

Tagging Risk Profile (W5)

[This version is superseded.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

PURPOSE

This document shows the detailed procedures on tagging risk profile for counterparty and security in CS Lucas system.

WHY IS THIS IMPORTANT?

Risk profiles that are tagged to security and counterparty in the system can be used for setting up rules to check for compliance in the system.

PROCEDURE



1. Risk profile tagging can be done for counterparty and security. In this example, tagging security risk profile will be shown.
2. Select Set Up > Static > Securities.

Security

Security Type* Bond Shortname List Exclude Inactive

Refresh New Delete Approve Group Download Star Save

	App? ↕	Security Type ↕	Shortname ↕	Fullname ↕	Status ↕
No records found.					
1 < < < > > > 1 50 ▼					

3. Choose Security Type from the dropdown.

4. Click Refresh.

Security

Security Type* Bond Shortname List Exclude

Refresh New Delete Approve Group

	App?	Security Type	Shortname	Fullname	Status
☐		Bond	<u>Anglo Amer 4.125%</u>	Anglo Amer 4.125% 9/2022	Active
☐		Bond	<u>Bond A 7% 7/2019</u>	Bond A 7% 7/2019	Active
☐		Bond	<u>CBA 2.25% 12/18</u>	CBA 2.25% 12/2018	Active
☐		Bond	<u>Lloyds Bank 2.75% 1</u>	Lloyds Bank 2.75% 12/2018	Active
☐		Bond	<u>MCT 3.6% 24/8/20</u>	Mapletress Commercial Trust 3.6%4/8/2	Active
☐		Bond	<u>SGS 0.5% 4/18</u>	SGS 0.5% 4/2018	Active
☐		Bond	<u>SIA 3.22% 9/7/20</u>	Singapore Airlines Ltd 3.22% 9/7/2020	Active
☐		Bond	<u>Starhub 3.08% 12/9/</u>	Starhub Ltd 3.08% 12/9/2022	Active
☐		Bond	<u>UK Glits 3.15% 2/18</u>	UK Glits 3.15% 2/18	Active

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5. Click on the Shortname of the security to tag risk profile.

Maintain Security Information

←
Update
Coupon
Risk Profile
Preference

History

Security Type

Bond

Shortname*

UK Glits 3.15% 2/18

Security Sub Type

Fixed Coupon

Full Name*

UK Glits 3.15% 2/18

Issuer

HM Government

Price Type*

Percent

Trade Ccy*

GBP

Holiday Ccy

GBP

Settlement T+*

2

Issue Date

15 Feb 2011

First Coupon Date

MDate

15 Feb 2018

Status*

Active

PI Computation Method

Lot Size

Comments

Price Feed Code

Vendor	Identifier
Bloomberg	
Reuters	
IDISIN	

6. Click Risk Profile. The screen below displays. These risk profiles are user definable. To see how this is set up, see [Risk Profile Set Up](#).

Security

UK Glts 3.15% 2/18

←

Import

Risk Profile	Setting
<u>Alt Security Type</u>	Bonds
<u>Asset Class</u>	
<u>Counterparty Group</u>	
<u>Country Risk</u>	United Kingdom
<u>Credit Rating</u>	
<u>Group</u>	
<u>Group</u>	
<u>Grouped by Ctpy</u>	
<u>Grouped by Ctpy (excl. Cash Ctpy)</u>	
<u>Grouped by Risk Profile</u>	
<u>Issuer Group</u>	
<u>MM Counterparty</u>	
<u>Maturity Ladder</u>	
<u>Per Security</u>	
<u>Per Security Group</u>	
<u>Per Transaction</u>	
<u>Risk Profile</u>	
<u>S&P Rating</u>	
<u>Sector</u>	
<u>Singapore GLC</u>	

7. Click on the Risk Profile to tag. In this example, Credit Rating will be tagged.

Security Risk Profile

Security
UK Glits 3.15% 2/18

←
Import

Risk Profile	Setting
<u>Alt Security Type</u>	Bonds
<u>Asset Class</u>	
<u>Counterparty Group</u>	
<u>Country Risk</u>	United Kingdom
<u>Credit Rating</u>	
<u>Group</u>	
<u>Group</u>	
<u>Grouped by Ctpy</u>	
<u>Grouped by Ctpy (excl. Cash Ctpy)</u>	
<u>Grouped by Risk Profile</u>	
<u>Issuer Group</u>	
<u>MM Counterparty</u>	
<u>Maturity Ladder</u>	
<u>Per Security</u>	
<u>Per Security Group</u>	
<u>Per Transaction</u>	
<u>Risk Profile</u>	
<u>S&P Rating</u>	
<u>Sector</u>	
<u>Singapore GLC</u>	

Update

Credit Rating▼

8. Choose the credit rating from the dropdown list.

<u>Per Security</u>
<u>Per Security Group</u>
<u>Per Transaction</u>
<u>Risk Profile</u>
<u>S&P Rating</u>
<u>Sector</u>
<u>Singapore GLC</u>

AAA
⌵

BBB

CCC

DDD

EEE

Update

Credit Rating▼

9. Click Update.

10. Go back to Security screen by clicking Back Button.

11. Approve change by clicking on the checkbox beside the Shortname.

Security

Security Type* Bond
Shortname
List Exclude

Refresh
New
Delete
Approve
Group

	App? ↕	Security Type ↕	Shortname ↕	Fullname ↕	Status ↕
☒	N	Bond	UK Glits 3.15% 2/18	UK Glits 3.15% 2/18	Active
☐		Bond	Anglo Amer 4.125%	Anglo Amer 4.125% 9/2022	Active
☐		Bond	Bond A 7% 7/2019	Bond A 7% 7/2019	Active
☐		Bond	CBA 2.25% 12/18	CBA 2.25% 12/2018	Active
☐		Bond	Lloyds Bank 2.75% 1	Lloyds Bank 2.75% 12/2018	Active
☐		Bond	MCT 3.6% 24/8/20	Mapletress Commercial Trust 3.6%4/8/2	Active
☐		Bond	SGS 0.5% 4/18	SGS 0.5% 4/2018	Active
☐		Bond	SIA 3.22% 9/7/20	Singapore Airlines Ltd 3.22% 9/7/2020	Active
☐		Bond	Starhub 3.08% 12/9/	Starhub Ltd 3.08% 12/9/2022	Active

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12. Click Approve.

13. For tagging counterparty risk profile, navigate to Set Up > Static > Counterparty. Click on the counterparty short name. Then, follow the same instructions from step 6 to 9.

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[Set Up Security](#)

[Amend Counterparty](#)

[Import Risk Profile Tagging](#)

[Compliance](#)

CHANGE HISTORY

Date	By	Changes
15-Feb-2008	-	Created
22-Sep-2017	Clarissa	Reformatted. Rewritten.
20-Aug-2018	Silpa	Updated step 2 and 13.
19-Nov-2019	Lyra	Updated Screenshots.