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

This version is superseded. Click here to view the latest guide.

PURPOSE

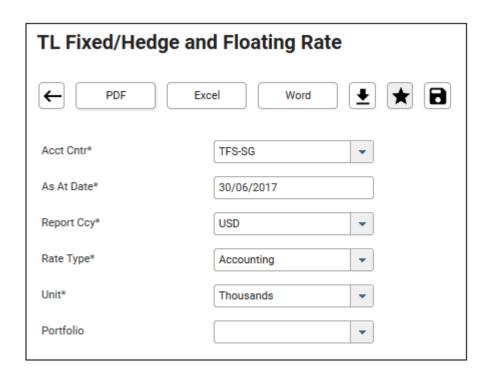
To provide the details used by CS Lucas to show Term Loan Fixed/Hedge and Floating Rate Report.

WHY IS THIS IMPORTANT?

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

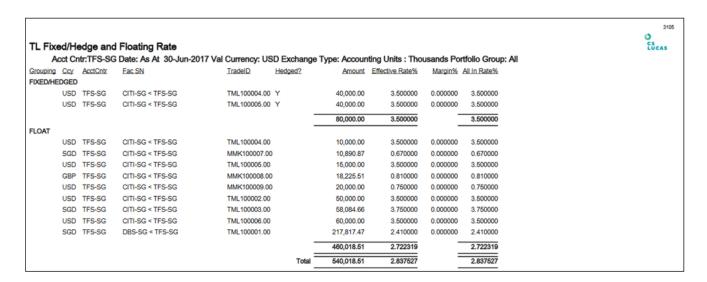
QUERY

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 <u>link</u>.

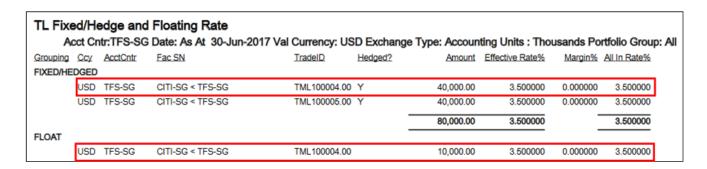
For explanation of



buttons, please see link.

DATA SOURCE

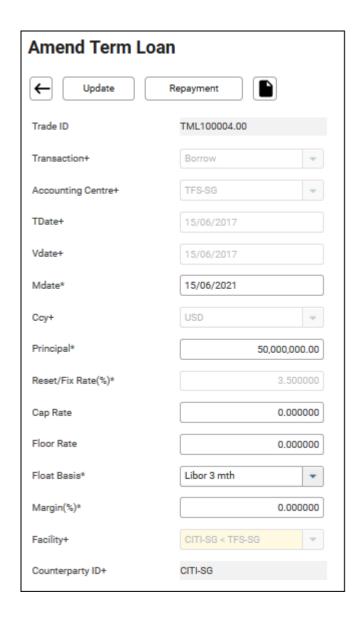
I) To view the following transaction,



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-Apr-2020	TS	Created.