

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[This version is superseded.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.

A screenshot of the 'Interest Rate Maintenance' web application interface. The title 'Interest Rate Maintenance' is at the top left, and 'dev01' with a help icon is at the top right. Below the title are five dropdown menus: 'Ctpy Group*', 'Type*', 'Ccy*', 'Date*' (with a 'dd/mm/yyyy' placeholder), and 'Time Bucket*'. A row of buttons follows: 'Refresh', 'Save', 'Basis Rates', 'Import', and 'History'. To the right of these buttons are three icons: a download arrow, a star, and a document. Below the buttons is a table with two columns, 'Tenor' and 'Days'. The table is currently empty, displaying the text 'No records found.'.

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

Basis Rate Maintenance

Ccy* Basis* From Date* To Date*

Date	Rate
No records found.	

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

New Basis Rate Maintenance

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

Ccy*

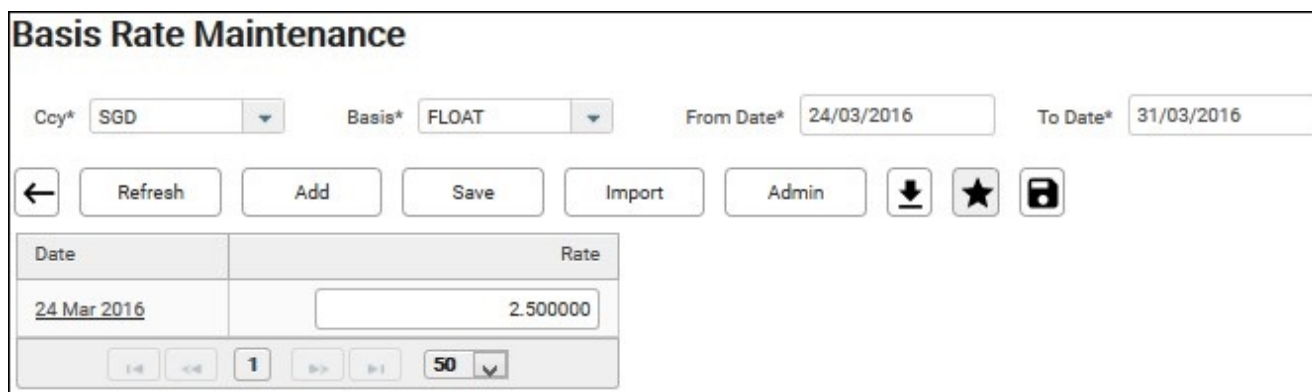
Basis*

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.



The screenshot shows the 'Basis Rate Maintenance' interface. At the top, there are dropdown menus for 'Ccy*' (set to SGD) and 'Basis*' (set to FLOAT), followed by date fields for 'From Date*' (24/03/2016) and 'To Date*' (31/03/2016). Below these are buttons for 'Refresh', 'Add', 'Save', 'Import', and 'Admin', along with icons for download, star, and save. A table below the buttons has two columns: 'Date' and 'Rate'. The first row shows '24 Mar 2016' and '2.500000'. At the bottom, there are pagination controls showing '1' of '50' items.

Date	Rate
24 Mar 2016	2.500000

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

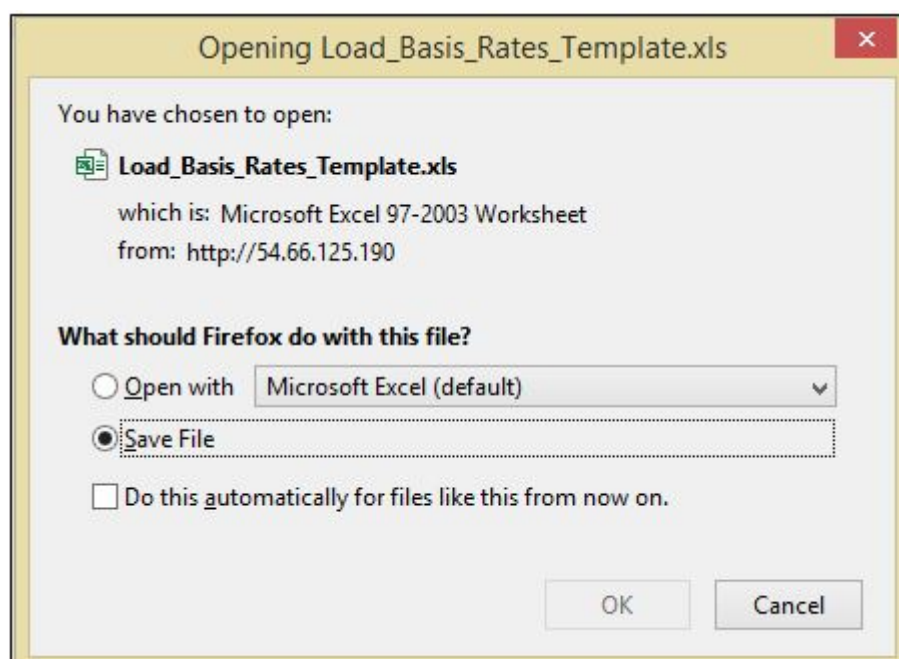
11. If adding multiple basis rates, click Import and the Import Basis Rates screen will be displayed.



The screenshot shows the 'Import Basis Rates' screen. It has a 'Template' button and a 'Read File' checkbox. Below is a table with columns: ID, Ccy*, Basis*, Date*, and Rate*. The table is empty, with the text 'No records found.' below it.

ID	Ccy*	Basis*	Date*	Rate*
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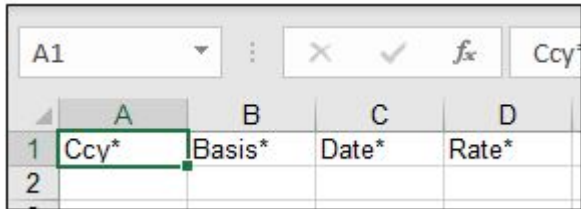
12. Click Template to download the import template.



The screenshot shows a Firefox dialog box titled 'Opening Load_Basis_Rates_Template.xls'. It informs the user that they have chosen to open a Microsoft Excel 97-2003 Worksheet from a specific URL. It asks 'What should Firefox do with this file?' and provides three options: 'Open with Microsoft Excel (default)', 'Save File' (which is selected), and 'Do this automatically for files like this from now on.' (which is unchecked). 'OK' and 'Cancel' buttons are at the bottom.

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

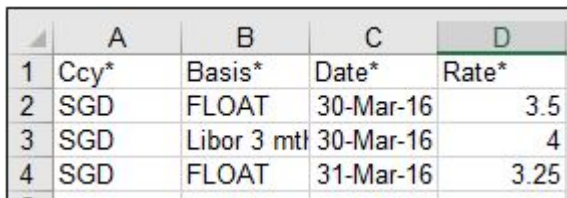
14. Open the saved Excel file.



The screenshot shows an Excel spreadsheet with columns A, B, C, and D. Row 1 contains the headers: Ccy*, Basis*, Date*, and Rate*. Row 2 is empty. The formula bar at the top shows 'Ccy*'.

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

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



The screenshot shows the completed Excel spreadsheet. Row 1 contains the headers: Ccy*, Basis*, Date*, and Rate*. Rows 2, 3, and 4 contain data: SGD, FLOAT, 30-Mar-16, 3.5; SGD, Libor 3 mth, 30-Mar-16, 4; and SGD, FLOAT, 31-Mar-16, 3.25.

	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.



The screenshot shows the 'Import Basis Rates' menu. It has a back arrow, a 'Template' button, and a 'Read File' checkbox which is checked. Below this, there is a 'File' section with a 'Read File' button, a 'Browse...' button, and the text 'No file selected.'. At the bottom, there is a table with columns ID, Ccy*, Basis*, Date*, and Rate*, and a row with the text 'No records found.'.

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

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



The screenshot shows the 'Import Basis Rates' menu. It has a back arrow, a 'Template' button, and a 'Read File' checkbox which is checked. Below this, there is a 'File' section with a 'Read File' button, a 'Browse...' button, and the text 'Load_Basis_Rates_Template.xls'. At the bottom, there is a table with columns ID, Ccy*, Basis*, Date*, and Rate*, and a row with the text 'No records found.'.

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
30 Mar 2016	4.000000

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.