

Maintaining Basis Rates

[See previous W5 version guide](#)

PURPOSE

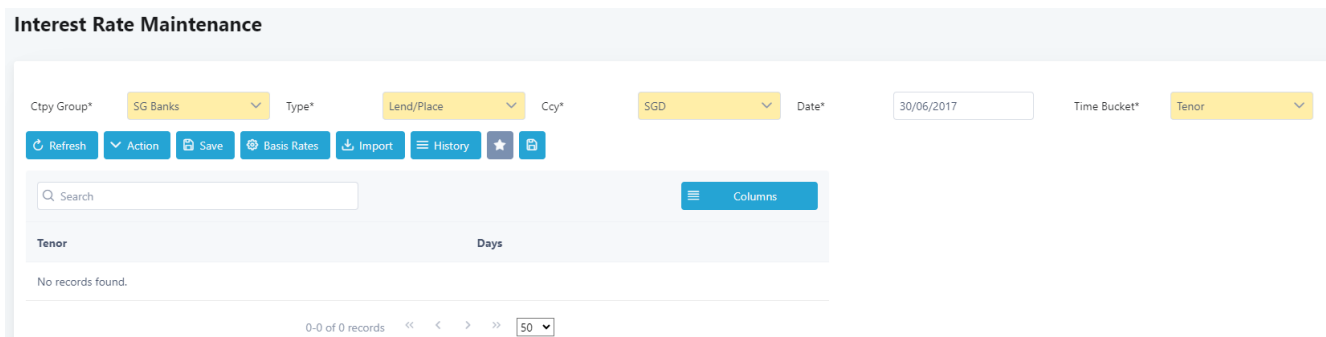
This document describes how to add and maintain basis rate in the system.

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.

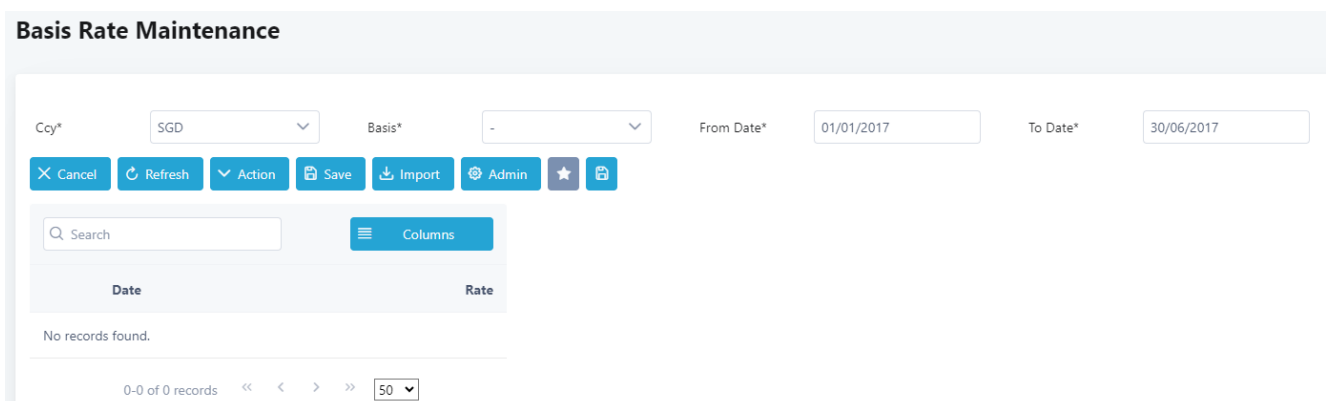
PROCEDURE

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



The screenshot shows the 'Interest Rate Maintenance' interface. At the top, there are filters for 'Ctpy Group*' (SG Banks), 'Type*' (Lend/Place), 'Ccy*' (SGD), 'Date*' (30/06/2017), and 'Time Bucket*' (Tenor). Below these are buttons for Refresh, Action, Save, Basis Rates, Import, History, and a star icon. A search bar with a magnifying glass icon and a 'Columns' button are also present. The main table area has headers 'Tenor' and 'Days' and displays 'No records found.' At the bottom, it shows '0-0 of 0 records' and a pagination control set to 50.

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*' (SGD), 'Basis*' (-), 'From Date*' (01/01/2017), and 'To Date*' (30/06/2017). The action buttons include Cancel, Refresh, Action, Save, Import, Admin, a star icon, and a document icon. There is a search bar and a 'Columns' button. The table headers are 'Date' and 'Rate', and it shows 'No records found.' The bottom of the screen displays '0-0 of 0 records' and a pagination control set to 50.

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

New Basis Rate Maintenance

✕ Cancel💾 Save

Ccy*

Basis*

VDate*

dd/mm/yyyy

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

✕ Cancel

💾 Save

Ccy*

SGD

Basis*

FLOAT

VDate*

24/03/2016

Rate*

2.5

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*

SGD

Basis*

FLOAT

From Date*

24/03/2016

To Date*

24/03/2016

✕ Cancel

↺ Refresh

⌵ Action

💾 Save

📄 Import

⚙ Admin

★

🔒

🔍 Search

☰ Columns

Date

Rate



24 Mar 2016

2.500000

1-1 of 1 records

<<

<

1

>

>>

50

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

✕ Cancel

↓ Template




Read File

☐

ID	Ccy*	Basis*	Date*	Rate*
----	------	--------	-------	-------

No records found.

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




AutoSave ☐ Off    Load_Basis_Rates_Template - C

FileHomeInsertPage LayoutFormulasDataReview

A1✕✓fxCcy*

	A	B	C	D	E	F	G
1	Ccy*	Basis*	Date*	Rate*			
2							
3							
4							

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

AutoSave Off    Load_Basis_Rates_Te						
File Home Insert Page Layout Formulas Data						
N8		✕ ✓ f _x				
	A	B	C	D	E	F
1	Ccy*	Basis*	Date*	Rate*		
2	SGD	FLOAT	31-Mar-16	2.7		
3	SGD	Libor 3 mth	31-Mar-16	4.2		
4						

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

checkbox.

Import Basis Rates

✕ Cancel

⬇️ Template

Read File ☒

File

✓ Read File

Choose File No file chosen

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

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

Import Basis Rates

✕ Cancel

⬇️ Template

Read File ☒

File

✓ Read File

Choose File 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

✕ Cancel

⬇️ Load

⬇️ Template

Read File ☐

ID	Ccy*	Basis*	Date*	Rate*
1	SGD	FLOAT	31 Mar 2016	2.700000
2	SGD	Libor 3 mth	31 Mar 2016	4.200000

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.

Confirmation



Confirm loading Basis Rates data to the system?

✓ Yes

✗ No

22. You will see a successfully loaded message.

Import Basis Rates

✗ Cancel

↓ Template

Read File

☐

The Basis Rates has been successfully loaded.

ID	Ccy*	Basis*	Date*	Rate*
1	SGD	FLOAT	31 Mar 2016	2.700000
2	SGD	Libor 3 mth	31 Mar 2016	4.200000

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* 31/03/2016 To Date* 31/03/2016

[Cancel](#)
[Refresh](#)
[Action](#)
[Save](#)
[Import](#)
[Admin](#)
[Star](#)
[Print](#)

[Columns](#)

Date	Rate
31 Mar 2016	2.700000

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

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

Basis Rate Maintenance

Ccy* SGD Basis* Libor 3 mth From Date* 31/03/2016 To Date* 31/03/2016

[Cancel](#)
[Refresh](#)
[Action](#)
[Save](#)
[Import](#)
[Admin](#)
[Star](#)
[Print](#)

[Columns](#)

Date	Rate
31 Mar 2016	4.200000

1-1 of 1 records << < 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	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.