

Creating and Maintaining Swap Points (W5)

[This version is superseded.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

PURPOSE

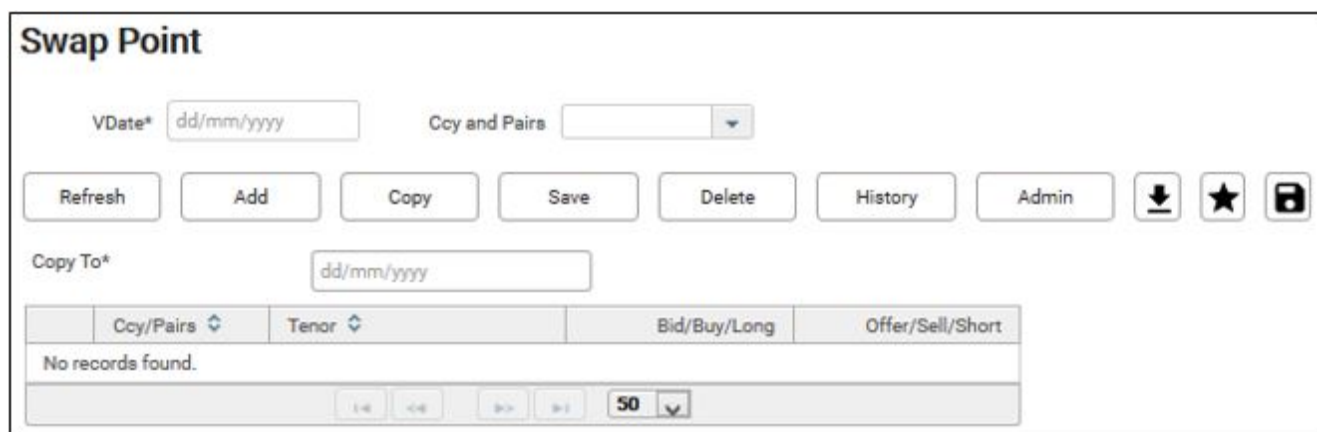
This document explains how to create and maintain swap points.

WHY IS THIS IMPORTANT?

Creating and maintaining swap points is important because they are used by the system for marked to market FX transactions.

PROCEDURE

1. Click Prices > Swap Points to get to this screen.



The screenshot shows the 'Swap Point' interface. At the top, there are search filters: 'VDate*' with a date input field (dd/mm/yyyy) and 'Ccy and Pairs' with a dropdown menu. Below these are several action buttons: 'Refresh', 'Add', 'Copy', 'Save', 'Delete', 'History', and 'Admin'. To the right of these buttons are three icons: a download arrow, a star, and a document. Below the buttons is a 'Copy To*' section with a date input field (dd/mm/yyyy). At the bottom, there is a table with columns: 'Ccy/Pairs', 'Tenor', 'Bid/Buy/Long', and 'Offer/Sell/Short'. The table currently displays 'No records found.' and has a pagination bar at the bottom showing '50' records per page.

2. Click Add to get to the New Swap Point screen.

New Swap Point

Ccy and Pairs*	<input type="text"/>
Date*	<input type="text" value="dd/mm/yyyy"/>
Tenor*	<input type="text"/>
Bid*	<input type="text"/>
Offer*	<input type="text"/>

3. Fill in the fields. In Ccy and Pairs, select the currency. In this example SGD will be chosen. Note that the maintenance of swap points is against USD.

4. Enter Date, Tenor, Bid, and Offer Rate.

New Swap Point

Ccy and Pairs*	<input type="text" value="SGD"/>
Date*	<input type="text" value="03/02/2016"/>
Tenor*	<input type="text" value="1 month"/>
Bid*	<input type="text" value="11"/>
Offer*	<input type="text" value="12"/>

5. Note that if the values entered in Ccy, Date, and Tenor match an existing record that will be replaced with this new one.

6. Click Save.

7. To amend swap points, change the VDate to the date that was entered when the swap points were first added. In this example, the previously added swap points will be amended, so enter 02/02/2016 in the VDate.

8. Click Refresh and the swap points created on 02/02/2016 will be displayed.

Swap Point

VDate* 03/02/2016 Ccy and Pairs

Refresh Add Copy Save Delete History Admin

Copy To*

	Ccy/Pairs	Tenor	Bid/Buy/Long	Offer/Sell/Short
<input type="checkbox"/>	SGD	1 month	11.000000	12.000000

1 50

9. The columns Bid/Buy/Long and Offer/Sell/Short can be changed by inputting the desired numbers.

10. Click Save.

11. The swap point data can also be copied to another date. In this example, the swap point data from 03/02/2016 will be copied to 18/10/2016. In the Copy To field, type in the date to where you want to copy the swap points.

Copy To*

12. Click Copy. A pop up box appears.

All the points in copy to date will be deleted and replace. Are you sure you want to continue.

OK Cancel

13. Click Ok. The VDate and the copied point will be displayed.

Swap Point

VDate* 18/10/2016
Ccy and Pairs

Refresh
Add
Copy
Save
Delete
History
Admin
Download
Star
Save

Copy To*
dd/mm/yyyy

	Ccy/Pairs	Tenor	Bid/Buy/Long	Offer/Sell/Short
<input type="checkbox"/>	SGD	1 month	11.000000	12.000000

1
50

14. To delete swap points, tick the box of the respective currency and tenor and click Delete.

RELATED INFORMATION

[Importing Swap Points](#)

[Swap Points Administration](#)

CHANGE HISTORY

Date	By	Changes
15-Feb-2008	-	Created
28-Jul-2015	CS	Included section for FAQ
02-Feb-2016	Clarissa	Reformatted. Rewritten.
8-Jun-2016	Richard	Proofread.
17-Oct-2016	Clarissa	Added steps in copy swap points.
18-Nov-2019	Lyra	Updated Screenshots.