Maintaining Basis Rates

See previous W5 version guide

PURPOSE

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

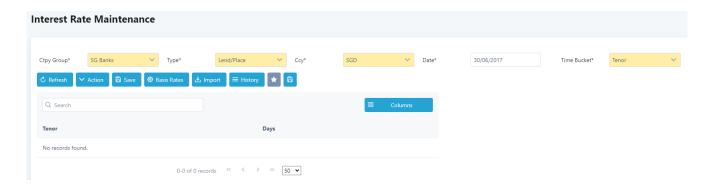
WHY IS THIS IMPORTANT?

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.

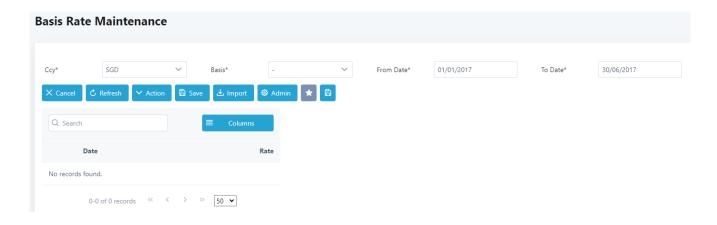
PROCEDURE



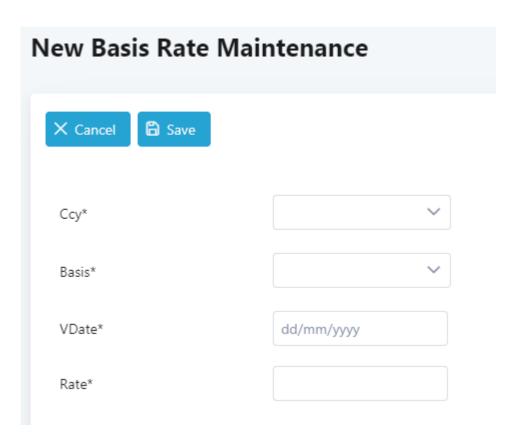
1. From the main menu, select Prices > Interest Rate.



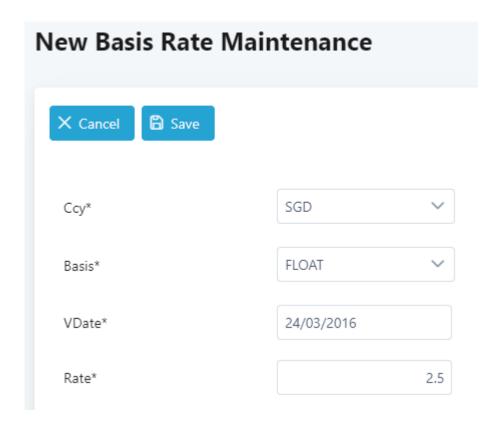
2. From the Interest Rate Maintenance screen, click on Basis Rates. The screen below will be displayed.



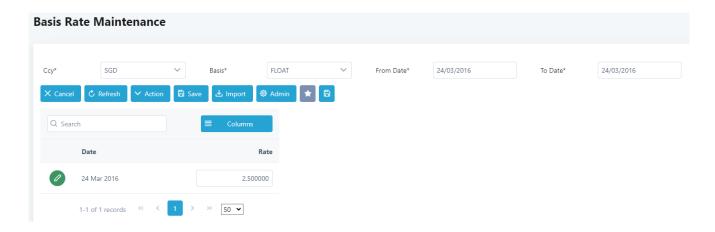
3. To add a new basis rate, click Action and select Add.



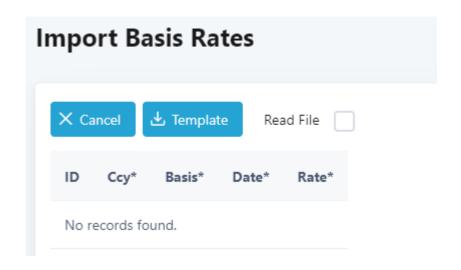
- 4. Fill in the fields. Choose the Currency (Ccy) from the dropdown.
- 5. Select Basis. This is user definable. For details on how to set up float basis, see how to create user definable field.
- 6. Input the VDate or Value Date.
- 7. Type in the Rate.



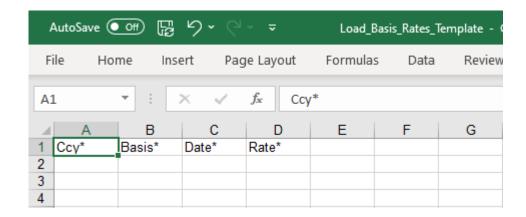
- 8. Click Save.
- 9. From the Basis Rate Maintenance screen, select the Ccy, Basis, From Date and To Date and click Refresh to filter out the basis rate added.



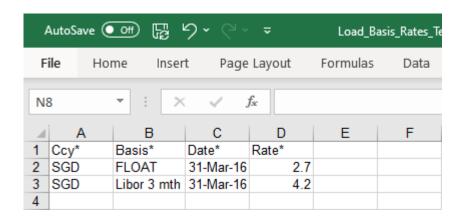
- 10. From the same screen, the Rate may be amended as needed by changing the rate, then clicking Save.
- 11. If adding multiple basis rates, click Import and the Import Basis Rates screen will be displayed.



- 12. Click Template to download the import template.
- 13. Browse to the desired file location and click Save.
- 14. Open the saved Excel file.



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



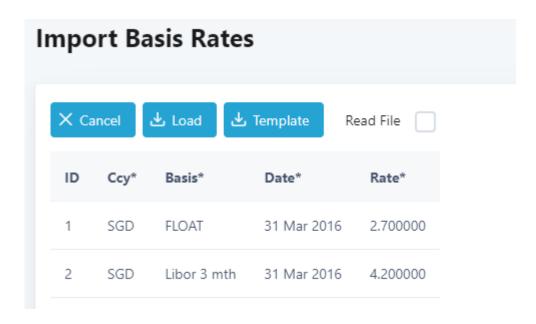
- 16. Once fields are filled out, save the import template.
- 17. Go back to the Import Basis Rates menu, click Read File checkbox.



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



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

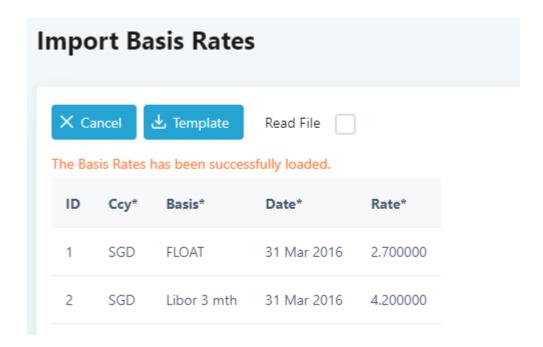


20. If there is an error, the system will prompt the user with the errors. In that case, edit the template on your drive, save and upload to the system again.

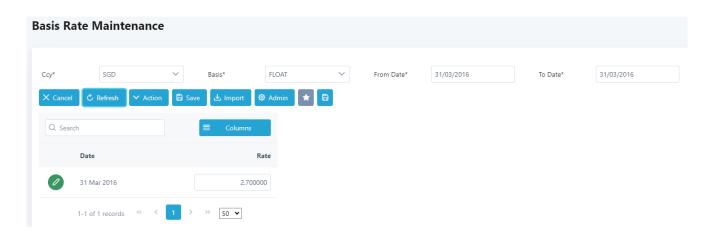
21. Click Load when no errors detected. When a popup appears, click Yes.



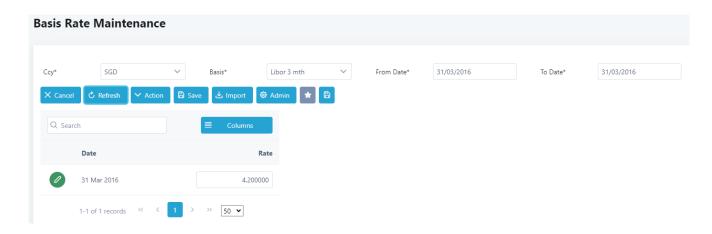
22. You will see a successfully loaded message.



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.



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



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	Ву	Changes
15-Feb-2008	-	Created.
28-Jul-2015	CS	Included section for FAQ.
24-Маг-2016	Clarissa	Reformatted. Rewritten.
12-Jun-2016	Douglas	Proofread.
7-Oct-2016	TS	Updated Related Information.
21-Nov-2019	Lyra	Updated screenshots.
7-Jul-2023	TS	Updated to W6 instructions and screenshots.