

Tabela punktów swapowych

Obowiązuje w dniach 2018.12.24 - 2019.01.06. Opublikowane punkty swapowe są naliczane w minimalnym kroku notowań dla danego instrumentu.

| Instrument | Długa pozycja | Krótka pozycja |
|-------------------|----------------------|-----------------------|
| EURUSD.pro | -11.3078 | 6.4103 |
| CADCHF.pro | 3.0962 | -7.5565 |
| CADJPY.pro | 1.9045 | -5.9729 |
| CHFJPY.pro | -6.0116 | -0.2848 |
| EURCAD.pro | -12.1398 | 4.7847 |
| EURCHF.pro | -1.3471 | -4.9344 |
| EURGBP.pro | -4.6978 | 0.9435 |
| EURJPY.pro | -3.9966 | -1.6237 |
| GBPCAD.pro | -8.0113 | 0.2189 |
| GBPCHF.pro | 2.5928 | -9.2927 |
| GBPJPY.pro | 0.2115 | -6.1334 |
| GBPUSD.pro | -8.4774 | 3.3207 |
| USDCAD.pro | -0.1859 | -6.1706 |
| USDCHF.pro | 6.6296 | -12.0724 |
| USDJPY.pro | 5.3810 | -10.2268 |
| AUDCHF.pro | 3.2710 | -8.0495 |
| AUDCAD.pro | -2.1339 | -3.6016 |
| AUDJPY.pro | 2.1679 | -6.6395 |
| AUDNZD.pro | -3.9520 | -3.0742 |
| AUDUSD.pro | -3.0098 | -0.8971 |
| CHFPLN.pro | -3.8615 | 1.5464 |
| EURAUD.pro | -14.3961 | 5.6404 |

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|------------|-----------|----------|
| EURCZK.pro | -2.1365 | 0.7781 |
| EURHUF.pro | -1.4007 | -0.2111 |
| EURNOK.pro | -5.5080 | 0.7734 |
| EURNZD.pro | -15.8670 | 6.6393 |
| EURPLN.pro | -3.4282 | 1.3092 |
| EURSEK.pro | -2.5948 | -2.5239 |
| EURTRY.pro | -522.1352 | 288.7956 |
| GBPAUD.pro | -10.2967 | 0.9612 |
| GBPNZD.pro | -11.6254 | 1.7860 |
| GBPLN.pro | -2.2626 | 0.0157 |
| NZDJPY.pro | 2.3781 | -6.6210 |
| NZDUSD.pro | -2.5718 | -1.1348 |
| USDCZK.pro | -0.0948 | -1.0815 |
| USDHUF.pro | 1.0056 | -2.3999 |
| USDNOK.pro | 1.9140 | -6.0066 |
| USDPLN.pro | -0.0540 | -1.7784 |
| USDSEK.pro | 4.8275 | -9.2546 |
| USDTRY.pro | -417.9779 | 212.7214 |
| EURZAR.pro | -53.5202 | 9.2114 |
| USDZAR.pro | -35.9055 | -3.0333 |
| SILVER.pro | -1.1201 | 0.8121 |
| GOLD.pro | -9.5054 | 6.8889 |
| COPPER.pro | -0.4678 | 0.3390 |
| EURUSD.std | -13.1978 | 4.5202 |
| CADCHF.std | 1.8577 | -8.7951 |

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|------------|----------|----------|
| CADJPY.std | 0.4938 | -7.3838 |
| CHFJPY.std | -7.9100 | -2.1833 |
| EURCAD.std | -14.6690 | 2.2553 |
| EURCHF.std | -3.2269 | -6.8142 |
| EURGBP.std | -6.1842 | -0.5429 |
| EURJPY.std | -6.1377 | -3.7649 |
| GBPCAD.std | -10.8084 | -2.5785 |
| GBPCHF.std | 0.5140 | -11.3717 |
| GBPJPY.std | -2.1564 | -8.5015 |
| GBPUSD.std | -10.5677 | 1.2304 |
| USDCAD.std | -2.4161 | -8.4008 |
| USDCHF.std | 4.9723 | -13.7298 |
| USDJPY.std | 3.4929 | -12.1147 |
| AUDCHF.std | 2.0816 | -9.2390 |
| AUDCAD.std | -3.7344 | -5.2023 |
| AUDJPY.std | 0.8130 | -7.9944 |
| AUDNZD.std | -5.7085 | -4.8309 |
| AUDUSD.std | -4.2058 | -2.0931 |
| CHFPLN.std | -4.4900 | 0.9175 |
| EURAUD.std | -17.0296 | 3.0067 |
| EURCZK.std | -2.5667 | 0.3478 |
| EURHUF.std | -1.9395 | -0.7500 |
| EURNOK.std | -7.1361 | -0.8548 |
| EURNZD.std | -18.6427 | 3.8632 |
| EURPLN.std | -4.1372 | 0.6001 |

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|------------|-----------|----------|
| EURSEK.std | -4.3056 | -4.2350 |
| EURTRY.std | -527.2204 | 283.7073 |
| GBPAUD.std | -13.2092 | -1.9516 |
| GBPNZD.std | -14.6951 | -1.2843 |
| GBPPLN.std | -3.0465 | -0.7686 |
| NZDJPY.std | 1.0926 | -7.9065 |
| NZDUSD.std | -3.7065 | -2.2695 |
| USDCZK.std | -0.4741 | -1.4609 |
| USDHUF.std | 0.5305 | -2.8751 |
| USDNOK.std | 0.4785 | -7.4424 |
| USDPLN.std | -0.6792 | -2.4037 |
| USDSEK.std | 3.3189 | -10.7634 |
| USDTRY.std | -422.4597 | 208.2382 |
| EURZAR.std | -54.8778 | 7.8534 |
| USDZAR.std | -37.1027 | -4.2306 |
| SILVER.std | -1.2418 | 0.6903 |
| GOLD.std | -10.5386 | 5.8556 |
| COPPER.std | -0.5186 | 0.2882 |
| AUDCAD | -3.7344 | -5.2023 |
| AUDCHF | 2.0816 | -9.2390 |
| AUDJPY | 0.8130 | -7.9944 |
| AUDNZD | -5.7085 | -4.8309 |
| AUDUSD | -4.2058 | -2.0931 |
| CADCHF | 1.8577 | -8.7951 |
| CADJPY | 0.4938 | -7.3838 |

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|--------|-----------|----------|
| CHFJPY | -7.9100 | -2.1833 |
| CHFPLN | -44.9002 | 9.1749 |
| EURAUD | -17.0296 | 3.0067 |
| EURCAD | -14.6690 | 2.2553 |
| EURCHF | -3.2269 | -6.8142 |
| EURCZK | -25.6674 | 3.4780 |
| EURGBP | -6.1842 | -0.5429 |
| EURHUF | -19.3950 | -7.4999 |
| EURJPY | -6.1377 | -3.7649 |
| EURNOK | -71.3607 | -8.5484 |
| EURNZD | -18.6427 | 3.8632 |
| EURPLN | -41.3717 | 6.0012 |
| EURSEK | -43.0565 | -42.3502 |
| EURTRY | -527.2204 | 283.7073 |
| EURUSD | -13.1978 | 4.5202 |
| EURZAR | -548.7784 | 78.5342 |
| GBPAUD | -13.2092 | -1.9516 |
| GBPCAD | -10.8084 | -2.5785 |
| GBPCHF | 0.5140 | -11.3717 |
| GBPJPY | -2.1564 | -8.5015 |
| GBPPLN | -30.4648 | -7.6864 |
| GBPUSD | -10.5677 | 1.2304 |
| NZDJPY | 1.0926 | -7.9065 |
| NZDUSD | -3.7065 | -2.2695 |
| USDCAD | -2.4161 | -8.4008 |

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|------------|-----------|-----------|
| USDCHF | 4.9723 | -13.7298 |
| USDCZK | -4.7413 | -14.6091 |
| USDHUF | 5.3050 | -28.7512 |
| USDJPY | 3.4929 | -12.1147 |
| USDNOK | 4.7852 | -74.4237 |
| USDPLN | -6.7916 | -24.0368 |
| USDSEK | 33.1891 | -107.6340 |
| USDTRY | -422.4597 | 208.2382 |
| USDZAR | -371.0266 | -42.3063 |
| USDMXN | -53.8112 | -0.2519 |
| XAGUSD | -1.2418 | 0.6903 |
| XAUUSD | -10.5386 | 5.8556 |
| COPPER | -0.5186 | 0.2882 |
| AUDCAD.stp | -2.1339 | -3.6016 |
| AUDCHF.stp | 3.2710 | -8.0495 |
| AUDJPY.stp | 2.1679 | -6.6395 |
| AUDNZD.stp | -3.9520 | -3.0742 |
| AUDUSD.stp | -3.0098 | -0.8971 |
| CADCHF.stp | 3.0962 | -7.5565 |
| CADJPY.stp | 1.9045 | -5.9729 |
| CHFJPY.stp | -6.0116 | -0.2848 |
| CHFPLN.stp | -3.8615 | 1.5464 |
| EURAUD.stp | -14.3961 | 5.6404 |
| EURCAD.stp | -12.1398 | 4.7847 |
| EURCHF.stp | -1.3471 | -4.9344 |

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|------------|-----------|----------|
| EURGBP.stp | -4.6978 | 0.9435 |
| EURJPY.stp | -3.9966 | -1.6237 |
| EURNOK.stp | -55.0802 | 7.7344 |
| EURNZD.stp | -15.8670 | 6.6393 |
| EURPLN.stp | -3.4282 | 1.3092 |
| EURSEK.stp | -25.9477 | -25.2392 |
| EURTRY.stp | -522.1352 | 288.7956 |
| EURUSD.stp | -11.3078 | 6.4103 |
| GBPAUD.stp | -10.2967 | 0.9612 |
| GBPCAD.stp | -8.0113 | 0.2189 |
| GBPCHF.stp | 2.5928 | -9.2927 |
| GBPJPY.stp | 0.2115 | -6.1334 |
| GBPNZD.stp | -11.6254 | 1.7860 |
| GBPPLN.stp | -2.2626 | 0.0157 |
| GBPUSD.stp | -8.4774 | 3.3207 |
| NZDUSD.stp | -2.5718 | -1.1348 |
| USDCAD.stp | -0.1859 | -6.1706 |
| USDCHF.stp | 6.6296 | -12.0724 |
| USDHKD.stp | 6.5120 | -40.3744 |
| USDJPY.stp | 5.3810 | -10.2268 |
| USDNOK.stp | 19.1405 | -60.0660 |
| USDPLN.stp | -0.0540 | -1.7784 |
| USDSEK.stp | 48.2747 | -92.5459 |
| USDTRY.stp | -417.9779 | 212.7214 |
| XAGUSD.stp | -11.2005 | 8.1211 |

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|------------|----------|---------|
| XAUUSD.stp | -95.0536 | 68.8894 |
| 3M | -2.6992 | -0.0245 |
| AMAZON | -21.9063 | -0.1990 |
| AIG | -0.5163 | -0.0047 |
| APPLE | -2.2764 | -0.0207 |
| AT&T | -0.4161 | -0.0038 |
| BABA | -2.0514 | -0.0186 |
| BOEING | -4.3872 | -0.0398 |
| CHEVRON | -1.5667 | -0.0142 |
| CISCO | -0.6304 | -0.0057 |
| CITI | -0.7573 | -0.0069 |
| COCACOLA | -0.6791 | -0.0062 |
| EBAY | -0.3979 | -0.0036 |
| EXXONM | -1.0407 | -0.0095 |
| FACEBOOK | -1.9826 | -0.0180 |
| GE | -0.0977 | -0.0009 |
| GMOTORS | -0.4831 | -0.0044 |
| GOOGLE | -14.4742 | -0.1315 |
| IBM | -1.6504 | -0.0150 |
| INTEL | -0.6586 | -0.0060 |
| J&J | -1.8277 | -0.0166 |
| JPMORGAN | -1.3808 | -0.0125 |
| MCDONALD | -2.5231 | -0.0229 |
| MICROSFT | -1.4591 | -0.0133 |
| PFIZER | -0.6034 | -0.0055 |

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|-------------|---------|---------|
| P&G | -1.3301 | -0.0121 |
| STBUCKS | -0.8991 | -0.0082 |
| WALMART | -1.2642 | -0.0115 |
| GOLDMAN | -2.3780 | -0.0216 |
| UPS | -1.3578 | -0.0123 |
| ALCOA | -0.3938 | -0.0036 |
| AMERICANEXP | -1.4553 | -0.0132 |
| BOA | -0.3369 | -0.0031 |
| CATERPILLAR | -1.7450 | -0.0159 |
| SNAP | -0.0815 | -0.0007 |
| DISNEY | -1.5443 | -0.0140 |
| FORD | -0.1173 | -0.0011 |
| FEDEX | -2.5337 | -0.0230 |
| HARLEY-DAVI | -0.4776 | -0.0043 |
| HP | -0.1957 | -0.0018 |
| NIKE | -0.9984 | -0.0091 |
| PEPSI | -1.5683 | -0.0142 |
| PM | -1.1358 | -0.0103 |
| TWITTER | -0.4936 | -0.0045 |
| VISA | -1.8594 | -0.0169 |
| PAYPAL | -1.1826 | -0.0107 |
| TESLA | -5.0322 | -0.0457 |
| NETFLIX | -3.6708 | -0.0334 |
| BASF | -3.4577 | -4.8131 |
| DTELEKOM | -0.8881 | -1.2370 |

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| ALLIANZ | -10.2459 | -14.2640 |
| BAYER | -3.7033 | -5.1567 |
| BEIERSDO | -5.3802 | -7.4925 |
| DAIMLERC | -2.7804 | -3.8707 |
| DBANK | -0.4507 | -0.6277 |
| SIEMENS | -5.8517 | -8.1472 |
| LUFTHANS | -1.1041 | -1.5381 |
| CECONOMY | -0.2097 | -0.2921 |
| ADIDAS | -10.9595 | -15.2598 |
| BMW | -4.3275 | -6.0255 |
| COMMERZBANK | -0.3743 | -0.5212 |
| CONTINENTAL | -7.1331 | -9.9375 |
| HENKEL | -5.6775 | -7.9079 |
| RWE | -1.1389 | -1.5870 |
| THYSSEN | -0.9099 | -1.2669 |
| VOLKSWAGEN | -8.5005 | -11.8409 |
| BARCLAYS | -1.3773 | -0.7551 |
| GSK | -13.1023 | -7.1809 |
| M&S | -2.2601 | -1.2395 |
| RBS | -1.8592 | -1.0193 |
| ROLLS-ROYCE | -7.1325 | -3.9105 |
| RIOTINTO | -33.0787 | -18.1316 |
| SHELL | -20.6543 | -11.3207 |
| STAN | -5.2158 | -2.8592 |
| TESCO | -1.7000 | -0.9318 |

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|-------------|----------|----------|
| UNILEVER | -37.8795 | -20.7599 |
| VODAFONE | -1.4300 | -0.7838 |
| SANTANDER | -0.2356 | -0.3281 |
| TELEFONICA | -0.4571 | -0.6364 |
| BBVA | -0.2747 | -0.3825 |
| IBERDOLA | -0.4134 | -0.5758 |
| REPSOL | -0.8614 | -1.1994 |
| CAIXABANK | -0.1967 | -0.2739 |
| REDELECTRIC | -1.1839 | -1.6488 |
| GRIFOLS | -1.3697 | -1.9083 |
| BANKINTER | -0.4257 | -0.5929 |
| MAPFRE | -0.1385 | -0.1929 |
| ACS | -1.9335 | -2.6931 |
| AMADEUS | -3.5744 | -4.9788 |
| INDITEX | -1.3808 | -1.9228 |
| ACERINOX | -0.5013 | -0.6993 |
| AENA | -8.1521 | -11.3519 |
| BANKIA | -0.1611 | -0.2245 |
| IAG | -0.3903 | -0.5436 |
| SACYR | -0.0958 | -0.1339 |
| TECNICAS | -1.3569 | -1.8929 |
| BOGDANKA | -0.6318 | -0.1319 |
| BUDIMEX | -1.4178 | -0.2964 |
| CCC | -2.2004 | -0.4578 |
| MBANK | -4.8115 | -1.0014 |

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| ASSECOPL | -0.5331 | -0.1109 |
| SANTANDERPL | -4.1264 | -0.8595 |
| EUROCASH | -0.2031 | -0.0423 |
| KGHM | -1.0226 | -0.2127 |
| LOTOS | -0.9791 | -0.2036 |
| MILLENNI | -0.1041 | -0.0217 |
| NETIA | -0.0549 | -0.0115 |
| ORANGEPL | -0.0542 | -0.0113 |
| PEKAO | -1.2114 | -0.2519 |
| PGE | -0.1203 | -0.0250 |
| PGNIG | -0.0783 | -0.0163 |
| PKNORLEN | -1.2403 | -0.2578 |
| PKOBP | -0.4625 | -0.0961 |
| CDPROJEKT | -1.5970 | -0.3322 |
| PZU | -0.4996 | -0.1039 |
| CYFRPLST | -0.2586 | -0.0538 |
| ALIOR | -0.6363 | -0.1324 |
| HANDLOWY | -0.7872 | -0.1642 |
| CIECH | -0.5342 | -0.1113 |
| INGBSK | -2.1324 | -0.4439 |
| JSW | -0.7520 | -0.1565 |
| PKPCARGO | -0.5030 | -0.1053 |
| TAURON | -0.0259 | -0.0054 |
| LPP | -87.2803 | -18.1778 |
| ASHR.ETF | -0.3170 | -0.0029 |

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|----------|---------|---------|
| DBA.ETF | -0.2385 | -0.0022 |
| DBC.ETF | -0.2127 | -0.0019 |
| EEM.ETF | -0.5482 | -0.0050 |
| EFA.ETF | -0.8315 | -0.0076 |
| EWA.ETF | -0.2760 | -0.0025 |
| EWV.ETF | -0.5541 | -0.0050 |
| EWY.ETF | -0.8081 | -0.0073 |
| EWZ.ETF | -0.5273 | -0.0048 |
| FXI.ETF | -0.5660 | -0.0051 |
| GLD.ETF | -1.6118 | -0.0146 |
| HYG.ETF | -1.1446 | -0.0104 |
| IVV.ETF | -3.6119 | -0.0328 |
| IYR.ETF | -1.1062 | -0.0100 |
| OIH.ETF | -0.2158 | -0.0020 |
| SLV.ETF | -0.1883 | -0.0017 |
| SPY.ETF | -3.5859 | -0.0326 |
| SSO.ETF | -1.3837 | -0.0126 |
| SVXY.ETF | -0.6300 | -0.0057 |
| TBT.ETF | -0.5120 | -0.0047 |
| VNQ.ETF | -1.0966 | -0.0100 |
| VXX.ETF | -0.5581 | -0.0051 |
| XHB.ETF | -0.4560 | -0.0041 |
| XLB.ETF | -0.7071 | -0.0064 |
| XLE.ETF | -0.8546 | -0.0078 |
| XLF.ETF | -0.3336 | -0.0030 |

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| XLI.ETF | -0.9230 | -0.0084 |
| XLP.ETF | -0.7501 | -0.0068 |
| XLU.ETF | -0.7818 | -0.0071 |
| XLV.ETF | -1.2247 | -0.0111 |
| XLY.ETF | -1.4083 | -0.0128 |
| BITCOIN | -66.5914 | -23.8208 |
| BTCUSD | -228.3519 | -185.6228 |
| ETHUSD | -60.0735 | -48.8315 |
| LTCUSD | -19.1634 | -15.6137 |
| BCHUSD | -5.6184 | -4.5832 |
| XRPUSD | -20.2292 | -16.4512 |

Maksymalna wielkość marży na stopę procentową przy kalkulacji punktów swapowych została określona w Tabeli Opłat i Prowizji dla danej usługi. Do ustalenia w/w Punktów Swapowych TMS Brokers zastosował marżę w wysokości:

| TMS | |
|---|--------|
| Wysokość prowizji na stopy procentowe uwzględniana przy kalkulacji punktów swapowych | |
| EURTRY, USDTRY, EURZAR, USDZAR, USDMXN, EURTRY.stp, USDTRY.stp, EURTRY.pro, USDTRY.pro, EURZAR.pro, USDZAR.pro, EURTRY.std, USDTRY.std, EURZAR.std, USDZAR.std, | 4,00% |
| Akcje i ETF'y | 2,50% |
| Pozostałe FX + FX(.std) oraz COPPER, XAGUSD, XAUUSD, COPPER.std, GOLD.std, SILVER.std | 0,65% |
| Pozostałe FX (.pro) + FX (.stp), XAGUSD.stp, XAUUSD.stp, COPPER.pro, GOLD.pro, SILVER.pro | 0.35% |
| BITCOIN | 5,00% |
| BTCUSD, ETHUSD, LTCUSD, BCHUSD, XRPUSD | 23,00% |

Wzory na obliczanie punktów swapowych CFD opartych o waluty, kryptowaluty, złoto, srebro oraz miedź (punkty swapowe dla CFD opartych o wartość kryptowalut, złota,

srebra oraz miedzi są wyliczane w oparciu formułę właściwą dla wyznaczania punktów swapowych dla instrumentów o charakterze walutowym, z takim jednak zastrzeżeniem, że oprocentowanie wyznaczone jest tylko dla jednej waluty, w której kwotowany jest instrument bazowy).

$$long\ swap = -(kurs\ spot_{BID} \times \frac{(1 + (stopa\ \% waluty\ kwotowanej_{ASK} + marża) \times \frac{1}{T})}{(1 + (stopa\ \% waluty\ bazowej_{BID} - marża) \times \frac{1}{T})} - kurs\ spot_{BID}) \times mnożnik$$

$$short\ swap = (kurs\ spot_{ASK} \times \frac{(1 + (stopa\ \% waluty\ kwotowanej_{BID} - marża) \times \frac{1}{T})}{(1 + (stopa\ \% waluty\ bazowej_{ASK} + marża) \times \frac{1}{T})} - kurs\ spot_{ASK}) \times mnożnik$$

long swap - wartość punktów swap naliczanych dla pozycji długiej;

short swap – wartość punktów swap naliczanych dla pozycji krótkiej;

kurs spot BID,ASK – kurs danej pary walutowej w momencie kalkulowania punktów swapowych BID lub ASK;

marża – wielkość prowizji, jaką TMS Brokers nakłada na stopę procentową;

T - oznacza ilość dni wg przyjętej dla danej waluty konwencji (np. dla USD rok ma 360 dni, podczas gdy dla PLN 365 dni);

mnożnik - współczynnik wynikający z minimalnego kroku notowań, np. dla EURUSD minimalny krok notowań to 0.00001 dlatego mnożnik w przypadku kalkulacji punktów swapowych będzie wynosił 100 000;

stopa % waluty bazowej/kwotowanej BID,ASK - dla wyznaczania stopy procentowej TMS Brokers przyjmuje kwotowania z rynku międzybankowego na podstawie instrumentów przedstawionych w poniższej tabeli:

| Waluta | Symbol w Bloomberg | Konwencja liczenia dni (T) | Nazwa stopy Procentowej |
|--------|-----------------------|----------------------------|-------------------------------------|
| EUR | EUDR1Z CMPN Curncy | 360 | Euro 1 Week Deposit |
| USD | USDR1Z CMPN Curncy | 360 | United States Dollar 1 Week Deposit |
| PLN | PZDR1Z CMPN Curncy | 365 | Polish Zloty 1 Week Deposit |
| CAD | CDDR1Z CMPN Curncy | 360 | Canadian Dollar 1 Week Deposit |
| JPY | JYDR1Z CMPN Curncy | 360 | Japanese Yen 1 Week Deposit |

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|-----|-----------------------|-----|--|
| GBP | BPDR1Z CMPN Curncy | 365 | British Pound 1 Week Deposit |
| CHF | SFDR1Z Curncy | 360 | Swiss Franc 1 Week Deposit |
| AUD | ADDR1Z CMPN Curncy | 360 | Australian Dollar 1 Week Deposit |
| NZD | NDDR1Z CMPN Curncy | 360 | New Zealand Dollar 1 Week Deposit |
| CZK | CKDR1Z Curncy | 360 | Czech Koruna 1 Week Deposit |
| SEK | SKDR1Z Curncy | 360 | Swedish Krona 1 Week Deposit |
| NOK | NKDR1Z Curncy | 360 | Norwegian Krone 1 Week Deposit |
| ZAR | SADR1Z CURRENCY | 360 | South African Rand 1 Week Deposit |
| HUF | HFDR1Z Curncy | 360 | Hungarian Forint 1 Week Deposit |
| RON | RNDR1Z CMPN Curncy | 360 | Romanian Leu 1 Week Deposit |
| HKD | HDDR1Z Curncy | 360 | Hong Kong Dollar 1 Week Deposit |
| TRY | TYDR1Z CMPN Curncy | 360 | Turish Lira 1 Week Deposit |
| MXN | MXNI1M CMPN Curncy | 360 | Mexican Peso 1 Month Froward Implied Yeld |

Przykład.

Kalkulacja dla EURUSD

kurs spot BID : 1,2114

kurs spot ASK : 1,2115

T: 360

Marża: 0,65%

stopa % waluty bazowej BID : -0,5%

stopa % waluty bazowej ASK : -0,37%

stopa % waluty kwotowanej BID : 1,74%

stopa % waluty kwotowanej ASK : 1,82%

$$long\ swap = - \left(1,2114 \times \frac{\left(1 + (1,82\% + 0,65\%) \times \frac{1}{360} \right)}{\left(1 + ((-0,5\%) - 0,65\%) \times \frac{1}{360} \right)} - 1,2114 \right) \times 100000 = -12,1817$$

$$short\ swap = \left(1,2115 \times \frac{\left(1 + (1,74\% - 0,65\%) \times \frac{1}{360} \right)}{\left(1 + ((-0,37\%) + 0,65\%) \times \frac{1}{360} \right)} - 1,2115 \right) \times 100000 = 2,7259$$

Wzory na obliczanie punktów swapowych dla CFD opartych o wartość akcji i ETF.

$$long\ swap = -kurs\ spot_{BID} \left((stopa\ \% + marża) \times \frac{1}{T} \right) \times mnożnik$$

$$short\ swap = kurs\ spot_{ASK} \left((stopa\ \% - marża) \times \frac{1}{T} \right) \times mnożnik$$

long swap - wartość punktów swap naliczanych dla pozycji długiej;

short swap – wartość punktów swap naliczanych dla pozycji krótkiej;

kurs spot BID,ASK – kurs danej pary walutowej w momencie kalkulowania punktów swapowych BID lub ASK;

marża – wielkość prowizji, jaką TMS Brokers nakłada na stopę procentową;

T - oznacza ilość dni wg przyjętej dla danej waluty konwencji (np. dla USD rok ma 360 dni, podczas gdy dla PLN 365 dni);

mnożnik – współczynnik wynikający z minimalnego kroku notowań, np. dla EURUSD minimalny krok notowań to 0.00001 dlatego mnożnik w przypadku kalkulacji punktów swapowych będzie wynosił 100 000;

stopa % waluty kwotowanej BID,ASK - dla wyznaczania stopy procentowej TMS Brokers przyjmuje kwotowania z rynku międzybankowego na podstawie instrumentów przedstawionych w poniższej tabeli:

| Waluta | Ticker w Bloomberg | Konwencja liczenia dni (T) | Opis |
|--------|--------------------|----------------------------|---------------------------------|
| USD | US0001M Index | 360 | ICE LIBOR USD 1 Month |
| EUR | EE0001M Index | 360 | ICE LIBOR EUR 1 Month |
| PLN | WIBR1M Index | 365 | GPW Benchmark WIBOR PLN 1 Month |
| GBP | BP0001M Index | 365 | ICE LIBOR GBO 1 Month |