Report 3105 : TL Fixed/Hedge And Floating Rate

See previous W5 version guide

PURPOSE

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

WHY IS THIS IMPORTANT?

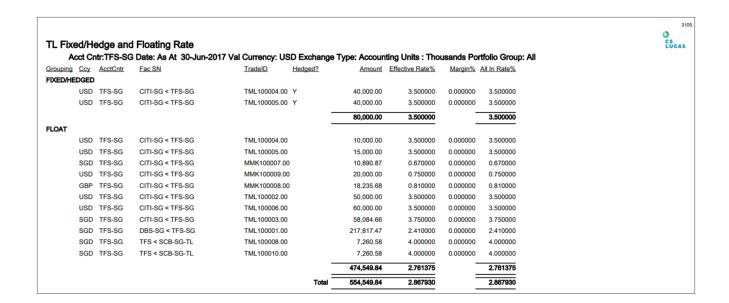
Allow users to verify the details of Term Loan Fixed/Hedge and Floating Rate Report.

QUERY

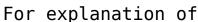
1. Navigate to Reporting > Standard > Report 3105: TL Fixed/Hedge and Floating Rate.

TL Fixed/Hedge and Floating Rate X Cancel Action TFS-SG Acct Cntr* As At Date* Report Ccy* Rate Type* Unit* Thousands Portfolio

- 2. Fill in the mandatory parameter Accounting Centre/ Group, As At Date, Reporting Currency, Rate Type, Unit and Portfolio.
- 3. Click Action and select 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 Excel Raw export, please see <u>link</u>.





buttons, please see <u>link</u>.

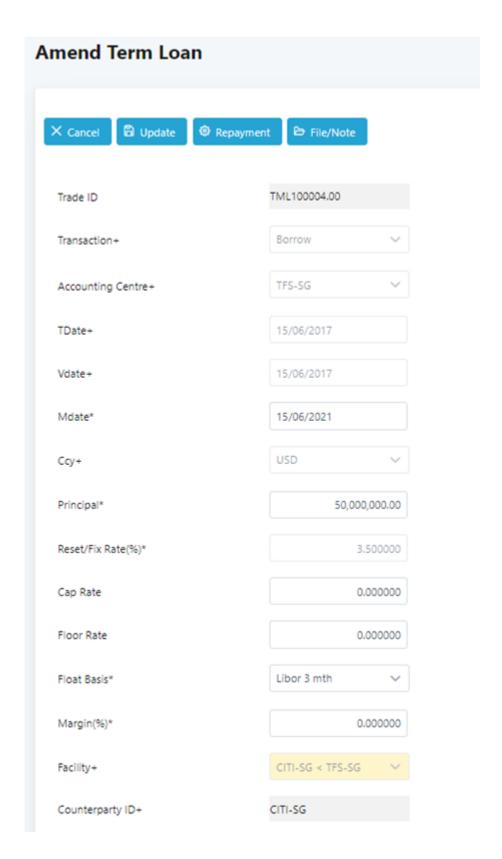
DATA SOURCE

I) To view the following transaction,

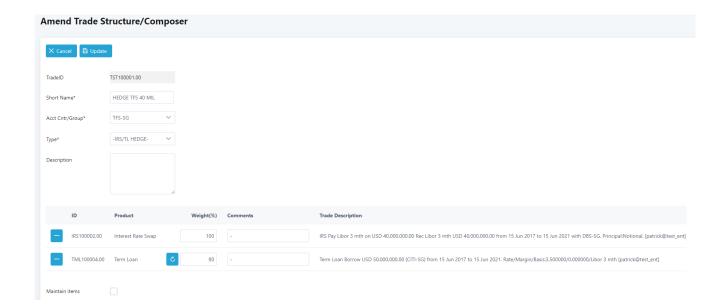
TL Fixed/Hedge and Floating Rate Acct Cntr:TFS-SG Date: As At 30-Jun-2017 Val Currency: USD Exchange Type: Accounting Units: Thousands Portfolio Group:										
Grouping	Ccy	<u>AcctCntr</u>	Fac SN	<u>TradeID</u>	Hedged?	Amount	Effective Rate%	Margin%	All In Rate%	
FIXED/HEDGED										
	USD	TFS-SG	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:

- Navigate to Transaction > Term Loan.
- Select Acct Cntr* (From example: TFS-SG).
- 3. Key in MDate Fr* (From example: 30-Jun-2017).
- 4. Click Refresh.
- 5. Click the Edit button for trade TML100004.00.



- 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

<u>Creating Structured Deals</u>

General Formatting For All Reports

CHANGE HISTORY

Date	Ву	Changes
28-Арг-2020	TS	Created.
20-Jun-2024	TS	Updated to W6 instructions and screenshots.