

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

✕ Cancel

▼ Action



Acct Cntr*

TFS-SG



As At Date*

30/06/2017

Report Ccy*

USD



Rate Type*

Accounting



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%.

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: All

Grouping	Ccy	AcctCntr	Fac.SN	TradeID	Hedged?	Amount	Effective Rate%	Margin%	All In Rate%
FIXED/HEDGED									
	USD	TFS-SG	CITI-SG < TFS-SG	TML100004.00	Y	40,000.00	3.500000	0.000000	3.500000
	USD	TFS-SG	CITI-SG < TFS-SG	TML100005.00	Y	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
	USD	TFS-SG	CITI-SG < TFS-SG	TML100005.00		15,000.00	3.500000	0.000000	3.500000
	SGD	TFS-SG	CITI-SG < TFS-SG	MMK100007.00		10,890.87	0.670000	0.000000	0.670000
	USD	TFS-SG	CITI-SG < TFS-SG	MMK100009.00		20,000.00	0.750000	0.000000	0.750000
	GBP	TFS-SG	CITI-SG < TFS-SG	MMK100008.00		18,235.68	0.810000	0.000000	0.810000
	USD	TFS-SG	CITI-SG < TFS-SG	TML100002.00		50,000.00	3.500000	0.000000	3.500000
	USD	TFS-SG	CITI-SG < TFS-SG	TML100006.00		60,000.00	3.500000	0.000000	3.500000
	SGD	TFS-SG	CITI-SG < TFS-SG	TML100003.00		58,084.66	3.750000	0.000000	3.750000
	SGD	TFS-SG	DBS-SG < TFS-SG	TML100001.00		217,817.47	2.410000	0.000000	2.410000
	SGD	TFS-SG	TFS < SCB-SG-TL	TML100008.00		7,260.58	4.000000	0.000000	4.000000
	SGD	TFS-SG	TFS < SCB-SG-TL	TML100010.00		7,260.58	4.000000	0.000000	4.000000
						474,549.84	2.761375		2.761375
Total						554,549.84	2.867930		2.867930

For explanation of Excel Raw export, please see [link](#).



For explanation of buttons, please see [link](#).

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: All

Grouping	Ccy	AcctCntr	Fac.SN	TradeID	Hedged?	Amount	Effective Rate%	Margin%	All In Rate%
FIXED/HEDGED									
	USD	TFS-SG	CITI-SG < TFS-SG	TML100004.00	Y	40,000.00	3.500000	0.000000	3.500000
	USD	TFS-SG	CITI-SG < TFS-SG	TML100005.00	Y	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: 30-Jun-2017).
4. Click Refresh.
5. Click the Edit button for trade TML100004.00.

Amend Term Loan

✕ Cancel

📁 Update

⚙️ Repayment

📎 File/Note

Trade ID	TML100004.00
Transaction+	Borrow
Accounting Centre+	TFS-SG
TDate+	15/06/2017
Vdate+	15/06/2017
Mdate*	15/06/2021
Ccy+	USD
Principal*	50,000,000.00
Reset/Fix Rate(%)*	3.500000
Cap Rate	0.000000
Floor Rate	0.000000
Float Basis*	Libor 3 mth
Margin(%)*	0.000000
Facility+	CITI-SG < TFS-SG
Counterparty ID+	CITI-SG

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.

Amend Trade Structure/Composer

Cancel

Update

TradeID

TST100001.00

Short Name*

HEDGE TFS 40 MIL

Acct Cntr/Group*

TFS-SG

Type*

-IRS/TL HEDGE-

Description

ID	Product	Weight(%)	Comments	Trade Description
IRS100002.00	Interest Rate Swap	100	-	IRS Pay Libor 3 mth on USD 40,000,000.00 Rec Libor 3 mth USD 40,000,000.00 from 15 Jun 2017 to 15 Jun 2021 with DBS-SG. Principal/Notional. [patrick@test_ent]
TML100004.00	Term Loan	80	-	Term Loan Borrow USD 50,000,000.00 (CITI-SG) from 15 Jun 2017 to 15 Jun 2021. Rate/Margin/Basis:3.500000/0.000000/Libor 3 mth [patrick@test_ent]

Maintain items

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	By	Changes
28-Apr-2020	TS	Created.
20-Jun-2024	TS	Updated to W6 instructions and screenshots.