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[This version is superseded.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

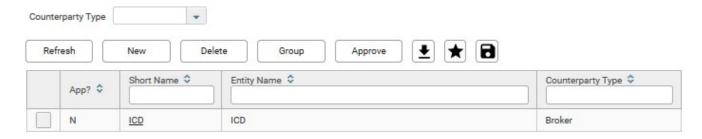1. Select Set Up > Entity.

2. Click Counterparty.

3. Click New.

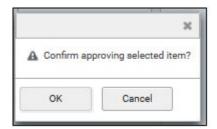4. Short Name must be set up as: ICD

5. Ctpy Type must be: Broker.

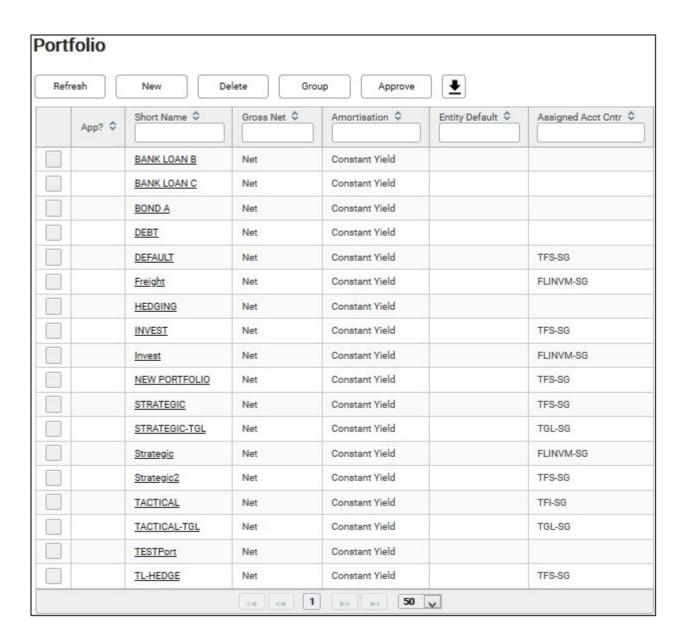

6. Click Save.

7. Tick on the checkbox beside N.
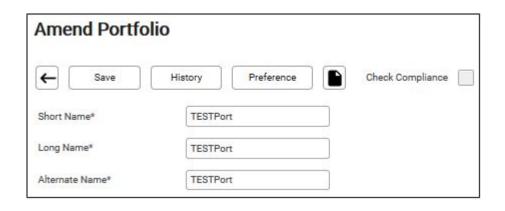

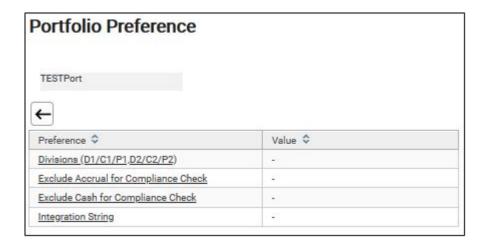8. Click Approve . When a popup appears, click OK.

Portfolio Set Up

9. Select Set Up > Risk > Portfolio.

Portfolio

	App? ⇕	Short Name ⇕	Gross Net ⇕	Amortisation ⇕	Entity Default ⇕	Assigned Acct Cntr ⇕
☐		BANK LOAN B	Net	Constant Yield		
☐		BANK LOAN C	Net	Constant Yield		
☐		BOND A	Net	Constant Yield		
☐		DEBT	Net	Constant Yield		
☐		DEFAULT	Net	Constant Yield		TFS-SG
☐		Freight	Net	Constant Yield		FLINVM-SG
☐		HEDGING	Net	Constant Yield		
☐		INVEST	Net	Constant Yield		TFS-SG
☐		Invest	Net	Constant Yield		FLINVM-SG
☐		NEW PORTFOLIO	Net	Constant Yield		TFS-SG
☐		STRATEGIC	Net	Constant Yield		TFS-SG
☐		STRATEGIC-TGL	Net	Constant Yield		TGL-SG
☐		Strategic	Net	Constant Yield		FLINVM-SG
☐		Strategic2	Net	Constant Yield		TFS-SG
☐		TACTICAL	Net	Constant Yield		TFI-SG
☐		TACTICAL-TGL	Net	Constant Yield		TGL-SG
☐		TESTPort	Net	Constant Yield		
☐		TL-HEDGE	Net	Constant Yield		TFS-SG

|◄ ◄◄ [1] ►► ►| [50 ▾]

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 ☐

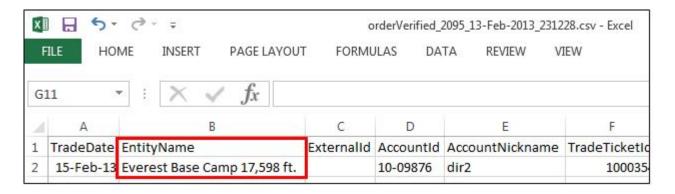| Short Name* | TESTPort |
| Long Name* | TESTPort |
| Alternate Name* | TESTPort |

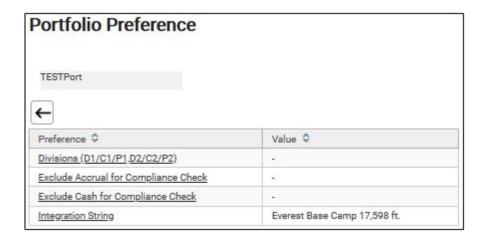11. In the Amend Portfolio page, click on Preference button.

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.

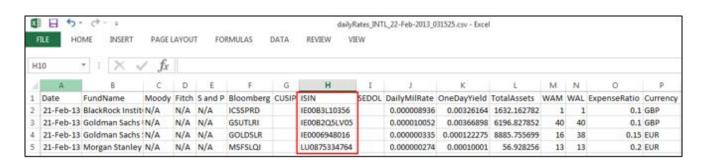## Security Set Up

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.

Maintain Security Information

Field	Value
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, 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.

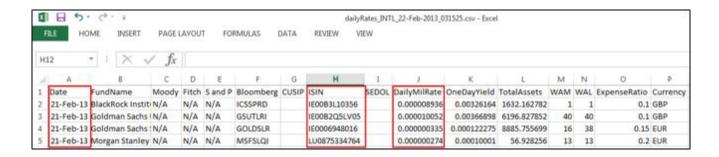|	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P
1	Date	FundName	Moody	Fitch	S and P	Bloomberg	CUSIP	ISIN	SEDOL	DailyMilRate	OneDayYield	TotalAssets	WAM	WAL	ExpenseRatio	Currency
2	21-Feb-13	BlackRock Institu	N/A	N/A	N/A	ICSSPRD		IE00B3L10356		0.000008936	0.00326164	1632.162782	1	1	0.1	GBP
3	21-Feb-13	Goldman Sachs I	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 I	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

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.

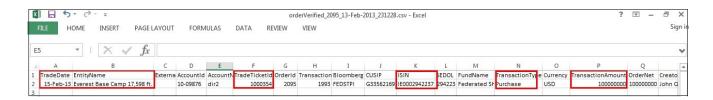> **Acct Cntr —** This will be the Assigned Acct Cntr under the portfolio.

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

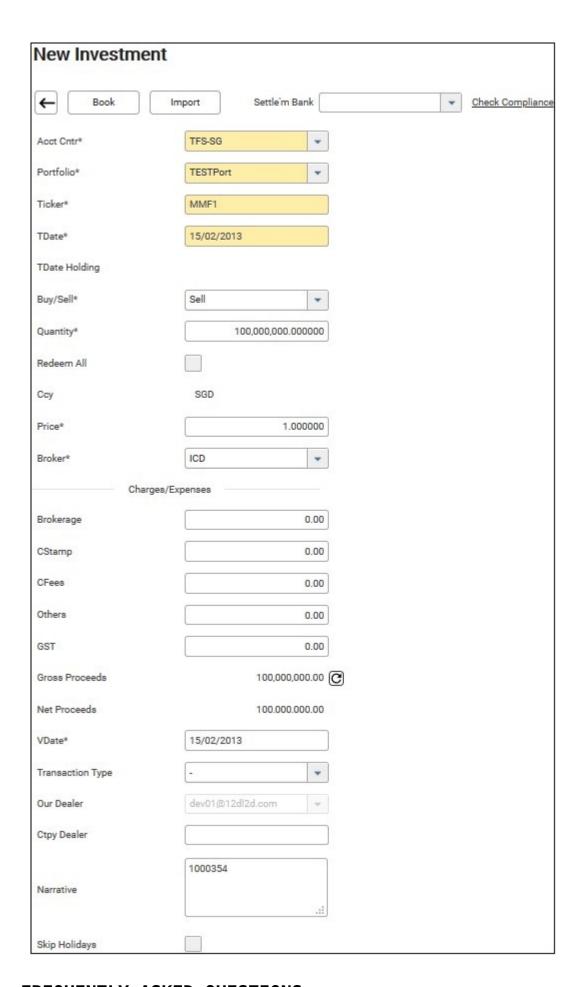> **Buy/Sell —** This will be based on the TransactionType column. Purchase will be Buy and Redemption will be Sell.

> **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.

New Investment

	Book Import Settle'm Bank [▾] Check Compliance
Acct Cntr*	TFS-SG ▾
Portfolio*	TESTPort ▾
Ticker*	MMF1
TDate*	15/02/2013
TDate Holding	
Buy/Sell*	Sell ▾
Quantity*	100,000,000.000000
Redeem All	☐
Ccy	SGD
Price*	1.000000
Broker*	ICD ▾
Charges/Expenses	
Brokerage	0.00
CStamp	0.00
CFees	0.00
Others	0.00
GST	0.00
Gross Proceeds	100,000,000.00 ↻
Net Proceeds	100.000.000.00
VDate*	15/02/2013
Transaction Type	- ▾
Our Dealer	dev01@12dl2d.com ▾
Ctpy Dealer	
Narrative	1000354
Skip Holidays	☐

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.