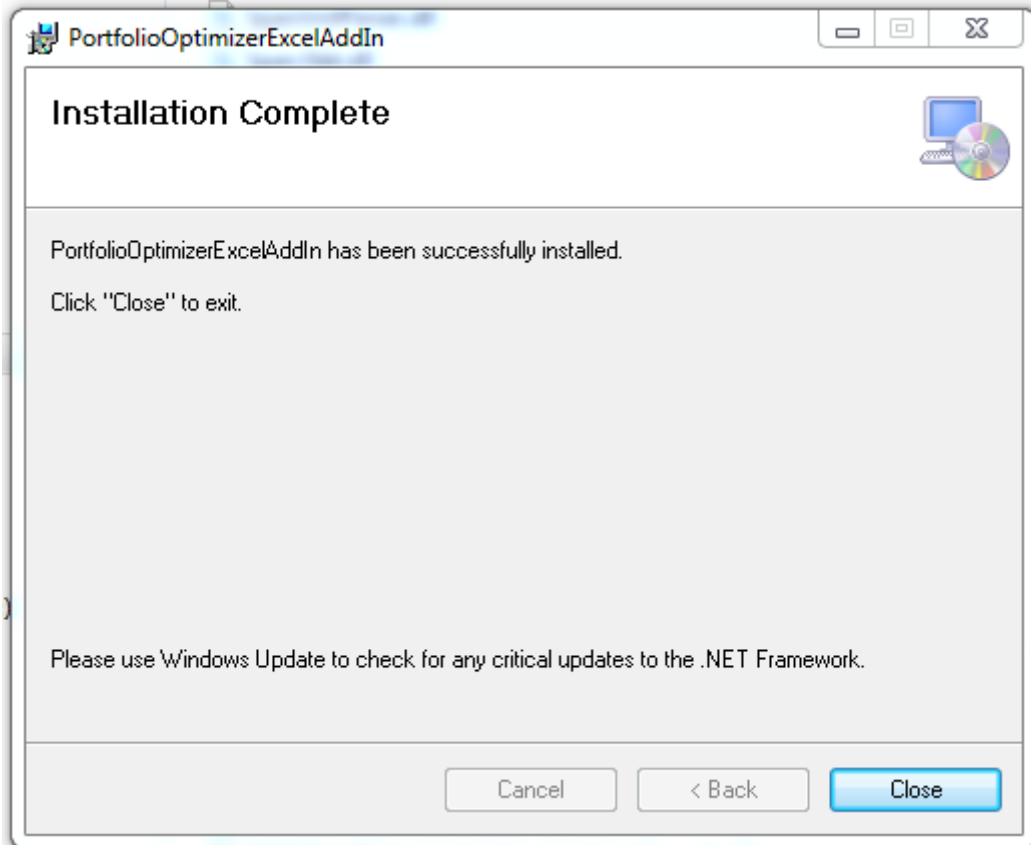
4. Click **Next**.



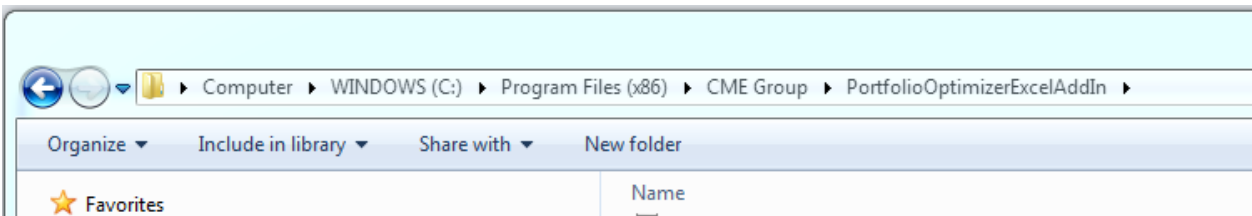
The software installs.



5. Click **Close**.

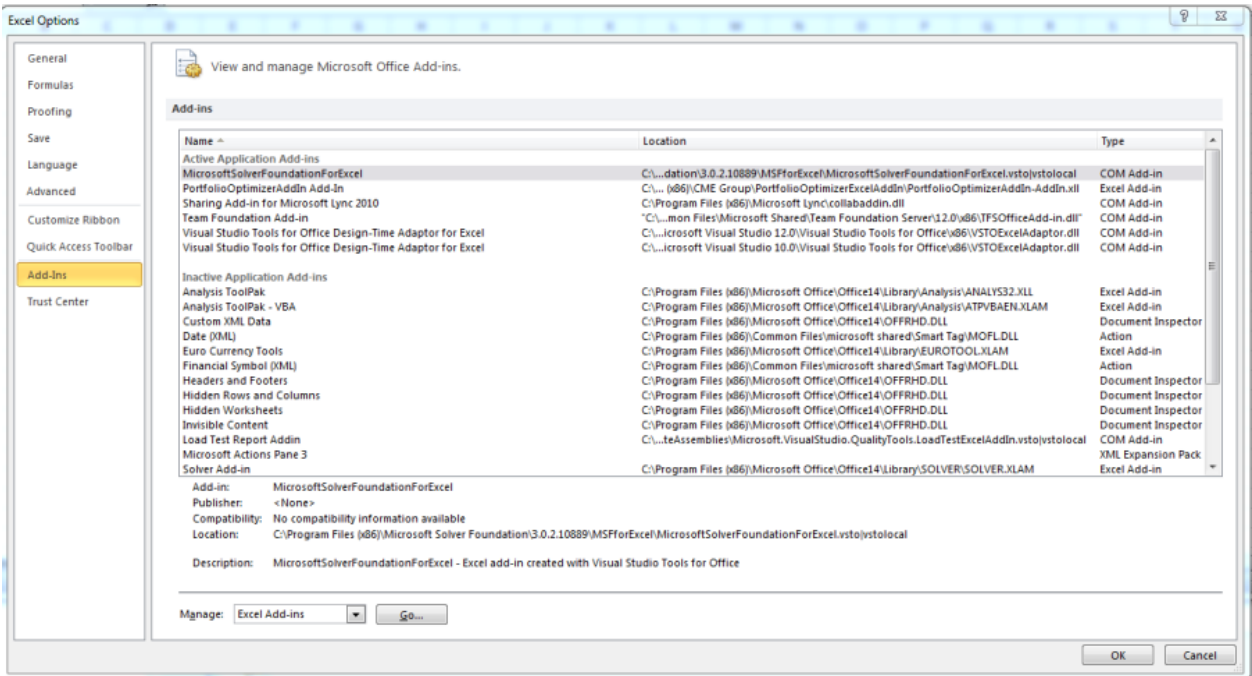


When complete, all binaries can be found at the specified folder during the setup:

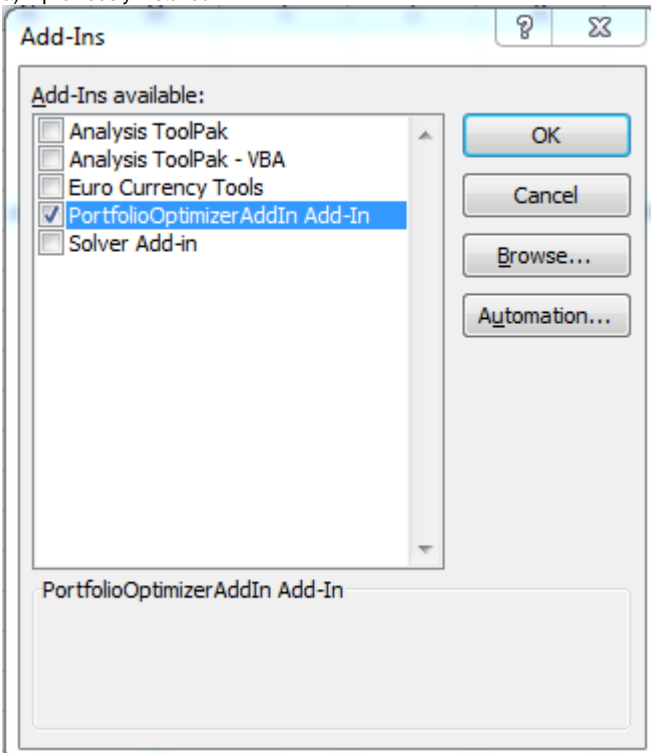


Excel AddIn Installation:

1. Bring up Excel, go to File | Options | Add Ins and select **Go**.

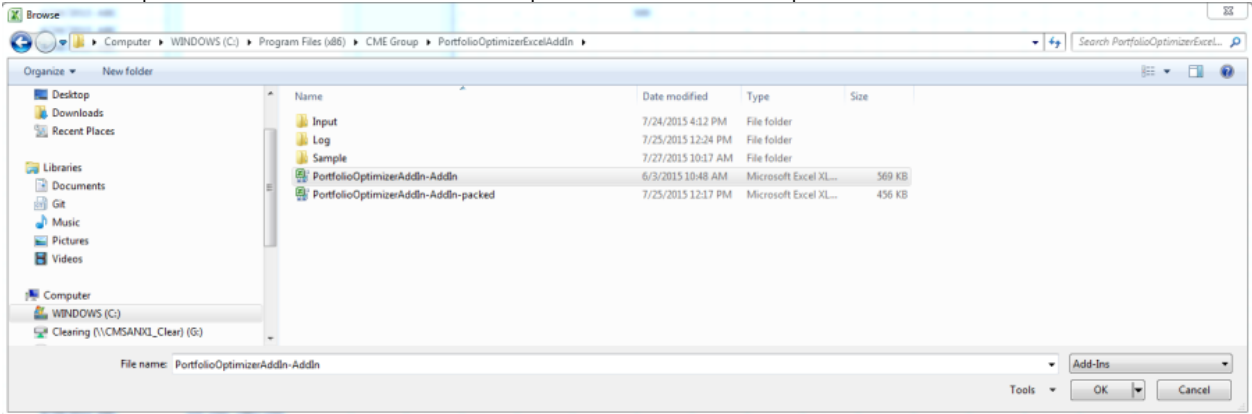


a) If previously installed:



b) If first-time install, select **Browse**, and locate the installation PortfolioOptimizierAddIn path.

The installation path is the folder selected in the installation process and select PortfolioOptimizerAddIn-AddIn.xll



Using the IRS Margin Estimation Calculator

There are three functions:

- GetDLMargin(Range of Inputs)
- GetDLMargin(Range of Inputs, verbose) => Require Admin Credential. It will run slower since it has to output the log
- GetReferenceDataDate()

GetDIMargin will return Maintenance margin

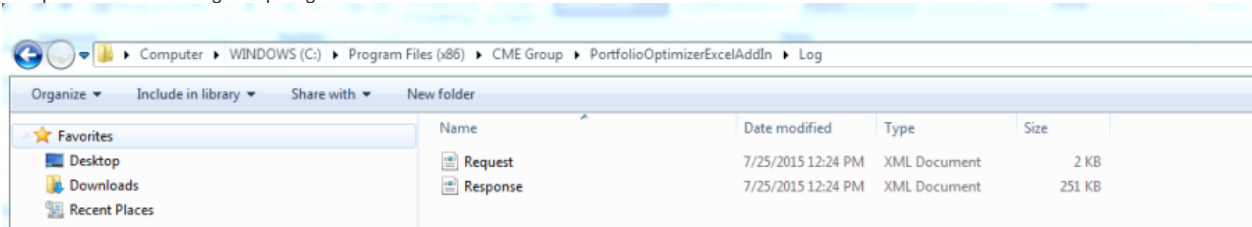
If GetDIMargin is passed with the second parameter, where verbose is true, it will create the log file with request parameters in xml format, and response output in xml format. This command will require you to run with Administrator rights.

To Run Excel in Administrator Mode

1. Click the Start Button
2. Type "Excel"
3. Press SHIFT + CTRL + Enter

The output of the log file can be found at:

The path selected during setup\Log as shown below



GetReferenceDataDate() function will return the reference data (Base Curve and Log Return) date timestamp.

The reference data is located at:

The path selected during setup\ReferenceData.

New reference data can be downloaded from FTP site. You will need to create a new folder with the same pattern of directory name and file name.

