

# ICD Integration (W5)

[This version is superseded.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

## **PURPOSE**

This document describes the set up required for ICD integration and what information from ICD is imported in to the system.

## **WHY IS THIS IMPORTANT?**

Integration to ICD allows the capture of daily rates and transactions for MMF.

## **PROCEDURE**

### **Counterparty Set Up**

1. Select Set Up > Entity.



A toolbar titled "Accounting Centre" containing six buttons: "Refresh", "New", "Delete", "Group", "Approve", and a download icon (a square button with a downward arrow).

2. Click Counterparty.

3. Click New.



A form titled "New Counterparty" with the following elements:

- Navigation buttons: a back arrow, "Save", and "Import".
- Input fields: "Short Name\*" (a text box) and "Ctpy Type\*" (a dropdown menu).
- A "Show Advance" button at the bottom.

4. Short Name must be set up as: ICD

5. Ctpy Type must be: Broker.

**New Counterparty**

← Save Import

Short Name\* ICD

Ctpy Type\* Broker

Show Advance

6. Click Save.

7. Tick on the checkbox beside N.

### Counterparty

Counterparty Type

Refresh New Delete Group Approve

	App? ↕	Short Name ↕	Entity Name ↕	Counterparty Type ↕
<input type="checkbox"/>	N	ICD	ICD	Broker

8. Click Approve . When a popup appears, click OK.

✕

⚠ Confirm approving selected item?

OK Cancel

### Portfolio Set Up

9. Select Set Up > Risk > Portfolio.

## Portfolio

Refresh

New

Delete

Group

Approve

	App?	Short Name	Gross Net	Amortisation	Entity Default	Assigned Acct Cntr
<input type="checkbox"/>		<u>BANK LOAN B</u>	Net	Constant Yield		
<input type="checkbox"/>		<u>BANK LOAN C</u>	Net	Constant Yield		
<input type="checkbox"/>		<u>BOND A</u>	Net	Constant Yield		
<input type="checkbox"/>		<u>DEBT</u>	Net	Constant Yield		
<input type="checkbox"/>		<u>DEFAULT</u>	Net	Constant Yield		TFS-SG
<input type="checkbox"/>		<u>Freight</u>	Net	Constant Yield		FLINVM-SG
<input type="checkbox"/>		<u>HEDGING</u>	Net	Constant Yield		
<input type="checkbox"/>		<u>INVEST</u>	Net	Constant Yield		TFS-SG
<input type="checkbox"/>		<u>Invest</u>	Net	Constant Yield		FLINVM-SG
<input type="checkbox"/>		<u>NEW PORTFOLIO</u>	Net	Constant Yield		TFS-SG
<input type="checkbox"/>		<u>STRATEGIC</u>	Net	Constant Yield		TFS-SG
<input type="checkbox"/>		<u>STRATEGIC-TGL</u>	Net	Constant Yield		TGL-SG
<input type="checkbox"/>		<u>Strategic</u>	Net	Constant Yield		FLINVM-SG
<input type="checkbox"/>		<u>Strategic2</u>	Net	Constant Yield		TFS-SG
<input type="checkbox"/>		<u>TACTICAL</u>	Net	Constant Yield		TFI-SG
<input type="checkbox"/>		<u>TACTICAL-TGL</u>	Net	Constant Yield		TGL-SG
<input type="checkbox"/>		<u>TESTPort</u>	Net	Constant Yield		
<input type="checkbox"/>		<u>TL-HEDGE</u>	Net	Constant Yield		TFS-SG

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10. Click on the portfolio short name that will integrate to ICD. In this example, TESTPort will be updated with the ICD EntityName.

## Amend Portfolio

←

Save

History

Preference

Check Compliance ☐

Short Name\*

TESTPort

Long Name\*

TESTPort

Alternate Name\*

TESTPort

11. In the Amend Portfolio page, click on Preference button.

### Portfolio Preference

TESTPort

←

Preference	Value
<a href="#">Divisions (D1/C1/P1.D2/C2/P2)</a>	-
<a href="#">Exclude Accrual for Compliance Check</a>	-
<a href="#">Exclude Cash for Compliance Check</a>	-
<a href="#">Integration String</a>	-

12. Click on “Integration String” hyperlink.

13. In the “Integration String” textbox, enter the ICD EntityName that is sent in the orderVerified file, see example below.

### Portfolio Preference

TESTPort

← Update

Integration String

orderVerified\_2095\_13-Feb-2013\_231228.csv - Excel

	A	B	C	D	E	F
1	TradeDate	EntityName	ExternalId	AccountId	AccountNickname	TradeTicketId
2	15-Feb-13	Everest Base Camp 17,598 ft.		10-09876	dir2	100035

14. Click Update.

### Portfolio Preference

TESTPort

←

Preference ↕	Value ↕
Divisions (D1/C1/P1.D2/C2/P2)	-
<a href="#">Exclude Accrual for Compliance Check</a>	-
<a href="#">Exclude Cash for Compliance Check</a>	-
<a href="#">Integration String</a>	Everest Base Camp 17,598 ft.

## Security Set Up

15. Next go to Set Up > Security.

16. Choose Money Market Fund as Security Type and click Refresh.

### Security

Security Type\* Money Market Fi Shortname  List Exclude

	App? ↕	Security Type ↕	Shortname ↕	Fullname ↕	Status ↕
<input type="checkbox"/>		Money Market Fund	<a href="#">Amundi MMF IC</a>	Amundi Money Market Fund - Short Term	Active
<input type="checkbox"/>		Money Market Fund	<a href="#">MMF1</a>	MMF1	Active

17. Click on the security short name hyperlink, for example MMF1 that will integrate to ICD for daily prices and transactions.

### Maintain Security Information

←
Update
Risk Profile
Preference

History

Security Type: Money Market Fund

Shortname\*: MMF1

Security Sub Type: Constant NAV

Full Name\*: MMF1

Issuer:

Price Type\*: Price

Trade Ccy\*: SGD

Holiday Ccy: SGD

Settlement T+\*: 0

Status\*: Active

Comments:

Price Feed Code

Vendor	Identifier
Bloomberg	
Reuters	
IDISIN	IE00B3L10356

18. On Maintain Security Information screen, IDISIN must be set up. Input IDISIN and click Update. IDISIN must be same as what is sent by ICD in the dailyRates and orderVerified files, see example below.

dailyRates\_INTL\_22-Feb-2013\_031525.csv - Excel

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P
1	Date	FundName	Moody	Fitch	S and P	Bloomberg	CUSIP	ISIN	SEDOL	DailyMilRate	OneDayYield	TotalAssets	WAM	WAL	ExpenseRatio	Currency
2	21-Feb-13	BlackRock Instit	N/A	N/A	N/A	ICSSPRD		IE00B3L10356		0.000008936	0.00326164	1632.162782	1	1		0.1 GBP
3	21-Feb-13	Goldman Sachs	N/A	N/A	N/A	GSUTLRI		IE00B2Q5LV05		0.000010052	0.00366898	6196.827852	40	40		0.1 GBP
4	21-Feb-13	Goldman Sachs	N/A	N/A	N/A	GOLD5LR		IE0006948016		0.000000335	0.000122275	8885.755699	16	38		0.15 EUR
5	21-Feb-13	Morgan Stanley	N/A	N/A	N/A	MSFSLQI		LU0875334764		0.000000274	0.00010001	56.928256	13	13		0.2 EUR

	G	H	I	J	K	L	M	N	O
1	OrderId	TransactionId	Bloomberg	CUSIP	ISIN	SEDOL	FundName	TransactionType	Currency
2	2095	1993	FEDSTPI	G33562169	IE0002942237	294223	Federated Short-Term U.S. Prime Fund	Purchase	USD

## Daily Rates Imported from ICD

19. System will load the security prices from the dailyRates file.

**Ticker** – IDISN will be used to identify the ticker as per the set up shown above for security.

**Date** – This is based on the Date column in the dailyRates.

**Daily Mil Rate** – This is loaded from the DailyMilRate column in dailyRates.

**Valuation Rate** – This will be set to 1.

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P
1	Date	FundName	Moody	Fitch	S and P	Bloomberg	CUSIP	ISIN	SEDOL	DailyMilRate	OneDayYield	TotalAssets	WAM	WAL	ExpenseRatio	Currency
2	21-Feb-13	BlackRock Instit	N/A	N/A	N/A	ICSSPRD		IE00B3L10356		0.000008936	0.00326164	1632.162782	1	1		0.1 GBP
3	21-Feb-13	Goldman Sachs	N/A	N/A	N/A	GSUTLRI		IE00B2Q5LV05		0.000010052	0.00366898	6196.827852	40	40		0.1 GBP
4	21-Feb-13	Goldman Sachs	N/A	N/A	N/A	GOLDSLR		IE0006948016		0.000000335	0.000122275	8885.755699	16	38		0.15 EUR
5	21-Feb-13	Morgan Stanley	N/A	N/A	N/A	MSFSLQI		LU0875334764		0.000000274	0.00010001	56.928256	13	13		0.2 EUR

20. Once the prices are loaded. You can view them under Prices > Security Prices. Enter the Ticker and dates and click Refresh.

Security Prices

Ticker:  From Date:  To Date:

Refresh Add Save Admin

Date	Ticker	Ccy	Valuation	Daily Mil Rate	Beta	P/E Ratio	Div Yield	Pr/Book Ratio	In Issue	Write Off / Up (%)
21 Feb 2013	MMF1	SGD	1.000000	0.000000894						

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## Transactions Imported from ICD



21. System will load the transactions from the orderVerified file.

**TDate** – This will be the TradeDate from the file.

**VDate** – This will be the TradeDate from the file.

**Portfolio** – EntityName will be used to identify the portfolio as per the set up shown above for portfolio.

**Acct Cntr** – This will be the Assigned Acct Cntr under the portfolio.

**Ticker** – IDISN will be used to identify the ticker as per the set up shown above for security.

**Buy/Sell** – This will be based on the TransactionType column. Purchase will be Buy and Redemption will be Sell.

**Quantity/Net Proceeds/Gross Proceeds** – This will be the TransactionAmount from the file.

**Price** – This will be at par and will be set to 1.

**Narrative** – TradeTicketId from the file is saved here.

orderVerified_2095_13-Feb-2013_231228.csv - Excel																
FILE HOME INSERT PAGE LAYOUT FORMULAS DATA REVIEW VIEW Sign in																
E5																
A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q
TradeDate	EntityName	ExternalAccountid	Accountid	TradeTicketId	OrderId	Transaction	Bloomberg	CUSIP	ISIN	EDOL	FundName	TransactionType	Currency	TransactionAmount	OrderNet	Creator
15-Feb-13	Everest Base Camp 17,598 ft.	10-09876	dir2	1000354	2095	1993 FEDSTPI	G33562169	IE0002942237	094223	Federated SF	Purchase	USD	100000000	100000000	John Q	

22. Once the transactions are loaded. You can view them under Transaction > Fund Management > Investment. Enter the Acct Cntr and Portfolio and click Refresh. Click on the Trade ID to see the transaction details.



## New Investment

	Book	Import	Settle'm Bank	<input type="text"/>		<a href="#">Check Compliance</a>
Acct Cntr*	<input type="text" value="TFS-SG"/>					
Portfolio*	<input type="text" value="TESTPort"/>					
Ticker*	<input type="text" value="MMF1"/>					
TDate*	<input type="text" value="15/02/2013"/>					
TDate Holding						
Buy/Sell*	<input type="text" value="Sell"/>					
Quantity*	<input type="text" value="100,000,000.000000"/>					
Redeem All	<input type="checkbox"/>					
Ccy	<input type="text" value="SGD"/>					
Price*	<input type="text" value="1.000000"/>					
Broker*	<input type="text" value="ICD"/>					
Charges/Expenses						
Brokerage	<input type="text" value="0.00"/>					
CStamp	<input type="text" value="0.00"/>					
CFees	<input type="text" value="0.00"/>					
Others	<input type="text" value="0.00"/>					
GST	<input type="text" value="0.00"/>					
Gross Proceeds	<input type="text" value="100,000,000.00"/>					
Net Proceeds	<input type="text" value="100,000,000.00"/>					
VDate*	<input type="text" value="15/02/2013"/>					
Transaction Type	<input type="text" value="-"/>					
Our Dealer	<input type="text" value="dev01@12dl2d.com"/>					
Ctpy Dealer	<input type="text"/>					
Narrative	<input type="text" value="1000354"/>					
Skip Holidays	<input type="checkbox"/>					

## FREQUENTLY ASKED QUESTIONS

## **RELATED INFORMATION**

## **CHANGE HISTORY**

Date	By	Changes
10-Apr-2017	Clarissa	Created
10-Apr-2017	V	Updated
28-Nov-2019	Lyra	Updated Screenshots.