

Maintaining Basis Rates (W5)

[This version is superseded.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

PURPOSE

This document describes how to add and maintain basis rate in the system.

WHY IS THIS IMPORTANT?

Basis rate maintenance allows the basis rate for floating rate to be maintained in the CS Lucas system. Basis rate maintenance is also used in maintaining the lending and borrowing rate for intercompany transactions.

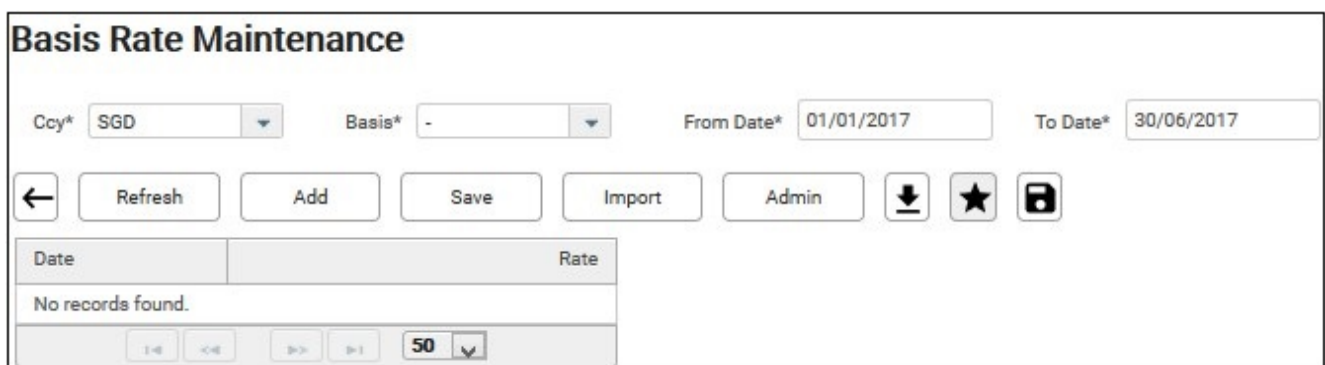
PROCEDURE

1. From the main menu, select Prices > Interest Rate.



The screenshot shows the 'Interest Rate Maintenance' interface. At the top, there are filters for 'Cpty Group*', 'Type*', 'Ccy*' (all dropdowns), 'Date*' (text input 'dd/mm/yyyy'), and 'Time Bucket*' (dropdown). Below these are buttons for 'Refresh', 'Save', 'Basis Rates', 'Import', and 'History', followed by download, star, and print icons. A table with columns 'Tenor' and 'Days' is shown, containing the message 'No records found.' The top right corner displays 'dev01' and a help icon.

2. From the Interest Rate Maintenance screen, click on Basis Rates. The screen below will be displayed.



The screenshot shows the 'Basis Rate Maintenance' interface. It features filters for 'Ccy*' (dropdown with 'SGD'), 'Basis*' (dropdown with '-'), 'From Date*' (text input '01/01/2017'), and 'To Date*' (text input '30/06/2017'). Below these are buttons for 'Refresh', 'Add', 'Save', 'Import', and 'Admin', followed by download, star, and print icons. A table with columns 'Date' and 'Rate' is shown, containing the message 'No records found.' At the bottom, there are pagination controls including '1<', '<<', '>>', '>1', a page number '50' in a box, and a dropdown arrow.

3. To add a new basis rate, click Add.

New Basis Rate Maintenance

← Save

Ccy*

Basis*

VDate*

Rate*

4. Fill in the fields. Choose the Currency (Ccy) from the dropdown.
5. Select Basis. This is user definable. For details on how to set up float basis, see [how to create user definable field](#).
6. Input the VDate or Value Date.
7. Type in the Rate.

New Basis Rate Maintenance

← Save

Ccy*

Basis*

VDate*

Rate*

8. Click Save.
9. From the Basis Rate Maintenance screen, select the Ccy, Basis, From Date and To Date and click Refresh to filter out the basis rate added.

Basis Rate Maintenance

Ccy* Basis* From Date* To Date*

Date	Rate
<u>24 Mar 2016</u>	<input type="text" value="2.500000"/>

10. From the same screen, the Rate may be amended as needed by changing the rate, then clicking Save.

11. If adding multiple basis rates, click Import and the Import Basis Rates screen will be displayed.

Import Basis Rates

☐

ID	Ccy*	Basis*	Date*	Rate*
No records found.				

12. Click Template to download the import template.

Opening Load_Basis_Rates_Template.xls

You have chosen to open:

Load_Basis_Rates_Template.xls
 which is: Microsoft Excel 97-2003 Worksheet
 from: http://54.66.125.190

What should Firefox do with this file?

☐ Open with

☒ Save File

☐ Do this automatically for files like this from now on.

13. Browse to the desired file location and click Save.

14. Open the saved Excel file.

A1				
	A	B	C	D
1	Ccy*	Basis*	Date*	Rate*
2				

15. Fill in the fields. Fields with an asterisk (*) are mandatory.

	A	B	C	D
1	Ccy*	Basis*	Date*	Rate*
2	SGD	FLOAT	30-Mar-16	3.5
3	SGD	Libor 3 mth	30-Mar-16	4
4	SGD	FLOAT	31-Mar-16	3.25

16. Once fields are filled out, save the import template.

17. Go back to the Import Basis Rates menu, click Read File checkbox.

Import Basis Rates

←
Template
Read File ☒

File
Read File
Browse...
No file selected.

ID	Ccy*	Basis*	Date*	Rate*
No records found.				

18. Click Choose File and search for the previously saved import template.

Import Basis Rates

←
Template
Read File ☒

File
Read File
Browse...
Load_Basis_Rates_Template.xls

ID	Ccy*	Basis*	Date*	Rate*
No records found.				

19. Click Read File. All the values entered in the Excel template will be displayed.

Import Basis Rates

←
Load
Template
Read File
☐

ID	Ccy*	Basis*	Date*	Rate*
1	SGD	FLOAT	30 Mar 2016	3.500000
2	SGD	Libor 3 mth	30 Mar 2016	4.000000
3	SGD	FLOAT	31 Mar 2016	3.250000

20. If there is an error, the system will prompt the user with the errors. In that case, edit the template on your drive, save and upload to the system again.

21. Click Load when no errors detected. When a popup appears, click OK.

×

⚠ Confirm loading Basis Rates data to the system?

OK
Cancel

22. You will see a successfully loaded message.

The Basis Rates has been successfully loaded.

23. To view the imported basis rates, select the Ccy, Basis, From Date and To Date as appropriate, and click Refresh to filter out the imported basis rates. Below is the screenshot for the FLOAT basis rates imported.

Basis Rate Maintenance

Ccy* SGD
Basis* FLOAT
From Date*

←
Refresh
Add
Save
Import
Ad

Date	Rate
<u>30 Mar 2016</u>	<input type="text" value="3.500000"/>
<u>31 Mar 2016</u>	<input type="text" value="3.250000"/>

1
50

Below is the screenshot for the Libor 3 mth basis rates imported.

Basis Rate Maintenance

Ccy* SGD Basis* Libor 3 mth

← Refresh Add Save Import

Date	Rate
<u>30 Mar 2016</u>	4.000000

1st << 1 >> 50 ▼

FREQUENTLY ASKED QUESTIONS

FAQ01. I am not able to access Basis Rate Maintenance.

Access rights 12513 Access Basis Rates are required to access the Basis Rate Maintenance screen. Please check with your administrator to obtain the rights.

RELATED INFORMATION

[Call/ Sweep Set Up](#)

CHANGE HISTORY

Date	By	Changes
15-Feb-2008	-	Created
28-Jul-2015	CS	Included section for FAQ
24-Mar-2016	Clarissa	Rewritten. Reformatted.
12-Jun-2016	Douglas	Proofread.
7-Oct-2016	TS	Updated Related Information.
21-Nov-2019	Lyra	Updated Screenshots.