

# Call/ Sweep Margin (W5)

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## **PURPOSE**

This document explains the procedure on how to maintain margin rates for each bilateral pair of the inter-company transaction or call deposit account.

## **WHY IS THIS IMPORTANT?**

Inter-company transaction between each bilateral pair or a call deposit account may apply on different interest rates depending on the relationship between each bilateral pair. This can be achieved in the Call/ Sweep module by setting the margin rates between each bilateral pair.

## **PROCEDURE**



1. From Call/ Sweep main screen, click Set Up.
2. In the Call/ Sweep Set Up screen, select the accounting centre from the Acct Cntr field and click Refresh.
3. Click on the short name of the Interco/ Call Deposit relationship set up.
4. Click Margin. The following screen will display.

**Call/Sweep Margin**

Short Name

Counterparty\*

From\*

To\*

| VDate*            | Lend Margin (%)* | Borrow Margin (%)* |  |
|-------------------|------------------|--------------------|--|
| No records found. |                  |                    |  |

5. To add margin rates for lending or borrowing transaction, select the counterparty from the drop down field and click Add button. A new item row will be added.

6. Input the VDate for when to apply the margin rates.

7. Input the Lend Margin rates for lending transaction. If no margin rate, set this to 0.

8. Input the Borrow Margin rates to apply for borrowing transaction. If no margin rate, set this to 0.

**Call/Sweep Margin**

Short Name

Counterparty\*

From\*

To\*

| VDate*                                  | Lend Margin (%)*               | Borrow Margin (%)*             |                                  |
|---|--------------------------------|--------------------------------|----------------------------------|
| <input type="text" value="22/02/2016"/> | <input type="text" value="1"/> | <input type="text" value="0"/> | <input type="button" value="−"/> |

9. Once completed, click Save.

10. A successfully saved message will appear.

[Incmargin updated successfully.](#)

11. To view the margin rates maintained for the relationship pair, select the counterparty, key in the From Date and To Date and click Refresh.

### Call/Sweep Margin

Short Name: Co.A - Co.B

Counterparty\*: Co.B From\*: 22/02/2016 To\*: 22/02/2016

← Refresh Save History

| VDate*     | Lend Margin (%)* | Borrow Margin (%)* |   |
|------------|------------------|--------------------|---|
| 22/02/2016 | 1.000000         | 0.000000           | + |

12. With the margin rates maintained, the margin rates will be added on top of the Lend Ratebasis or Borrow Ratebasis that apply to the intercompany funding transaction or call deposit account. See example below, the rate 3.500000 is derived from the Lend Ratebasis 2.500000 + Margin 1.000000.

Cumulative analysis view of Intercompany funding transaction or a call deposit account.

Call/Sweep dev01

View\* Cumulative

Short Name\* Co.A - Co.B View\* Co.A/Co.B VDate Fr\* 22/02/2016 VDate To 22/02/2016 Accrual to last end date

Refresh

| Start Date  | End Date    | TradeID      | Principal CF   | Principal O/S | Eff Rate (%) | Days | Period Interest | Interest CF | Int Cap'n | Interest O/S |
|-------------|-------------|--------------|----------------|---------------|--------------|------|-----------------|-------------|-----------|--------------|
| 22 Feb 2016 | 22 Feb 2016 | B/F          |                | 0.00          |              |      |                 |             |           | 0.00         |
| 22 Feb 2016 | 22 Feb 2016 | INC100001.00 | -10,000,000.00 | 10,000,000.00 | 3.500000     | 0    | 0.00            | 0.00        | 0.00      | 0.00         |

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Rates maintenance for Lend Ratebasis or Borrow Ratebasis.

### Basis Rate Maintenance

Ccy\* SGD Basis\* Interco Lend Rat From Date\* 01/02/2016 To Date\* 11/10/2016

← Refresh Add Save Import Admin

| Date        | Rate     |
|-------------|----------|
| 22 Feb 2016 | 2.500000 |

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## FREQUENTLY ASKED QUESTIONS

## RELATED INFORMATION

[Call/ Sweep Set Up](#)

[Call/ Sweep Transaction](#)

## **CHANGE HISTORY**

| Date        | By       | Changes                                   |
|-------------|----------|---|
| 11-Oct-2016 | TS       | Created.                                  |
| 3-Nov-2016  | Clarissa | Updated with latest <u>screen shots</u> . |
| 21-Nov-2019 | Lyra     | Updated Screenshots.                      |