Call/ Sweep Margin

See previous W5 version guide

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.

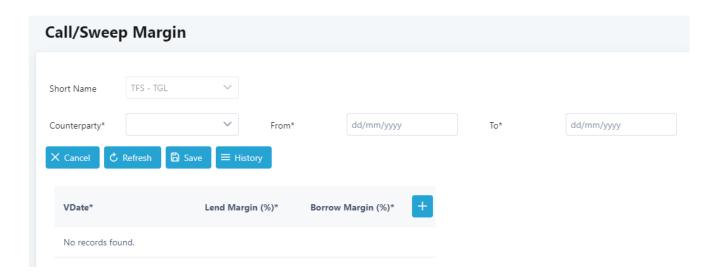
WHY IS THIS IMPORTANT?

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.

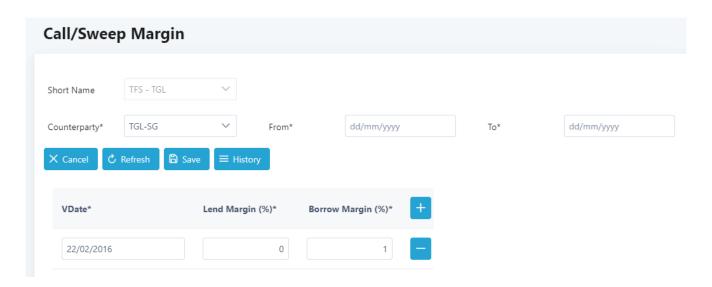
PROCEDURE



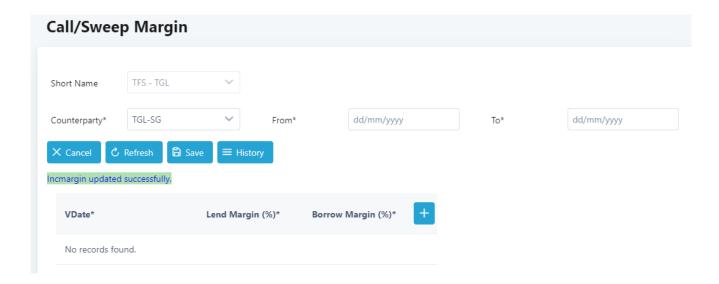
- 1. From Call/ Sweep main screen, click Set Up.
- 2. In the Call/ Sweep Set Up screen, select the accounting centre from the Acct Cntr field and click Refresh.
- 3. Click on the Edit button of the Interco/ Call Deposit relationship set up.
- 4. Click Margin. The following screen will display.



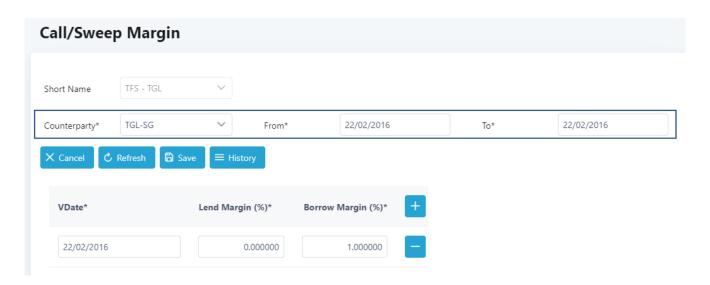
- 5. To add margin rates for lending or borrowing transaction, select the counterparty from the drop down field and click Add button. A new item row will be added.
- 6. Input the VDate for when to apply the margin rates.
- 7. Input the Lend Margin rates for lending transaction. If no margin rate, set this to 0.
- 8. Input the Borrow Margin rates to apply for borrowing transaction. If no margin rate, set this to 0.



- 9. Once completed, click Save.
- 10. A successfully saved message will appear.

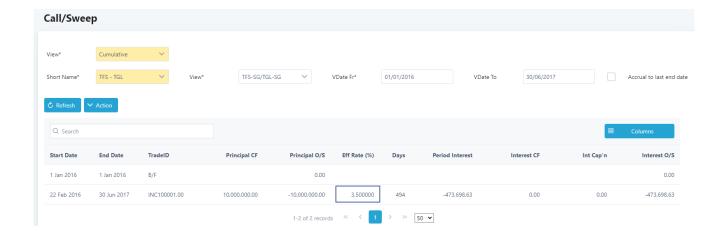


11. To view the margin rates maintained for the relationship pair, select the counterparty, key in the From Date and To Date and click Refresh.

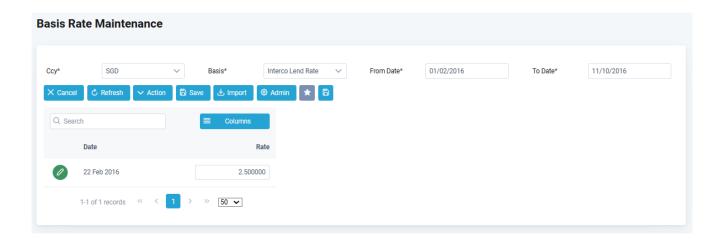


12. With the margin rates maintained, the margin rates will be added on top of the Lend Ratebasis or Borrow Ratebasis that apply to the intercompany funding transaction or call deposit account. See example below, the rate 3.500000 is derived from the Borrow Ratebasis 2.500000 + Margin 1.000000.

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



Rates maintenance for Lend Ratebasis or Borrow Ratebasis.



FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

Call/ Sweep Set Up

Call/ Sweep Transaction

CHANGE HISTORY

Date	Ву	Changes
11-Oct-2016	TS	Created.
3-Nov-2016	Clarissa	Updated with latest screenshots.
21-Nov-2019	Lуга	Updated screenshots.
11-May-2023	TS	Updated to W6 instructions and screenshots.