

New Foreign Exchange Swap (W5)

[This version is superseded.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

PURPOSE

This document shows the detailed procedure in creating new foreign exchange swap.

WHY IS THIS IMPORTANT?

This allows capturing of Foreign Exchange Swap transactions in the system.

PROCEDURE



1. From the menu, select Transaction > Foreign Exchange.

Acct Cntr*

TFS-SG

Buy Ccy

TDate Fr

dd/mm/yyyy

Vdate Fr*

01/07/2017

Portfolio

FX Type

Include Deleted

CtpyID

Sell Ccy

TDate To

dd/mm/yyyy

Vdate To

Trade ID

Narrative

MTM Date

14/11/20

Refresh

New Outright

New Swap

Delete

Rollover

Update MTM

Confirm

Flag	Trade ID	Acct Cntr	CtpyID	TDate	VDate	BCcy	Buy Amount	SCcy	Sell Amount	Exchange Rate	Type	Narrative
No records found.												

<10

<5

50

>5

>10

50

2. Click New Swap.

New Foreign Exchange Swap

Acct Cntr*	TFS-SG	▼
TDate*	10/07/2017	
Near Date*	10/07/2017	
Far Date*	dd/mm/yyyy	
Transaction*	-	▼
Swap Ccy(Fix)*		▼
Swap Amt(Fix)*		
Against Ccy*	SGD	▼
Near Rate*		
Forward Points	0.000000	
Forward Rate		
Countervalue		
Forward Countervalue		
Facility*		▼ 
Ctpy ID		
Portfolio		▼
Show Advance Fields	☐	

Comparative Quotes

Counterparty		▼	Add	Remove	No records found
Rate					
Remarks					

- Fill in the fields. Those with asterisks (*) are mandatory.
- Accounting centre would have been defaulted to the user's accounting centre. If not, it would be left blank. Select the proper Accounting Centre from the dropdown.
- Input the TDate, Near Date and Far Date.

6. Choose if Buy or Sell in the Transaction field.
7. Choose the Swap currency from the dropdown.
8. Input the Swap Amount.
9. Select the Against Currency from the dropdown.
10. Input the Near Rate.
11. Input the forward points if any. By default is 0.
12. Click Refresh Button beside the Forward Rate field. The countervalue and forward countervalue will be populated.

New Foreign Exchange Swap

Acct Cntr*	TFS-SG	
TDate*	10/07/2017	
Near Date*	14/07/2017	
Far Date*	21/07/2017	
Transaction*	Buy	
Swap Ccy(Fix)*	USD	
Swap Amt(Fix)*	1,000,000.00	
Against Ccy*	SGD	
Near Rate*	1.234000	
Forward Points	0.000000	
Forward Rate	1.234000	⌂
Countervalue	1,234,000.00	
Forward Countervalue	1,234,000.00	
Facility*		⌂
Ctpy ID		
Portfolio		
Show Advance Fields	☐	

Comparative Quotes

Counterparty		Add	Remove	<table> <tr> <th></th> <th>Cou</th> </tr> <tr> <td colspan="2">No records fou</td> </tr> </table>		Cou	No records fou	
	Cou							
No records fou								
Rate								
Remarks								

13. Click Refresh Button beside the Facility field. The dropdown will be populated.

New Foreign Exchange Swap

←
Book

Acct Cntr*	TFS-SG	
TDate*	10/07/2017	
Near Date*	14/07/2017	
Far Date*	21/07/2017	
Transaction*	Buy	
Swap Ccy(Fix)*	USD	
Swap Amt(Fix)*	1,000,000.00	
Against Ccy*	SGD	
Near Rate*	1.234000	
Forward Points	0.000000	
Forward Rate	1.234000	
Countervalue	1,234,000.00	
Forward Countervalue	1,234,000.00	
Facility*		
Ctpy ID		
Portfolio		
Show Advance Fields		
Counterparty		Add
Rate		Remove
Remarks		

TFS - CITI-SG:FX
TFS - DBS-SG:FX
TFS - DBS-SG:FXSwap
TFS - TGL:FX

14. Choose the Facility to use. The Ctpy ID field will be populated.

15. Other fields are optional and can be skipped, but may be filled out as needed.

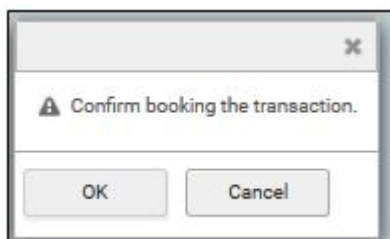
New Foreign Exchange Swap

Acct Cntr*	TFS-SG	
TDate*	10/07/2017	
Near Date*	14/07/2017	
Far Date*	21/07/2017	
Transaction*	Buy	
Swap Ccy(Fix)*	USD	
Swap Amt(Fix)*	1,000,000.00	
Against Ccy*	SGD	
Near Rate*	1.234000	
Forward Points	0.000000	
Forward Rate	1.234000	
Countervalue	1,234,000.00	
Forward Countervalue	1,234,000.00	
Facility*	TFS - DBS-SG:FX	Available:USD 70.35m (97.2%)
Ctpy ID	DBS-SG	
Portfolio		
Show Advance Fields	☐	

Comparative Quotes

Counterparty		Add	<table> <tr> <th></th> <th>Counterparty</th> <th>Rate</th> </tr> <tr> <td colspan="3">No records found.</td> </tr> </table>		Counterparty	Rate	No records found.		
	Counterparty	Rate							
No records found.									
Rate		Remove							
Remarks									

16. Click Book. A pop up will appear, click OK.



17. If the limits is breached, you will be prompted with message as below.

The limit is breached. If you have the appropriate access rights, click on the button below to proceed with the booking.

18. The amount maybe changed at this point, or if user has access rights and wish to proceed, then booking can be continued by clicking on Book button. Another popup appears, click OK.



19. The Foreign Exchange main menu will be displayed with the transaction booked.

Foreign Exchange

dev01

Acct Cntr* TFS-SG Buy Ccy TDate Fr dd/mm/yyyy Vdate Fr* 10/07/2017 Portfolio FX Type

CtpyID Sell Ccy TDate To dd/mm/yyyy Vdate To dd/mm/yyyy Trade ID Narrative

Refresh New Outright New Swap Delete Rollover Update MTM Confirm

	Flag	Trade ID	Acct Cntr	CtpyID	TDate	VDate	BCcy	Buy Amount	SCcy	Sell Amount	Exchange Rate	Type
☐	🚩🚩🚩	FRX100017.00	TFS-SG	DBS-SG	10 Jul 2017	21 Jul 2017	SGD	1,234,000.00	USD	1,000,000.00	1.234000	Foreign Exchange Swap
☐	🚩🚩🚩	FRX100016.00	TFS-SG	DBS-SG	10 Jul 2017	14 Jul 2017	USD	1,000,000.00	SGD	1,234,000.00	1.234000	Foreign Exchange Swap

20. Once booked, the swap can no longer be amended. To make changes, the swap should be deleted.

21. To delete, tick the checkboxes beside the trades to be changed/deleted. Note that since this is a swap, the trades will be deleted together.

Foreign Exchange

dev01

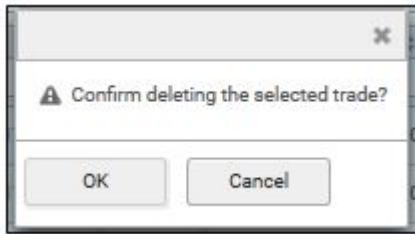
Acct Cntr* TFS-SG Buy Ccy TDate Fr dd/mm/yyyy Vdate Fr* 10/07/2017 Portfolio FX Type

CtpyID Sell Ccy TDate To dd/mm/yyyy Vdate To dd/mm/yyyy Trade ID Narrative

Refresh New Outright New Swap Delete Rollover Update MTM Confirm

	Flag	Trade ID	Acct Cntr	CtpyID	TDate	VDate	BCcy	Buy Amount	SCcy	Sell Amount	Exchange Rate	Type
☒	🚩🚩🚩	FRX100017.00	TFS-SG	DBS-SG	10 Jul 2017	21 Jul 2017	SGD	1,234,000.00	USD	1,000,000.00	1.234000	Foreign Exchange Swap
☒	🚩🚩🚩	FRX100016.00	TFS-SG	DBS-SG	10 Jul 2017	14 Jul 2017	USD	1,000,000.00	SGD	1,234,000.00	1.234000	Foreign Exchange Swap

22. Click Delete. A pop up appears, click OK.



FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[Launching Foreign Exchange](#)

CHANGE HISTORY

Date	By	Changes
10-Jul-2017	Clarissa	Created.
14-Nov-2019	Lyra	Updated Screenshots.