

System - FX and Interest Rate Scenarios Import

Format Descriptions

FX Rate Scenarios

FX Rate Not Per Period

#	Name	Type	Mandatory	Comment
1	Currency	char - 3	Yes	Currency ISO code.
2	Rate	decimal	Yes	

FX Rate Per Period

#	Name	Type	Mandatory	Comment
1	Date (from)	date	Yes	Date as of which the rate is valid.
2	Currency	char - 3	Yes	Currency ISO code.
3	Rate	decimal	Yes	

Interest Rate

Interest Rate Not Per Period

#	Name	Type	Mandatory	Comment
1	Currency	char - 3	Yes	Currency ISO code.
2	Days	integer	*	Number of days in the time range.
3	Time Range	char - 4	*	
4	Interest Rate	decimal	Yes	

* - Only one field is mandatory, depending on the scenario type (time range or not).

Interest Rate Per Period, No Multicurve

#	Name	Type	Mandatory	Comment
1	From	date	Yes	Date as of which the rate is valid.

#	Name	Type	Mandatory	Comment
2	Currency	char - 3	Yes	Currency ISO code.
3	Days	integer	*	Number of days in the time range.
4	Time Range	char - 4	*	
5	Interest Rate	decimal	Yes	

* - Only one field is mandatory, depending on the scenario type (time range or not).

Interest Rate Per Period, No Multicurve

#	Name	Type	Mandatory	Comment
1	From	date	Yes	Date as of which the rate is valid.
2	Currency	char - 3	Yes	Currency ISO code.
3	Days	integer	No	Number of days in the time range.
4	Time Range	char - 4	Yes	
5	Interest Rate	decimal	Yes	
6	Interest type	integer	Yes	0 = Discount 1 = Tenor
7	Tenor	char - 4	*	

* - If Interest type = 1 (Tenor), this field is mandatory. If Interest rate = 0 (Discount), this field must be empty.

Import Function

The import function is under **Import File** on **System > Market Data / Scenarios > Import**.

The import function processes files in standard text formats:

- ASCII
- Unicode

One file contains data about one specific scenario. That scenario must be set up in Coupa Treasury prior to the file import.

Each imported data set overwrites any existing data sets.

Format Rules

The file cannot contain any headers or format descriptions. Do not enclose text in quotation marks.

One file may contain multiple data sets. Each row contains exactly one data set.

- ASCII Code 13: carriage return shows the end of a data set.
- ASCII Code 10: new line shows the end of a data set.
- The last data set concludes by an end of file (EOF).

In the table above, the value for “char” shows how many characters is the maximum length for that field in the imported file.

For decimals, negative numbers are marked with a leading minus sign. There may be a space between the minus sign and the number. For values without decimal places, the decimal separator is optional:

- Example: 12345.99, -12345.00, 12345

Days and months are always 2-digit values, whereas years are 4 digits.

Date separator, date sequence, and file format must match your user settings.

- **Field Separator** – semicolon (;)
- **Decimal Separator** – period (.), comma (,), no thousands separators
- **Decimal:** Negative amounts must bblanks between the mius sign and the amount are allowede marked with a minus sign (-);
- **Integer** – No thousands or decimal separators
- **Date Separator** – slash (/), period (.), comma (,)
- **Date Sequence** – mdy, dmy, ymd

Example Data Sets

FX Rate Not Per Period

EUR;1

USO;1,20156

CHF;1,5751

FX Rate Per Period

11.10.2019;USD;1,2362

11.10.2019;JPY;135,19

11.10.2019;GBP;0,6887

Interest Rate Not Per Period

EUR;1;1D;2,156

EUR;7;1W;2,218

EUR;14;2W;2,496

Interest Rate Per Period, No Multi-Curve

11.10.2019;EUR;1;1D;2,156

11.10.2019;EUR;7;1W;2,218

11.10.2019;EUR;14;2W;2,496

Interest Rate Per Period, With Multi-Curve

11.10.2019;EUR;1;1D;2,156;0

11.10.2019;EUR;7;1W;2,218;0

11.10.2019;EUR;14;2W;2,496;0

11.10.2019;EUR;1;1D;2,056;1;3M
11.10.2019;EUR;7;1W;2,118;1;3M
11.10.2019;EUR;14;2W;2,396;1;3M

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