# Report 3105 : TL Fixed/Hedge And Floating Rate (W5)

<u>This version is superseded. Click here to view the latest quide.</u>

## **PURPOSE**

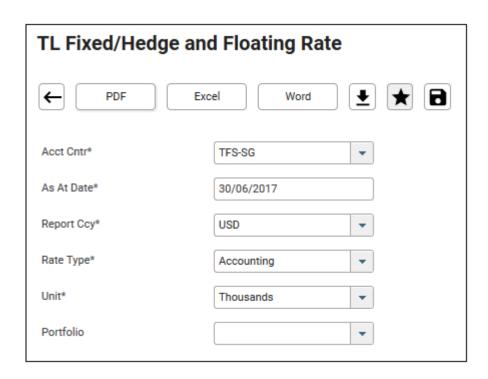
To provide the details used by CS Lucas to show Term Loan Fixed/Hedge and Floating Rate Report.

# WHY IS THIS IMPORTANT?

Allow users to verify the details of Term Loan Fixed/Hedge and Floating Rate Report.

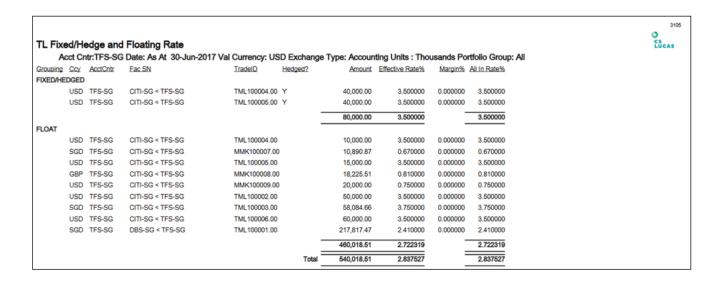
#### **QUERY**

1. Navigate to Reporting > Standard > Report 3105: TL Fixed/Hedge and Floating Rate.



2. Fill in the mandatory parameter — Accounting Centre/ Group, As At Date, Reporting Currency, Rate Type and Unit.

- 3. Click on the required format.
- 4. The report shows outstanding term loan classified as Fixed/Hedged and Float. Column fields available on report are Grouping by Fixed/Hedged or Float, Currency, Accounting Centre, Facility Short Name, Trade ID, Hedged?, Transaction Amount, Effective Rate%, Margin%, All in Rate%.



For explanation of button, please see <a href="link">link</a>.

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### **DATA SOURCE**

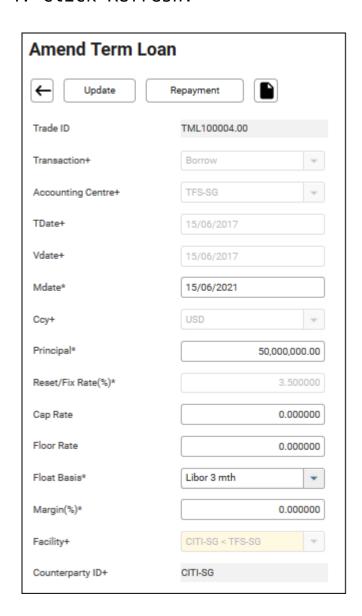
I) To view the following transaction,

		-	Floating Rate Date: As At 30-Jun-20	017 Val Currency: US	D Exchange	Type: Accoun	iting Units: Tho	usands Po	rtfolio Group:
Grouping FIXED/HE	•	AcctCntr	Fac.SN	TradeID	Hedged?	Amount	Effective Rate%	Margin%	All In Rate%
	USD	TFS-SG	CITI-SG < TFS-SG	TML100004.00	Υ	40,000.00	3.500000	0.000000	3.500000
	USD	TFS-SG	CITI-SG < TFS-SG	TML100005.00	Υ	40,000.00	3.500000	0.000000	3.500000
					-	80,000.00	3.500000	-	3.500000
FLOAT									
	USD	TFS-SG	CITI-SG < TFS-SG	TML100004.00		10,000.00	3.500000	0.000000	3.500000

Follow the steps as shown below:

- 1. Navigate to Transaction > Term Loan.
- 2. Select Acct Cntr\* (From example: TFS-SG).

- 3. Key in MDate Fr\* (From example: 1-Jun-2017).
- 4. Click Refresh.



- II) To view hedged information for TML100004.00,
- 1. Navigate to Transaction > Structured Deals.
- 2. Click Refresh.
- 3. Click to drill down on the Trade Structure.



4. In this trade structure group, 80% of TML100004.00 (USD 50 MIL) is hedged to 100% of IRS100002.00 (USD 40 MIL). Hence, 40,000 (in thousands) is shown under Fixed/Hedged and the remaining 10,000 (in thousands) is shown under Float in the report.

## FREQUENTLY ASKED QUESTIONS

## **RELATED INFORMATION**

Creating Structured Deals

General Formatting For All Reports

#### **CHANGE HISTORY**

Date	Ву	Changes
28-Арг-2020	TS	Created.