

Maintaining Interest Rates

[See previous W5 version guide](#)

PURPOSE

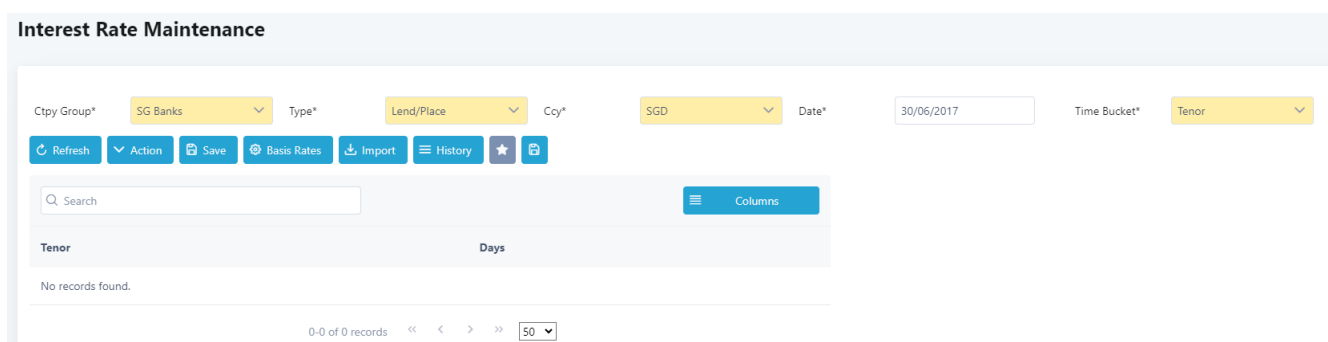
This document explains how to maintain interest rates from various counterparties for different tenor in CS Lucas system.

WHY IS THIS IMPORTANT?

This step allows interest rates from various counterparties to be captured in the system for monitoring purposes.

PROCEDURE

1. From the main menu, select Prices > Interest Rate. This will launch the Interest Rate Maintenance screen.



The screenshot shows the 'Interest Rate Maintenance' interface. At the top, there are several dropdown menus: 'Ctpy Group*' (set to 'SG Banks'), 'Type*' (set to 'Lend/Place'), 'Ccy*' (set to 'SGD'), 'Date*' (set to '30/06/2017'), and 'Time Bucket*' (set to '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 columns for 'Tenor' and 'Days'. Below the table, it says 'No records found.' At the bottom, there is a pagination bar showing '0-0 of 0 records' and a dropdown menu set to '50'.

2. To maintain the interest rates, select the counterparty group. In this example, SG Banks will be chosen. Note that this field requires setting up; to learn how to create counterparty group, click [here](#).

3. In the Type field, choose the transaction type whether Borrow/Loan or Lend/Place.

4. Choose the currency from the Ccy dropdown field.

5. Enter date.

6. In the Time Bucket field, select the user definable tenor.

Tenor needs to be set up under Time Bucket, to learn how to create time bucket, click [here](#).

7. Click Refresh. The screen displays the interest rates maintained for the selected counterparty group and tenor.

Note: Counterparty columns will be limited to 10 counterparties from the Counterparty Group member list and sorted by the short name of the counterparty.

Interest Rate Maintenance

Ctpy Group*
SG Banks

Type*

Lend/Place

Ccy*
SGD

Date*
17/07/2020

Time Bucket*
Tenor

Refresh

Action

Save

Basis Rates

Import

History

Search

Columns

Tenor	Days	BOTM-SG	CITI-SG	DBS-SG	MYB-SG	SCB-SG
1 Day	1					
1 Week	7					
2 Weeks	14					
3 Weeks	21					
1 Month	30					
2 Months	60					
3 Months	90					
6 Months	180					
1 Year	360					

1-9 of 9 records << < 1 > >> 50

8. To maintain the interest rates, type in the rates directly on the screen. In this example, the interest rate for DBS-SG for 1-month tenor will be added.

Interest Rate Maintenance


Ctpy Group* SG Banks Type* Lend/Place Ccy* SGD Date* 17/07/2020 Time Bucket* Tenor

Tenor	Days	BOTM-SG	CITI-SG	DBS-SG	MYB-SG	SCB-SG
1 Day	1	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
1 Week	7	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
2 Weeks	14	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
3 Weeks	21	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
1 Month	30	<input type="text"/>	<input type="text"/>	<input type="text" value="0.44"/>	<input type="text"/>	<input type="text"/>
2 Months	60	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
3 Months	90	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
6 Months	180	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
1 Year	360	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>

1-9 of 9 records << < 1 > >> 50

9. Click Save. A popup displays.

Confirmation

 Are you sure you want to save the interest rates?

10. Click Yes to confirm saving.

11. Interest rates are now saved and displayed on the screen.

Interest Rate Maintenance

Ctpy Group*
SG Banks
Type*
Lend/Place
Ccy*
SGD
Date*
17/07/2020
Time Bucket*
Tenor

Refresh
Action
Save
Basis Rates
Import
History

Search
Columns

Tenor	Days	BOTM-SG	CITI-SG	DBS-SG	MYB-SG	SCB-SG
1 Day	1					
1 Week	7					
2 Weeks	14					
3 Weeks	21					
1 Month	30			0.420000		
2 Months	60					
3 Months	90					
6 Months	180					
1 Year	360					

1-9 of 9 records
1
50

FREQUENTLY ASKED QUESTIONS

FAQ01. I cannot access and create the interest rates maintenance module.

Authorization is needed to maintain interest rates. Contact your administrator to grant you rights 12510 for Accessing Interest Rate Maintenance, 12512 for Saving Changes to Interest Rates, and 12516 for Refreshing Interest Rate.

RELATED INFORMATION

[Import Interest Rates](#)

CHANGE HISTORY

Date	By	Changes
15-Feb-2008	-	Created.
28-Jul-2015	CS	Included section for FAQ.
15-Feb-2016	Clarissa	Reformatted. Rewritten.
7-Jun-2016	Richard	Proofread.
21-Nov-2019	Lyra	Updated screenshots.
17-Jul-2020	TS	New enhancement on Interest Rate Maintenance screen for user definable tenor by setting up using time bucket. Updated instructions and screenshots.
5-Jul-2023	TS	Updated to W6 instructions and screenshots.