

# 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.

### Call/Sweep Margin

Short Name

TFS - TGL

Counterparty\*

From\*

dd/mm/yyyy

To\*

dd/mm/yyyy

Cancel

Refresh

Save

History

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

TFS - TGL

Counterparty\*

TGL-SG

From\*

dd/mm/yyyy

To\*

dd/mm/yyyy

Cancel

Refresh

Save

History

VDate*	Lend Margin (%)*	Borrow Margin (%)*	+
22/02/2016	0	1	-

9. Once completed, click Save.

10. A successfully saved message will appear.

### Call/Sweep Margin

Short Name: TFS - TGL

Counterparty\*: TGL-SG      From\*: dd/mm/yyyy      To\*: dd/mm/yyyy

Incmargin updated successfully.

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

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: TFS - TGL

Counterparty\*: TGL-SG      From\*: 22/02/2016      To\*: 22/02/2016

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

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 Borrow Ratebasis 2.500000 + Margin 1.000000.

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

**Call/Sweep**

View\* Cumulative

Short Name\* TFS - TGL View\* TFS-SG/TGL-SG VDate Fr\* 01/01/2016 VDate To 30/06/2017 ☐ Accrual to last end date

Refresh Action

Columns

Start Date	End Date	TradeID	Principal CF	Principal O/S	Eff Rate (%)	Days	Period Interest	Interest CF	Int Cap'n	Interest O/S
1 Jan 2016	1 Jan 2016	8/F		0.00						0.00
22 Feb 2016	30 Jun 2017	INC100001.00	10,000,000.00	-10,000,000.00	3.500000	494	-473,698.63	0.00	0.00	-473,698.63

1-2 of 2 records << < 1 > >> 50

Rates maintenance for Lend Ratebasis or Borrow Ratebasis.

**Basis Rate Maintenance**

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

Cancel Refresh Action Save Import Admin Star Print

Columns

Date	Rate
22 Feb 2016	2.500000

1-1 of 1 records << < 1 > >> 50

## 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 screenshots.
21-Nov-2019	Lyra	Updated screenshots.
11-May-2023	TS	Updated to W6 instructions and screenshots.