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This version is superseded.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

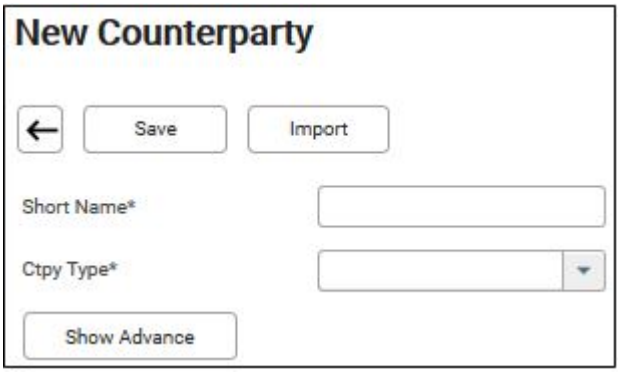
Counterparty Set Up

1. Select Set Up > Entity.



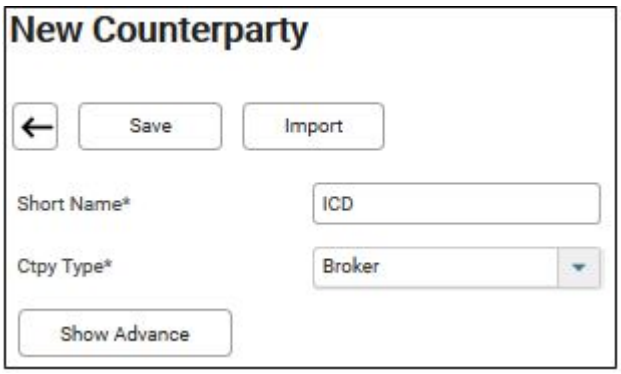
2. Click Counterparty.

3. Click New.



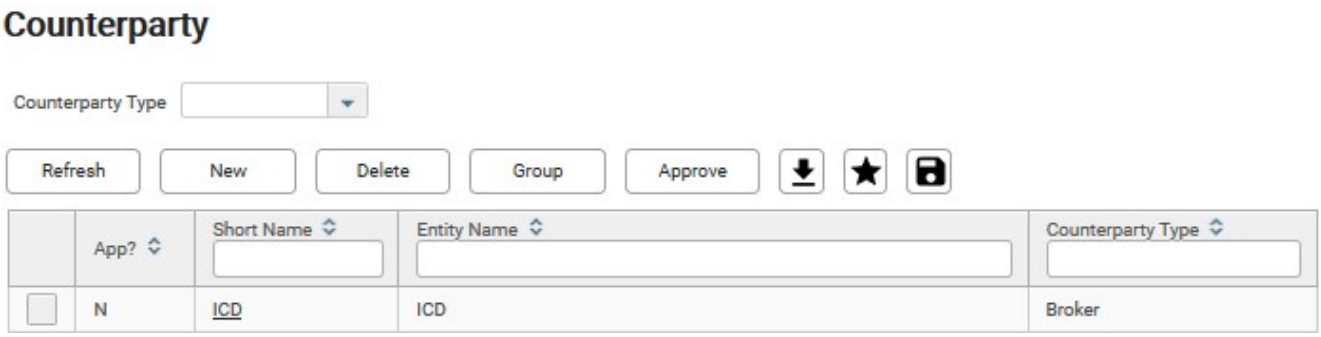
4. Short Name must be set up as: ICD

5. Ctpy Type must be: Broker.

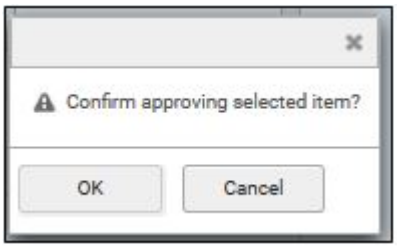


6. Click Save.

7. Tick on the checkbox beside N.

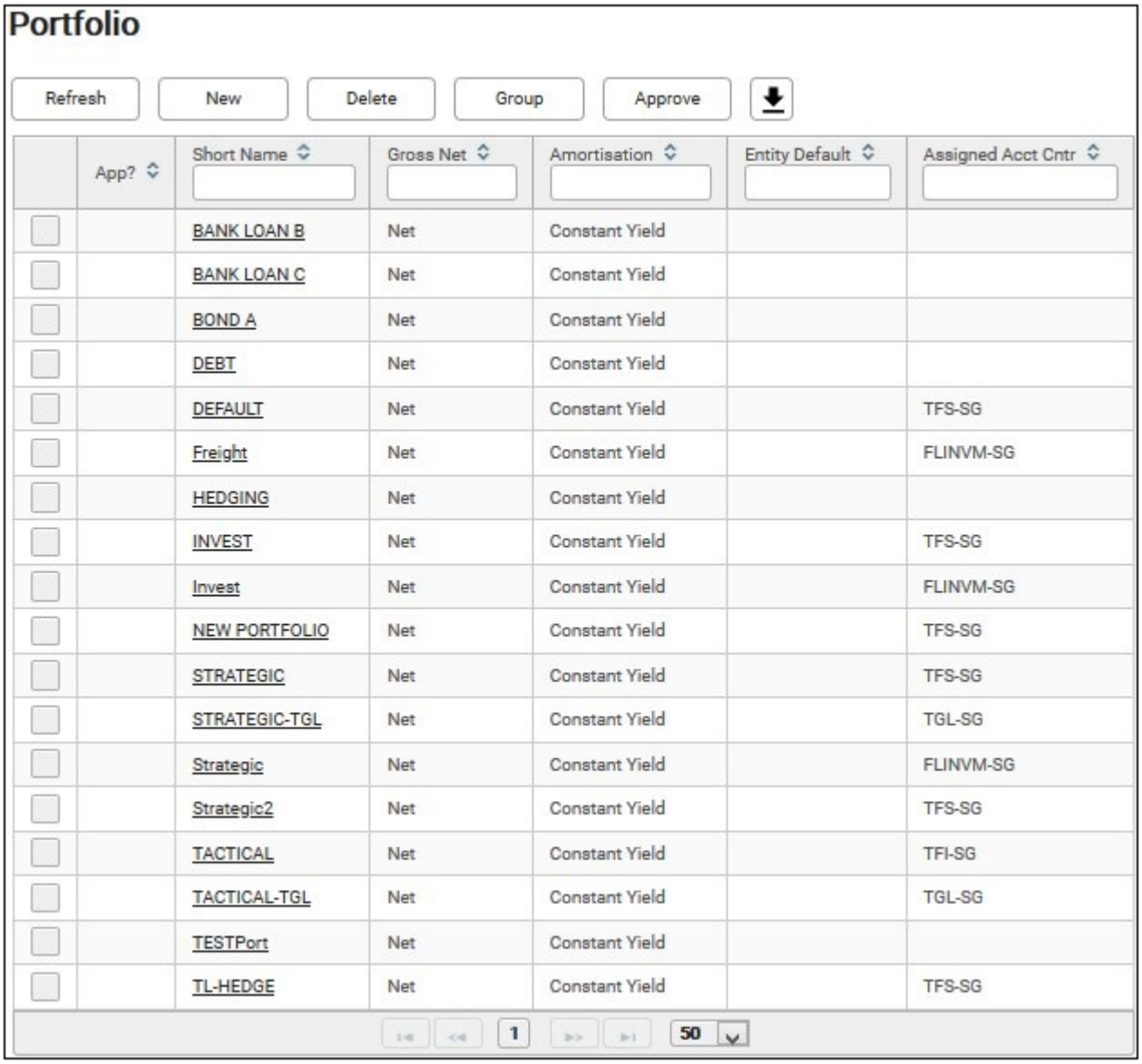


8. Click Approve . When a popup appears, click OK.

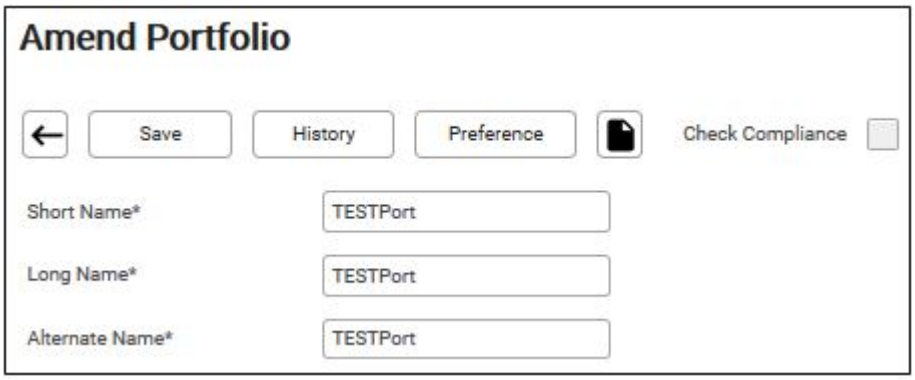


Portfolio Set Up

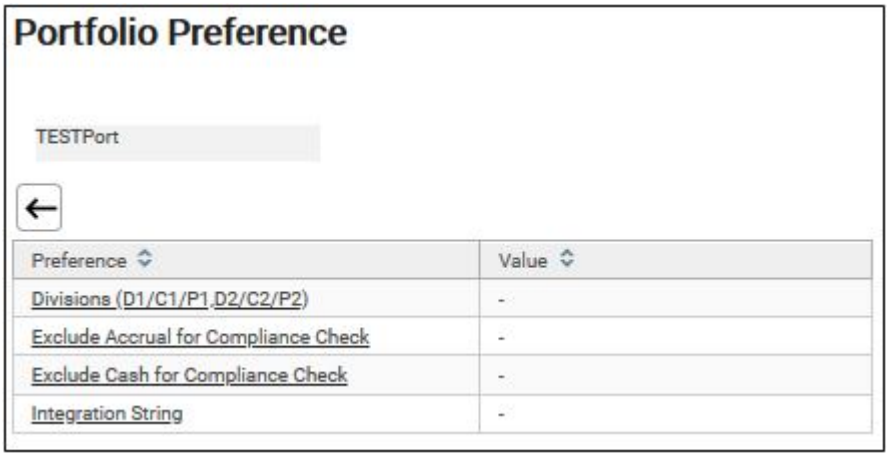
9. Select Set Up > Risk > Portfolio.



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

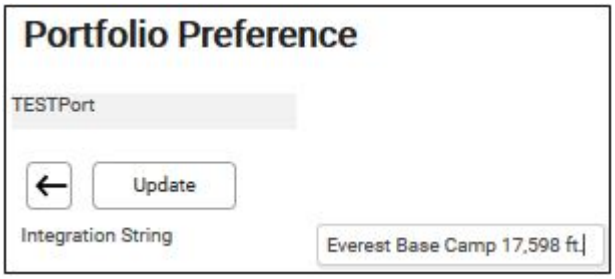


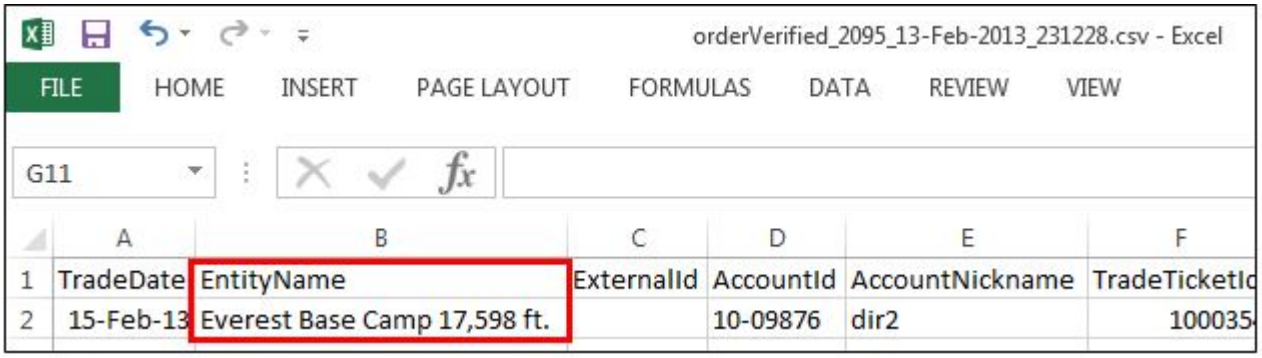
11. In the Amend Portfolio page, click on Preference button.



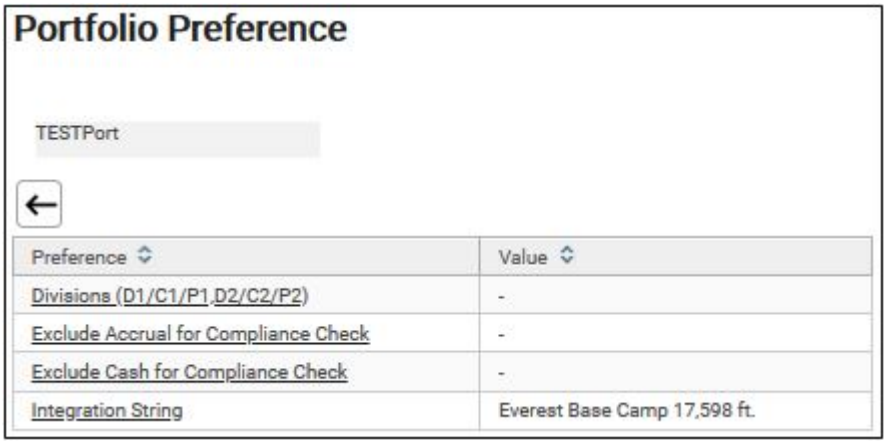
12. Click on “Integration String” hyperlink.

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





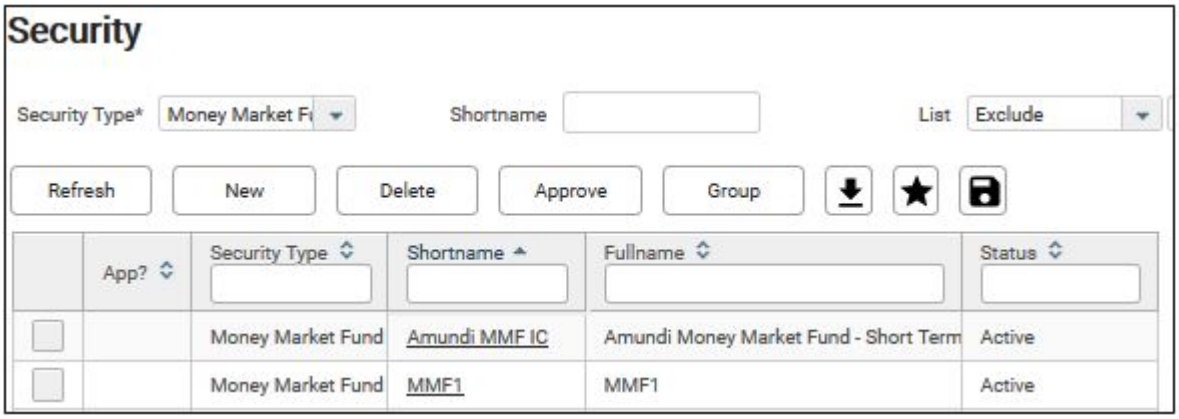
14. Click Update.



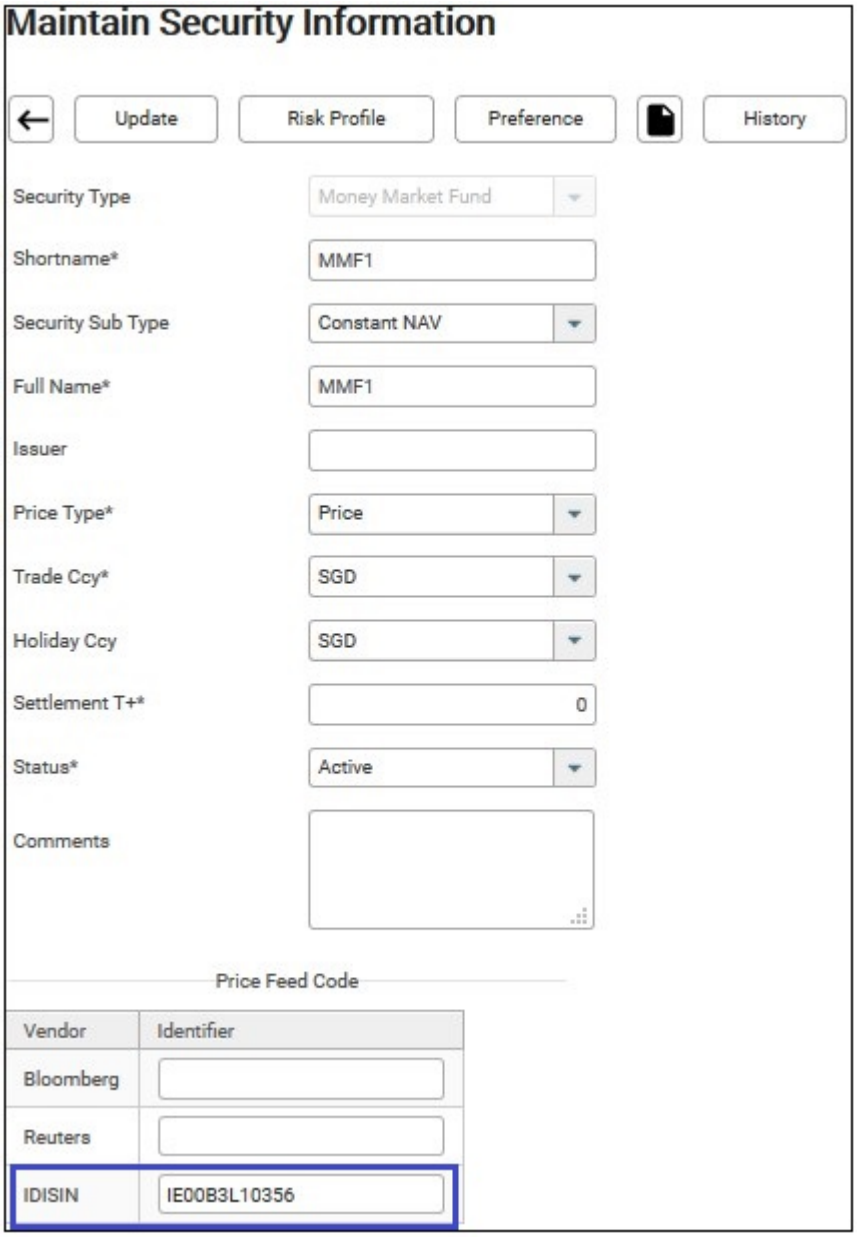
Security Set Up

15. Next go to Set Up > Security.

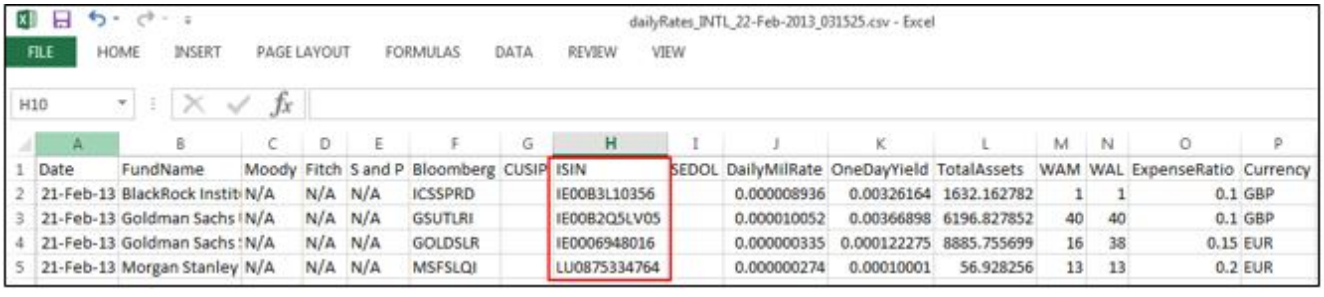
16. Choose Money Market Fund as Security Type and click Refresh.



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



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





Daily Rates Imported from ICD

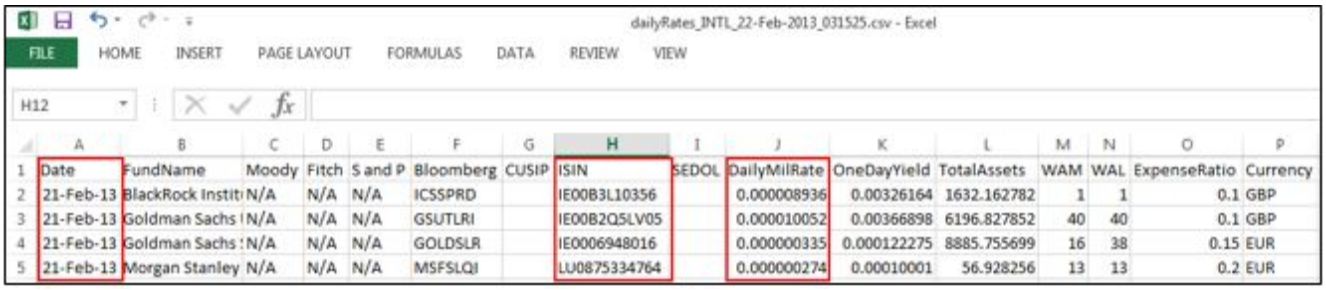
19. System will load the security prices from the dailyRates file.

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.



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



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.

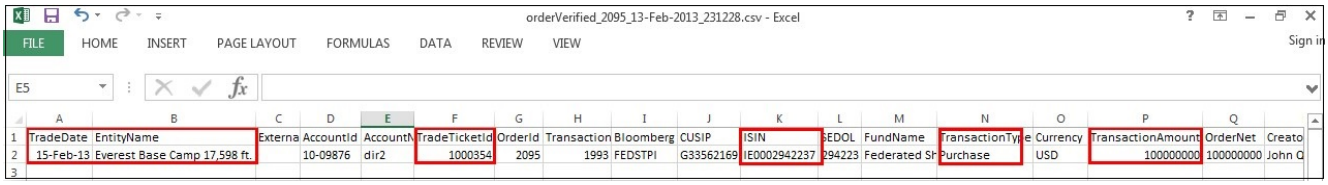
Ticker – IDISN will be used to identify the ticker as per the set up shown above for security.

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

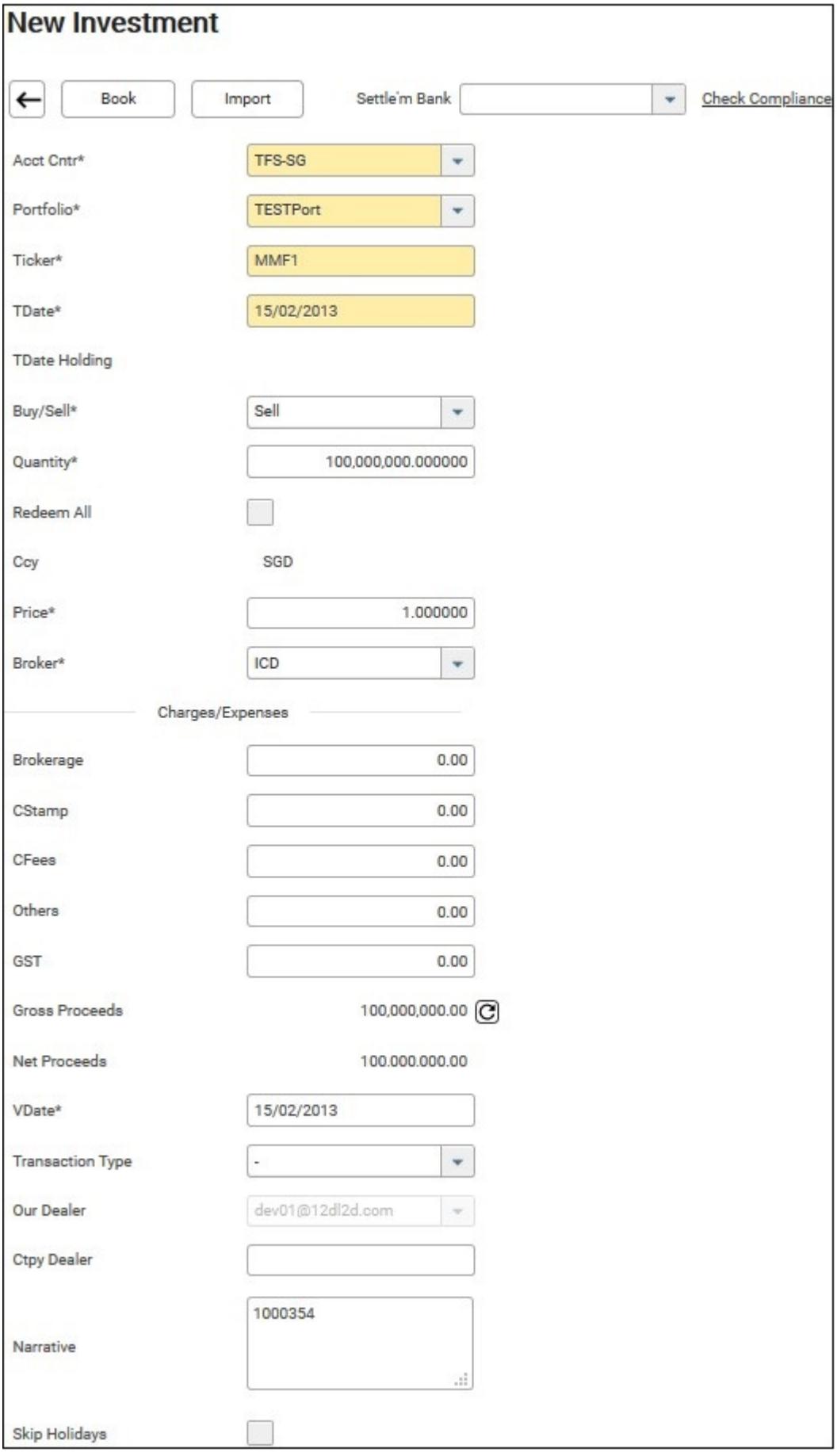
Quantity/Net Proceeds/Gross Proceeds – This will be the TransactionAmount from the file.

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

Narrative – TradeTicketId from the file is saved here.



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.



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.