

# Import Risk Profile Tagging (W5)

[This version is superseded.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

## **PURPOSE**

This document shows the detailed procedures on how to import risk profile tagging for security and counterparty in CS Lucas system.

## **WHY IS THIS IMPORTANT?**

Risk profiles that are tagged to security and counterparty in the system can be used for setting up rules to check for compliance in the system.

## **PROCEDURE**

1. Risk profile tagging for counterparty and security can be imported via Counterparty or Security module. In this example, import from Security module will be shown. From the main menu, select Set Up > Static > Securities.

The screenshot shows the 'Security' module interface. At the top, there is a 'Security Type\*' dropdown menu and a 'Shortname' text input field. To the right, there is a 'List' dropdown menu set to 'Exclude' and an 'Inactive' dropdown menu. Below these are several buttons: 'Refresh', 'New', 'Delete', 'Approve', 'Group', a download icon, a star icon, and a lock icon. A table is displayed below the buttons with the following columns: 'App?' (with a dropdown arrow), 'Security Type' (with a dropdown arrow), 'Shortname' (with a dropdown arrow), 'Fullname' (with a dropdown arrow), and 'Status' (with a dropdown arrow). The table is currently empty, and the text 'No records found.' is displayed below it. At the bottom of the table, there is a pagination bar showing '50' records per page and navigation buttons for previous and next pages.

2. Choose Security Type from the dropdown.

3. Click Refresh.

## Security

Security Type\* Bond

Shortname

List Exclude Inactive

Refresh

New

Delete

Approve

Group



	App? <span>↕</span>	Security Type <span>↕</span>	Shortname <span>↕</span>	Fullname <span>↕</span>	Status <span>↕</span>
<input type="checkbox"/>		Bond	<u>Anglo Amer 4.125%</u>	Anglo Amer 4.125% 9/2022	Active
<input type="checkbox"/>		Bond	<u>Bond A 7% 7/2019</u>	Bond A 7% 7/2019	Active
<input type="checkbox"/>		Bond	<u>CBA 2.25% 12/18</u>	CBA 2.25% 12/2018	Active
<input type="checkbox"/>		Bond	<u>Lloyds Bank 2.75% 1</u>	Lloyds Bank 2.75% 12/2018	Active
<input type="checkbox"/>		Bond	<u>MCT 3.6% 24/8/20</u>	Mapletress Commercial Trust 3.6%4/8/2	Active
<input type="checkbox"/>		Bond	<u>SGS 0.5% 4/18</u>	SGS 0.5% 4/2018	Active
<input type="checkbox"/>		Bond	<u>SIA 3.22% 9/7/20</u>	Singapore Airlines Ltd 3.22% 9/7/2020	Active
<input type="checkbox"/>		Bond	<u>Starhub 3.08% 12/9/</u>	Starhub Ltd 3.08% 12/9/2022	Active
<input type="checkbox"/>		Bond	<u>UK Glits 3.15% 2/18</u>	UK Glits 3.15% 2/18	Active

1 50

4. Click on any one of the security short name.

## Maintain Security Information

[←](#) [Update](#) [Coupon](#) [Risk Profile](#) [Preference](#) [History](#)

Security Type	Bond
Shortname*	UK Glits 3.15% 2/18
Security Sub Type	Fixed Coupon
Full Name*	UK Glits 3.15% 2/18
Issuer	HM Government
Price Type*	Percent
Trade Ccy*	GBP
Holiday Ccy	GBP
Settlement T+*	2
Issue Date	15 Feb 2011
First Coupon Date	
MDate	15 Feb 2018
Status*	Active
PI Computation Method	
Lot Size	
Comments	

Price Feed Code

Vendor	Identifier
Bloomberg	
Reuters	
IDISIN	

5. Click Risk Profile.

Security

UK Glits 3.15% 2/18

←

Import

Risk Profile	Setting
<u>Alt Security Type</u>	Bonds
<u>Asset Class</u>	
<u>Counterparty Group</u>	
<u>Country Risk</u>	
<u>Credit Rating</u>	
<u>Group</u>	
<u>Group</u>	
<u>Grouped by Ctpy</u>	
<u>Grouped by Ctpy (excl. Cash Ctpy)</u>	
<u>Grouped by Risk Profile</u>	
<u>Issuer Group</u>	
<u>MM Counterparty</u>	
<u>Maturity Ladder</u>	
<u>Per Security</u>	
<u>Per Security Group</u>	
<u>Per Transaction</u>	
<u>Risk Profile</u>	
<u>S&amp;P Rating</u>	
<u>Sector</u>	
<u>Singapore GLC</u>	

6. Click Import. The Import Risk Profile Tagging screen displays.

Import Risk Profile Tagging

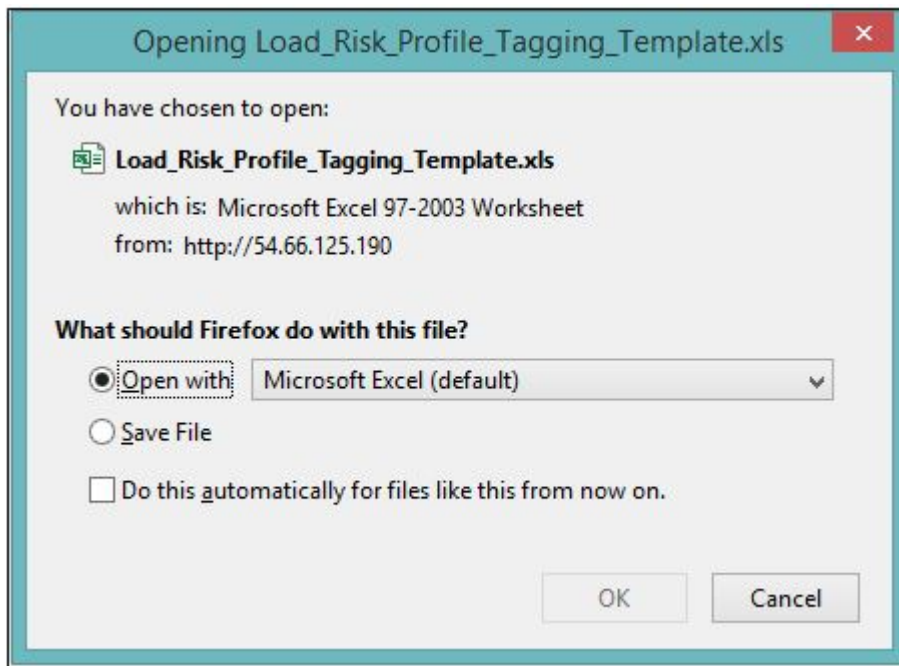
←

Template

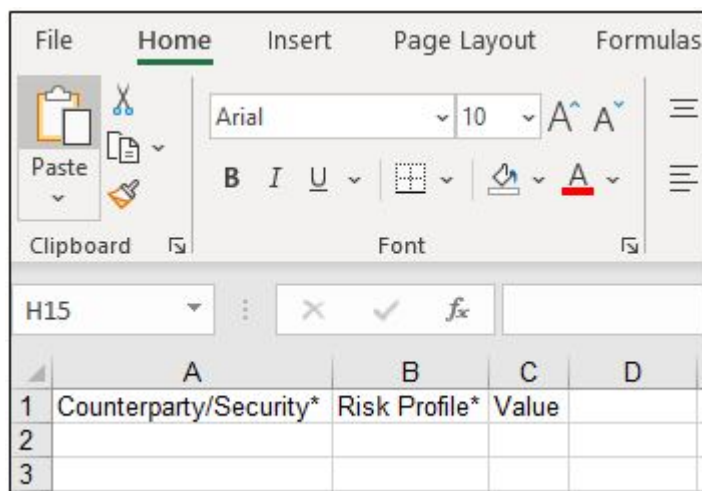
Read File ☐

ID	Counterparty/Security*	Risk Profile*	Value
No records found.			

7. Click Template to download CS Lucas template for importing risk profile tagging.



8. Save the file and open. An Excel sheet will be opened.



9. Fill out the sheet. Fields with asterisks (\*) are mandatory.

	A	B	C
1	Counterparty/Security*	Risk Profile*	Value
2	UK Glits 3.15% 2/18	Country Risk	United Kingdom
3	UK Glits 3.15% 2/18	Credit Rating	CCC
4			

10. Type in the counterparty short name or security short name for Counterparty/Security\* column.

11. Type in the risk profile and the value as set up in the

system.

12. Save the Excel file on the computer.

13. Go back to the Import Risk Profile Tagging screen, tick on Read File checkbox.

14. Click Choose File. Browse for the file saved in the computer.



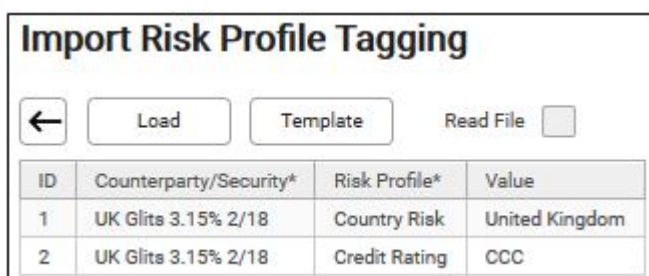
**Import Risk Profile Tagging**

← Template Read File ☒

File Read File Browse... Load\_Risk\_Profile\_Tagging\_Template.xls

ID	Counterparty/Security*	Risk Profile*	Value
No records found.			

15. Click Read File. The values inputted in the Excel File will display.



**Import Risk Profile Tagging**

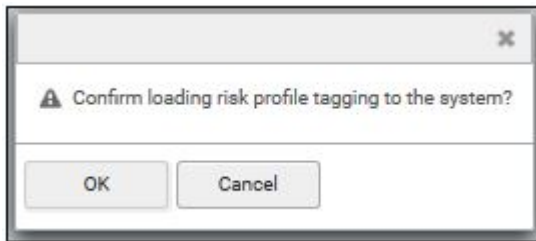
← Load Template Read File ☐

ID	Counterparty/Security*	Risk Profile*	Value
1	UK Glits 3.15% 2/18	Country Risk	United Kingdom
2	UK Glits 3.15% 2/18	Credit Rating	CCC

16. If there is an error, the user will be prompted with the rows to be corrected. To make corrections, go to the Excel file to make the necessary corrections and click Read File again.

17. If there is no error, click Load.

18. A popup appears to confirm, click OK.



19. A message saying that loading is successful will be displayed.

The risk profile tagging(s) has been successfully loaded.

20. Go back to the Security screen, tick on the checkbox beside the short name of the security imported.

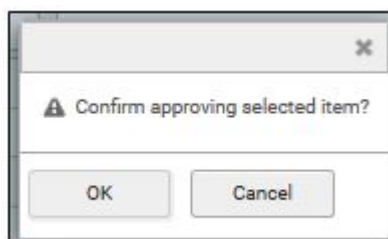
**Security**

Security Type\* Bond Shortname  List Exclude

Refresh New Delete Approve Group

	App?	Security Type	Shortname	Fullname	Status
<input checked="" type="checkbox"/>	N	Bond	<u>UK Glits 3.15% 2/18</u>	UK Glits 3.15% 2/18	Active
<input type="checkbox"/>		Bond	<u>Anglo Amer 4.125%</u>	Anglo Amer 4.125% 9/2022	Active

21. Click Approve. A popup appears to confirm, click OK.



22. To approve counterparty, navigate to Set Up > Static > Counterparty . Tick on the checkbox beside the short name of the counterparty imported. Click Approve.

## **FREQUENTLY ASKED QUESTIONS**

## **RELATED INFORMATION**

[Tagging Risk Profile](#)

[Compliance](#)

## **CHANGE HISTORY**

Date	By	Changes
22-Sep-2017	Clarissa	Created.
20-Aug-2018	Silpa	Updated step 1 and 22.
19-Nov-2019	Lyra	Updated Screenshots.