

New Foreign Exchange Swap

[See previous W5 version 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.

Foreign Exchange

Acct Cntr*
TFS-SG

Buy Ccy

TDate Fr
dd/mm/yyyy

Vdate Fr*
02/01/2023

Portfolio

FX Type

CtpyID

Sell Ccy

TDate To
dd/mm/yyyy

Vdate To
dd/mm/yyyy

Trade ID

Narrative

Refresh

Action

Rollover

Update MTM

Confirm

Search

Flag

Trade ID

Acct Cntr

CtpyID

TDate

VDate

BCcy

Buy Amount

SCcy

Sell Amount

Exchange Rate

Type

Narrative

No records found.

0-0 of 0 records

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2. Click Action and select New Swap.

New Foreign Exchange Swap

Acct Cntr*	TFS-SG
TDate*	19/04/2023
Near Date*	19/04/2023
Far Date*	dd/mm/yyyy
Transaction*	-
Swap Ccy(Fix)*	
Swap Amt(Fix)*	
Against Ccy*	SGD
Near Rate*	
Forward Points	0.000000
Forward Rate	Refresh
Countervalue	
Forward Countervalue	
Facility*	Refresh
Ctpy ID	
Portfolio	
Show Advance Fields	☐

Comparative Quotes

Counterparty		+
Rate		-
Remarks		

Counterparty	Rate	Remarks
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No records found.

3. Fill in the fields. Those with asterisks (*) are mandatory.

4. 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.

5. 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

✕ Cancel

📁 Book

Acct Cntr*

TFS-SG



TDate*

19/04/2023

Near Date*

28/04/2023

Far Date*

05/05/2023

Transaction*

Buy



Swap Ccy(Fix)*

USD



Swap Amt(Fix)*

1,000,000.00

Against Ccy*

SGD



Near Rate*

1.212300

Forward Points

0.000000

Forward Rate

1.212300



Countervalue

1,212,300.00

Forward Countervalue

1,212,300.00

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

The image shows a portion of a web form. On the left, there is a vertical grey bar. To its right, the form contains the following labels: 'Facility*', 'Ctpy ID', 'Portfolio', and 'Show Advance Fields'. The 'Facility*' field has a dropdown menu open, displaying four options: 'TFS - CITI-SG:FX', 'TFS - DBS-SG:FX', 'TFS - DBS-SG:FXSwap', and 'TFS - TGL:FX'. The dropdown menu has a blue header bar and a yellow selection bar at the top. A blue button with a circular arrow icon is located to the right of the dropdown menu.

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

✕ Cancel 📖 Book

Acct Cntr*

TFS-SG

▼

TDate*

19/04/2023

Near Date*

28/04/2023

Far Date*

05/05/2023

Transaction*

Buy

▼

Swap Ccy(Fix)*

USD

▼

Swap Amt(Fix)*

1,000,000.00

Against Ccy*

SGD

▼

Near Rate*

1.212300

Forward Points

0.000000

Forward Rate

1.212300

↻

Countervalue

1,212,300.00

Forward Countervalue

1,212,300.00

Facility*

TFS - DBS-SG:FXSwap

↻

Available:USD 2.50m (100.0%)

Ctpy ID

DBS-SG

Portfolio

▼

Show Advance Fields

☐

Comparative Quotes

Counterparty

▼

+

Rate

-

Remarks

Counterparty	Rate	Remarks
No records found.		

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

New Foreign Exchange Swap

✕ Cancel
📄 Book

Acct Cntr*	TFS-SG
TDate*	19/04/2023
Near Date*	28/04/2023
Far Date*	05/05/2023
Transaction*	Buy
Swap Ccy(Fix)*	USD

Confirmation

⚠ Confirm booking the transaction.

✓ Yes
✕ No

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

New Foreign Exchange Swap

✕ Cancel
📄 Book

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

Book

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.

New Foreign Exchange Swap

✕ Cancel
📄 Book

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

Book

Acct Cntr*	TFS-SG
TDate*	19/04/2023
Near Date*	28/04/2023
Far Date*	05/05/2023

Confirmation

⚠ Confirm booking the transaction that would result in limit breach.

✓ Yes
✕ No

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

booked.

Foreign Exchange

Acct Cntr*

TFS-SG

Buy Ccy

TDate Fr

dd/mm/yyyy

Vdate Fr*

02/01/2023

Portfolio

FX Type

CtpyID

Sell Ccy

TDate To

dd/mm/yyyy

Vdate To

dd/mm/yyyy

Trade ID

Narrative

Refresh

Action

Rollover

Update MTM

Confirm

Search

	Flag	Trade ID	Acct Cntr	CtpyID	TDate	VDate	BCcy	Buy Amount	SCcy	Sell Amount	Exchange Rate	Type	Nar
☐		FRX100044.00	TFS-SG	DBS-SG	19 Apr 2023	28 Apr 2023	USD	1,000,000.00	SGD	1,212,300.00	1,212,300	Foreign Exchange Swap	
☐		FRX100045.00	TFS-SG	DBS-SG	19 Apr 2023	5 May 2023	SGD	1,212,300.00	USD	1,000,000.00	1,212,300	Foreign Exchange Swap	

1-2 of 2 records

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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

Acct Cntr*

TFS-SG

Buy Ccy

TDate Fr

dd/mm/yyyy

Vdate Fr*

02/01/2023

Portfolio

FX Type

CtpyID

Sell Ccy

TDate To

dd/mm/yyyy

Vdate To

dd/mm/yyyy

Trade ID

Narrative

Refresh

Action

Rollover

Update MTM

Confirm

Search

+ New Swap

Delete

Export CSV

Export PDF

	Flag	Trade ID	Acct Cntr	CtpyID	TDate	VDate	BCcy	Buy Amount	SCcy	Sell Amount	Exchange Rate	Type	Na
☒		FRX100044.00	TFS-SG	DBS-SG	19 Apr 2023	28 Apr 2023	USD	1,000,000.00	SGD	1,212,300.00	1,212,300	Foreign Exchange Swap	
☒		FRX100045.00	TFS-SG	DBS-SG	19 Apr 2023	5 May 2023	SGD	1,212,300.00	USD	1,000,000.00	1,212,300	Foreign Exchange Swap	

1-2 of 2 records

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

Foreign Exchange

Acct Cntr*

TFS-SG

Buy Ccy

TDate Fr

dd/mm/yyyy

Vdate Fr*

02/01/2023

Portfolio

FX Type

CtpyID

Sell Ccy

TDate To

dd/mm/yyyy

Vdate To

dd/mm/yyyy

Trade ID

Narrative

Refresh

Action

Rollover

Update MTM

Confirm

Search

	Flag	Trade ID	Acct Cntr	CtpyID	TDate	VDate	BCcy	Buy Amount	SCcy	Sell Amount	Exchange Rate	Type	Nar
☒		FRX100044.00	TFS-SG	DBS-SG	19 Apr 2023	28 Apr 2023	USD	1,000,000.00	SGD	1,212,300.00	1,212,300	Foreign Exchange Swap	
☒		FRX100045.00	TFS-SG	DBS-SG	19 Apr 2023	5 May 2023	SGD	1,212,300.00	USD	1,000,000.00	1,212,300	Foreign Exchange Swap	

1-2 of 2 records

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Confirmation

Confirm deleting the selected trade?

Yes

No

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[Launching Foreign Exchange](#)

CHANGE HISTORY

Date	By	Changes
10-Jul-2017	Clarissa	Created.
14-Nov-2019	Lyra	Updated screenshots.
19-Apr-2023	TS	Updated to W6 instructions and screenshots.