

Tagging Risk Profile

[See previous W5 version 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* Shortname List Inactive

<input type="checkbox"/>	App? ↑↓	Security Type ↑↓	Shortname ↑↓	Fullname ↑↓	Status ↑↓
No records found.					

0-0 of 0 records << < > >>

3. Choose Security Type from the dropdown.
4. Click Refresh.

Security

Security Type*
Bond
Shortname
List
Exclude
Inactive

Refresh
Action
Group
Star
Save

Search
Columns

	App? ↑↓	Security Type ↑↓	Shortname ↑↓	Fullname ↑↓	Status ↑↓
<input type="checkbox"/>		Bond	Anglo Amer 4.125% 9/22	Anglo Amer 4.125% 9/2022	Active
<input type="checkbox"/>		Bond	CBA 2.25% 12/18	CBA 2.25% 12/2018	Active
<input type="checkbox"/>		Bond	Lloyds Bank 2.75% 12/18	Lloyds Bank 2.75% 12/2018	Active
<input type="checkbox"/>		Bond	SGS 0.5% 4/18	SGS 0.5% 4/2018	Active

1-4 of 4 records
<<
<
1
>
>>
50

5. Click on the Edit button of the security to tag risk profile.

Maintain Security Information

Cancel
Update
Coupon
Risk Profile
Preference
File/Note
History

Security Type

Bond

Shortname*

Anglo Amer 4.125% 9/22

Security Sub Type

Fixed Coupon

Full Name*

Anglo Amer 4.125% 9/202

Issuer

Anglo American Capital PI

Price Type*

Percent

Trade Ccy*

GBP

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

Anglo Amer 4.125% 9/22

✕ Cancel

⬇ Import

Risk Profile	Setting
Asset Class	
Grouped by Ctpy	
Grouped by Ctpy (excl. Cash Ctpy)	
Grouped by Risk Profile	
Investment Type	
Maturity Ladder	
Per Security	
Per Security Group	
Per Transaction	
Risk Profile	

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

Security Risk Profile

Security Anglo Amer 4.125% 9/22


✕ Cancel 📄 Import

Risk Profile	Setting
<u>Asset Class</u>	
<u>Grouped by Ctpy</u>	
<u>Grouped by Ctpy (excl. Cash Ctpy)</u>	
<u>Grouped by Risk Profile</u>	
<u>Investment Type</u>	
<u>Maturity Ladder</u>	
<u>Per Security</u>	
<u>Per Security Group</u>	
<u>Per Transaction</u>	
<u>Risk Profile</u>	

💾 Update

Investment Type

8. Choose the investment type from the dropdown list.

<u>Per Security</u>	
<u>Per Security Group</u>	
<u>Per Transaction</u>	
<u>Risk Profile</u>	
 Update	
Investment Type	<div>Bond Equity MMF</div>

9. Click Update.

Security Risk Profile

Security

Anglo Amer 4.125% 9/22

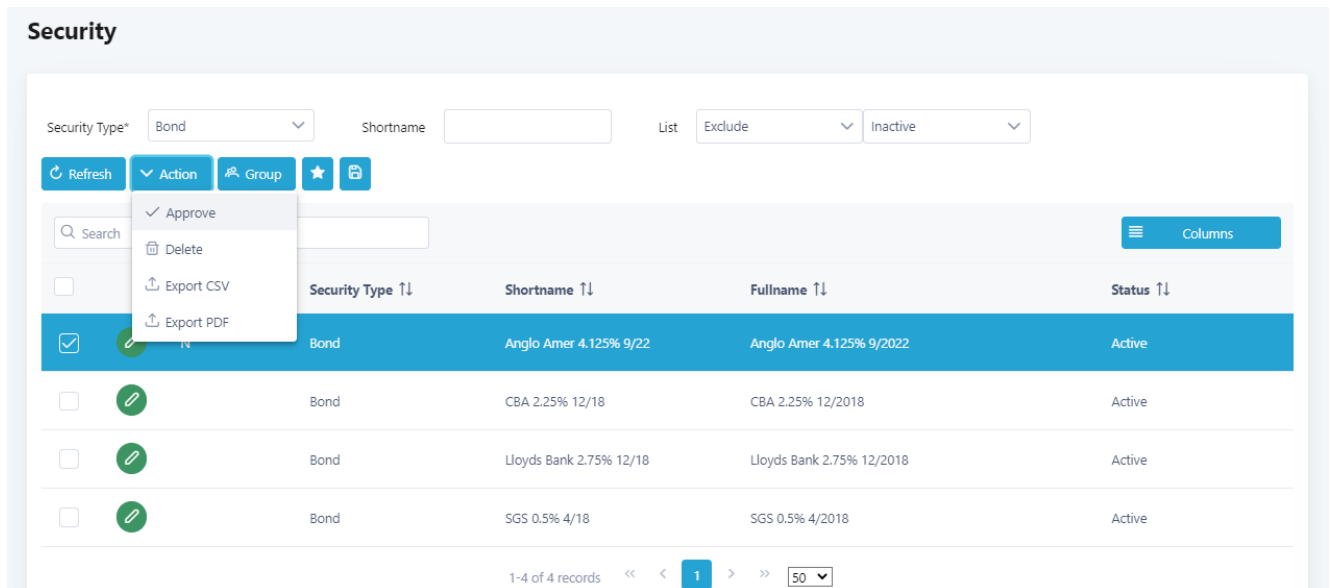
✕ Cancel

↓ Import

Risk Profile	Setting
<u>Asset Class</u>	
<u>Grouped by Ctpy</u>	
<u>Grouped by Ctpy (excl. Cash Ctpy)</u>	
<u>Grouped by Risk Profile</u>	
<u>Investment Type</u>	Bond
<u>Maturity Ladder</u>	
<u>Per Security</u>	
<u>Per Security Group</u>	
<u>Per Transaction</u>	
<u>Risk Profile</u>	

10. Click Cancel to go back to Security listing screen.

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



The screenshot shows the 'Security' listing screen. At the top, there are filters for 'Security Type*' (set to 'Bond'), 'Shortname', 'List' (set to 'Exclude'), and 'Inactive'. Below the filters are buttons for 'Refresh', 'Action', 'Group', and a star icon. A search bar is also present. The 'Action' dropdown menu is open, showing options: 'Approve', 'Delete', 'Export CSV', and 'Export PDF'. The table below has columns: 'Security Type', 'Shortname', 'Fullname', and 'Status'. It lists four securities, all of type 'Bond' and status 'Active'. The first security is 'Anglo Amer 4.125% 9/22'. The bottom of the screen shows pagination: '1-4 of 4 records' and a page number '1'.

Security Type	Shortname	Fullname	Status
Bond	Anglo Amer 4.125% 9/22	Anglo Amer 4.125% 9/2022	Active
Bond	CBA 2.25% 12/18	CBA 2.25% 12/2018	Active
Bond	Lloyds Bank 2.75% 12/18	Lloyds Bank 2.75% 12/2018	Active
Bond	SGS 0.5% 4/18	SGS 0.5% 4/2018	Active

12. Click Action and select 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.
10-Feb-2023	TS	Updated to W6 instructions and screenshots.