

ICD Integration

[See the previous W5 version guide.](#)

PURPOSE

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

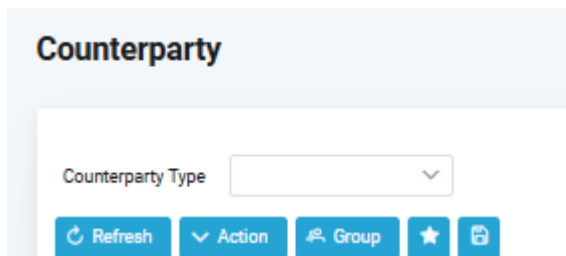
WHY IS THIS IMPORTANT?

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

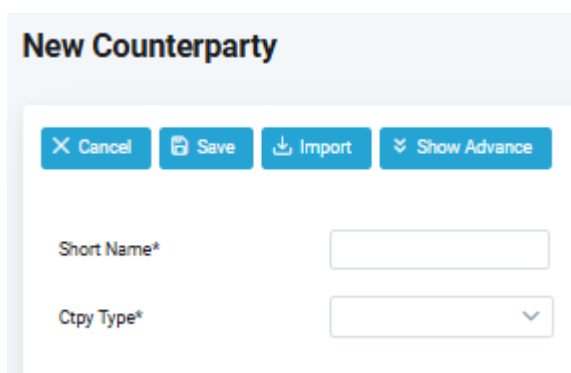
PROCEDURE

Counterparty Set Up

1. Select Set Up > Static > Counterparty.

A screenshot of a web application interface titled "Counterparty". It features a dropdown menu labeled "Counterparty Type". Below the dropdown is a row of five blue buttons: "Refresh" (with a circular arrow icon), "Action" (with a downward arrow icon), "Group" (with a magnifying glass icon), a star icon, and a trash can icon.

2. Click Action > New.

A screenshot of a web application interface titled "New Counterparty". At the top, there is a row of four blue buttons: "Cancel" (with an 'X' icon), "Save" (with a floppy disk icon), "Import" (with a download icon), and "Show Advance" (with a downward arrow icon). Below these buttons are two input fields. The first is labeled "Short Name*" and is a text box. The second is labeled "Ctpy Type*" and is a dropdown menu.

3. Short Name must be set up as: ICD
4. Ctpy Type must be: Broker.

New Counterparty

Cancel
Save
Import
Show Advance

Short Name*

Ctpy Type*

5. Click Save.

6. Tick on the checkbox beside N.

Counterparty

Counterparty Type

Refresh
Action
Group
Star
Save

Columns

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

7. Click Action > Approve . When a popup appears, click Yes.

Confirmation
×

Confirm approving selected item?

✓ Yes
✗ No

Portfolio Set Up

8. Select Set Up > Risk > Portfolio.

Portfolio

<input type="checkbox"/>	App? ↑↓	Short Name ↑↓	Gross Net ↑↓	Amortisation ↑↓	Entity Default ↑↓	Assigned Acct Cntr ↑↓
<input type="checkbox"/>		DEFAULT	Net	Constant Yield		TFS-SG
<input type="checkbox"/>		HEDGING	Net	Constant Yield		TFS-SG
<input type="checkbox"/>		STRATEGIC-TFS	Net	Constant Yield		TFS-SG
<input type="checkbox"/>		STRATEGIC-TGL	Net	Constant Yield		TGL-SG
<input type="checkbox"/>		TACTICAL	Net	Constant Yield		TFI-SG
<input type="checkbox"/>		TESTPort	Net	Constant Yield		
<input type="checkbox"/>		TL-HEDGE	Net	Constant Yield		TFS-SG

1-7 of 7 records << < 1 > >> 50 ▼

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

Amend Portfolio

☐ Check Compliance

Short Name*

Long Name*

Alternate Name*

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

Portfolio Preference

TESTPort

← Back

Preference ↑↓	Value ↑↓
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Divisions (D1/C1/P1,D2/C2/P2)	-
---	---

Exclude Accrual for Compliance Check	-
--	---

Exclude Cash for Compliance Check	-
---	---

Integration String	-
------------------------------------	---

11. Click on “Integration String” hyperlink.

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

Portfolio Preference

TESTPort

× Cancel

↻ Update

Integration String

Everest Base Camp 17,59

orderVerified_2095_13-Feb-2013_231228.csv - Excel						
FILE HOME INSERT PAGE LAYOUT FORMULAS DATA REVIEW VIEW						
G11						
	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

13. Click Update.

Portfolio Preference

TESTPort

← Back

Preference ↑↓	Value ↑↓
Divisions (D1/C1/P1,D2/C2/P2)	-
Exclude Accrual for Compliance Check	-
Exclude Cash for Compliance Check	-
Integration String	Everest Base Camp 17,598 ft

Security Set Up

14. Next go to Set Up > Static > Securities.

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

Security

Security Type* Money Market Fund Shortname List Exclude Inactive

Refresh Action Group

Columns

<input type="checkbox"/>	App? ↑↓	Security Type ↑↓	Shortname ↑↓	Fullname ↑↓	Status ↑↓
<input type="checkbox"/>		Money Market Fund	Amundi MMF IC	Amundi Money Market Fund - Short Term (GBP) (IC)	Active
<input type="checkbox"/>		Money Market Fund	MMF1	MMF1	Active

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

16. Click on the security , for example MMF1 that will integrate to ICD for daily prices and transactions.

Maintain Security Information

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

17. 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 Institi	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	GOLDCLR		IE0006948016		0.000000335	0.000122275	8885.755699	16	38		0.15 EUR
5	21-Feb-13	Morgan Stanley	N/A	N/A	N/A	MSFSLQJ		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

18. 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 Institi	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

19. 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](#) [Action](#) [Save](#) [Admin](#) [Star](#) [Print](#)

Security Price locked to 31 Jan 2013 and approved to 31 Jan 2013

[Columns](#)

Date	Ticker	Coy	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						

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

Transactions Imported from ICD

20. 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.

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q
1	TradeDate	EntityName	External AccountId	Account	TradeTicketId	OrderId	Transaction	Bloomberg	CUSIP	ISIN	EDOL	FundName	TransactionType	Currency	TransactionAmount	OrderNet	Creator
2	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
3																	

21. 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  of the Trade ID to see the transaction details.

New Investment

[Cancel](#)[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

Yield

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

admin@devent1.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.
13-Feb-2025	Lyra	Updated to W6 instructions and screenshots.