

Applying Call/Sweep Facility Limit (W5)

[This version is superseded. Click here to view the latest guide.](#)

PURPOSE

This document shows the detailed procedure in applying facility limit to Call/Sweep.

WHY IS THIS IMPORTANT?

This allows system to check against counterparty limit during trade booking.

PROCEDURE

1. In this example, we will set up facility and limit for external counterparty call. Select Set Up > Risk > Facility.
2. Click New. For more details on how to set up facility and limit, click [here](#).

New Facility

←

Save

Import

Facility Type*

Capex

▼

Short Name*

TFS-ANZ-CallDeposit

Acct Cntr*

TFS-SG

▼

Borrow/Lend*

Lend

▼

Counterparty*

ANZ

▼

Grant Date*

01/01/2010

Draw By Date

dd/mm/yyyy

Maturity Date*

31/12/2099

Check Trade MDate?

☒

3. Click Save.

4. In the main screen of the Facility, click on the Short Name of the facility created.

5. Click Limit from the Amend Facility screen and set up the limit in the Facility Limit screen below. In this example, we will set up GBP 100,000,000.00 limit and apply to Call/Sweep product.

Facility Limit

← Update Import

TFS-ANZ-CallDeposit

With Effect	Ccy	Amount	Product	Utilization Type
1 Jan 2010	SGD	100,000,000.00	Call/Sweep	Revolving

With Effect* 01/01/2010

Limit Ccy* SGD

Limit Amount* 100,000,000.00

Utilization Type* Revolving

Product and Sub limits

Product	Ccy	Sub Limit
Call/Sweep		

6. Click Update. Click Back Button.

7. Tick the checkbox beside N of the facility short name. Click Approve.

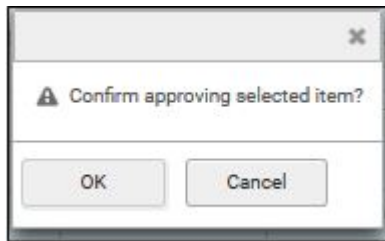
Facility

AcctCntr* TFS-SG Lend/Borrow Counterparty Status

Refresh New Delete Approve Utilisation

	App?	Short Name	AcctCntr	Lend/borrow	Counterparty	Grant Date	MDate	Status
<input checked="" type="checkbox"/>	N	TFS-ANZ-CallDeposit	TFS-SG	Lend	ANZ	1 Jan 2010	31 Dec 2099	Open

8. When a pop-up appears, click OK.



9. The facility is approved.

Facility

AcctCntr* TFS-SG Lend/Borrow Counterparty Status

Refresh New Delete Approve Utilisation

	App? ↕	Short Name ↕	AcctCntr ↕	Lend/borrow ↕	Counterparty ↕	Grant Date ↕	MDate ↕	Status ↕
<input type="checkbox"/>		deposit						
<input type="checkbox"/>		<u>TFS-ANZ-CallDeposit</u>	TFS-SG	Lend	ANZ	1 Jan 2010	31 Dec 2099	Open

10. Tag the facility limit to the external counterparty call set up. In this example, since Lend is the only one created use the dropdown on the right to set the Lend limit.

Amend Call/Sweep Set up

← Update Margin History

Type* External Ctpy Call

Short Name* TFS-ANZ

Acct Cntr* TFS-SG

Ctpy ID* ANZ

Ccy* GBP

Bank

Lend Ratebasis

Borrow Ratebasis

Portfolio

Show Advance Fields ☐

Counterparty	Borrow Limit	Lend Limit
ANZ		TFS-ANZ-CallDeposit

11. Click Update when completed.

12. Approve the call/sweep set up.

Call/Sweep Set Up

Acct Cntr*

TFS-SG

Ccy

←

Refresh

New

Delete

Approve

Import

	App?	Type	Shortname	Acct Cntr	Entity/Grouping	Ccy	Bank
<input checked="" type="checkbox"/>	N	External Ctpy Call	TFS-ANZ	TFS-SG	ANZ	GBP	

13. The call/sweep set up is approved.

Call/Sweep Set Up

Acct Cntr*

TFS-SG

Ccy

←

Refresh

New

Delete

Approve

Import

	App?	Type	Shortname	Acct Cntr	Entity/Grouping	Ccy	Bank
<input type="checkbox"/>		External Ctpy Call	TFS-ANZ	TFS-SG	ANZ	GBP	

14. Once done, booking can already be made. In the New Call/Sweep screen, choose the Short name. In this example, we will select the TFS-ANZ.

New Call/Sweep

←

Book

Import

Settle'm Bank

Shortname

Interco Call

Co.A - Co.B

PINE-Funding

TFS Call Fund-A

TFS Call Fund-B

External Call

ANZ Call

TFS-ANZ

Bank Sweep

15. Key in the transaction as below.

New Call/Sweep

←
Book
Import
Settle'm Bank

Shortname	TFS-ANZ
Acct Cntr*	TFS-SG
CtpyID*	ANZ
VDate*	21/03/2017
Ccy*	GBP
Outstanding Principal	0.00
Outstanding Interest	0.00
Interest Capitalized	
Interest (+In/-Out)	
(-ve CF) Lend	120000000
Portfolio	
AcctCntr Division	BA1/CC3/PC3
Our Dealer	dev01@12dl2d.com
Ctpy Dealer	
Narrative	
Skip Holiday	<input type="checkbox"/>

16. Click Book. System will check for the limit. If the limit is breached, system will prompt an error message as shown below with another Book button in red.

New Call/Sweep

Settle'm Bank

[Check Compliance](#)

The limit is breached. Available Lending is GBP 57,820,179.24.If you have the appropriate access rights, click on the button below to proceed with the booking.

Shortname	<input type="text" value="TFS-ANZ"/>	<input type="button" value="▼"/>	
Acct Cntr*	<input type="text" value="TFS-SG"/>	<input type="button" value="▼"/>	
CtpyID*	<input type="text" value="ANZ"/>	<input type="button" value="▼"/>	
VDate*	<input type="text" value="21/03/2017"/>		
Ccy*	<input type="text" value="GBP"/>	<input type="button" value="▼"/>	
Outstanding Principal	<input type="text" value="0.00"/>	<input type="button" value="⌂"/>	
Outstanding Interest	<input type="text" value="0.00"/>		
Interest Capitalized	<input type="text" value="0.00"/>		System corrected sign/values. Please verify.
Interest (+In/-Out)	<input type="text" value="0.00"/>		System corrected sign/values. Please verify.
(-ve CF) Lend	<input type="text" value="-120,000,000.00"/>		System corrected sign/values. Please verify.
Portfolio	<input type="text"/>	<input type="button" value="▼"/>	
AcctCntr Division	<input type="text" value="BA1/CC3/PC3"/>	<input type="button" value="▼"/>	
Our Dealer	<input type="text" value="dev01@12dl2d.com"/>	<input type="button" value="▼"/>	
Ctpy Dealer	<input type="text"/>		
Narrative	<div style="border: 1px solid #ccc; height: 40px; width: 100%;"></div>		
Skip Holiday	<input type="checkbox"/>		

17. Once system detected the limit is breached, additional access rights is required to proceed with the booking. The access rights required is 14544.

<input type="checkbox"/>	14544	Call/Sweep	Book Call/Sweep Trades that exceed limits.
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FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[Call/ Sweep Set Up](#)

CHANGE HISTORY

Date	By	Changes
7-Apr-2017	Clarissa	Created.
24-Aug-2018	Silpa	Updated step 1.
28-Nov-2019	Lyra	Updated Screenshots.