

Creating and Maintaining Swap Points

[See previous W5 version 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.

Swap Point

VDate* Ccy and Pairs

 Refresh  Action  Copy  Save  History  Admin  

Copy To*

 Search

 Columns

Ccy/Pairs ↑↓

Tenor ↑↓

Bid/Buy/Long

Offer/Sell/Short

No records found.

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

2. Click on Action and select Add to get to the New Swap Point screen.

New Swap Point

 Cancel  Save  Import

Ccy and Pairs*

Date*

Tenor*

Bid*

Offer*

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

✕ Cancel

💾 Save

⬇️ Import

Ccy and Pairs*

SGD

Date*

01/02/2023

Tenor*

1 month

Bid*

20.5

Offer*

30.5

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 01/02/2023 in the VDate.

8. Click Refresh and the swap points created on 01/02/2023 will be displayed.

Swap Point

VDate*

01/02/2023

Ccy and Pairs



Refresh



Action



Copy



Save



History



Admin



Copy To*

dd/mm/yyyy



Search



Columns

Ccy/Pairs ↑↓

Tenor ↑↓

Bid/Buy/Long

Offer/Sell/Short



SGD

1 month

20.500000

30.500000

1-1 of 1 records



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 01/02/2023 will be copied to 02/02/2023. In the Copy To field, type in the date to where you want to copy the swap points.

Swap Point

VDate*

01/02/2023

Ccy and Pairs



Refresh

Action

Copy

Save

History

Admin



Copy To*

02/02/2023

Search

Ccy/Pai



SGD



February 2023



S	M	T	W	T	F	S
			1	2	3	4
5	6	7	8	9	10	11
12	13	14	15	16	17	18
19	20	21	22	23	24	25
26	27	28				

Current Date

Close



Columns

Offer/Sell/Short

30.500000

12. Click Copy. A pop up box appears.

Confirmation



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

Yes

No

13. Click Yes. The VDate and the copied swap points will be displayed.

Swap Point

VDate*

02/02/2023

Ccy and Pairs



Refresh

Action

Copy

Save

History

Admin



Copy To*

dd/mm/yyyy

Search



Columns

Ccy/Pairs ↑↓

Tenor ↑↓

Bid/Buy/Long

Offer/Sell/Short



SGD

1 month

20.500000

30.500000

1-1 of 1 records



1



50 ▾

14. To delete swap points, tick the box of the respective currency and tenor and click Action and 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.
2-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.
22-Jun-2023	TS	Updated to W6 instructions and screenshots.