Report 3105 : TL Fixed/Hedge And Floating Rate

See previous W5 version guide

PURPOSE

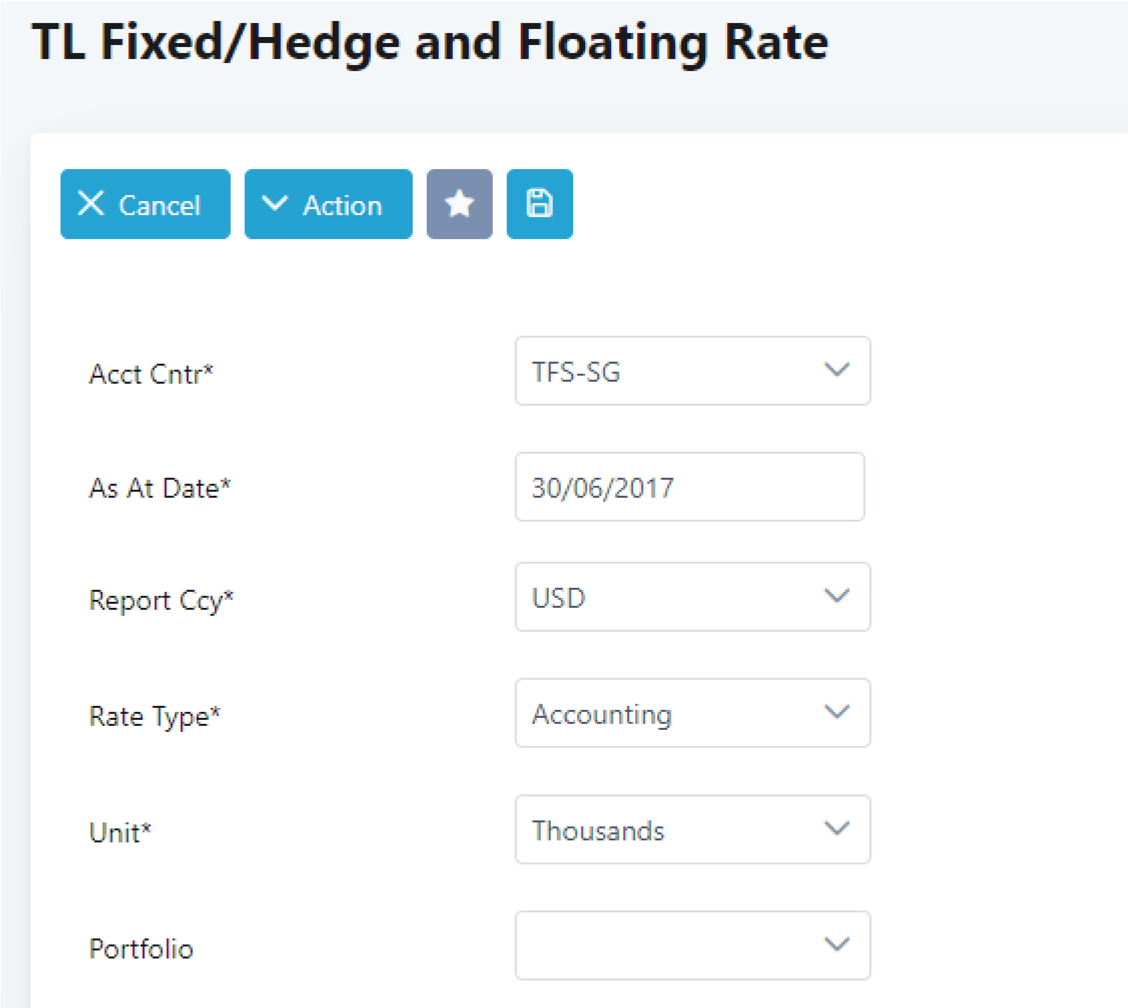
To provide the details used by CS Lucas to show Term Loan Fixed/Hedge and Floating Rate Report.

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.



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%.

3105

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:

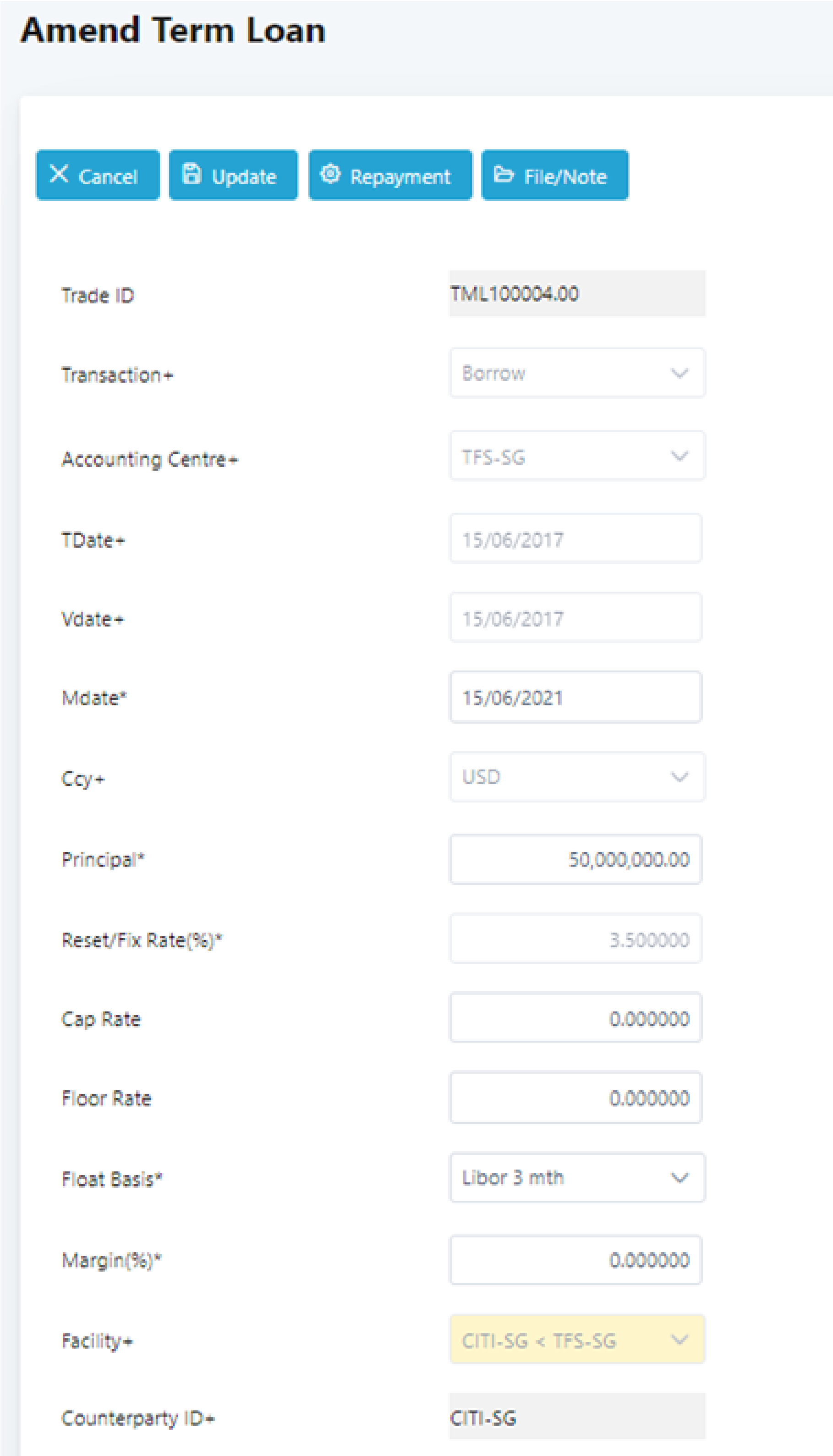
1. Navigate to Transaction > Term Loan.

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.

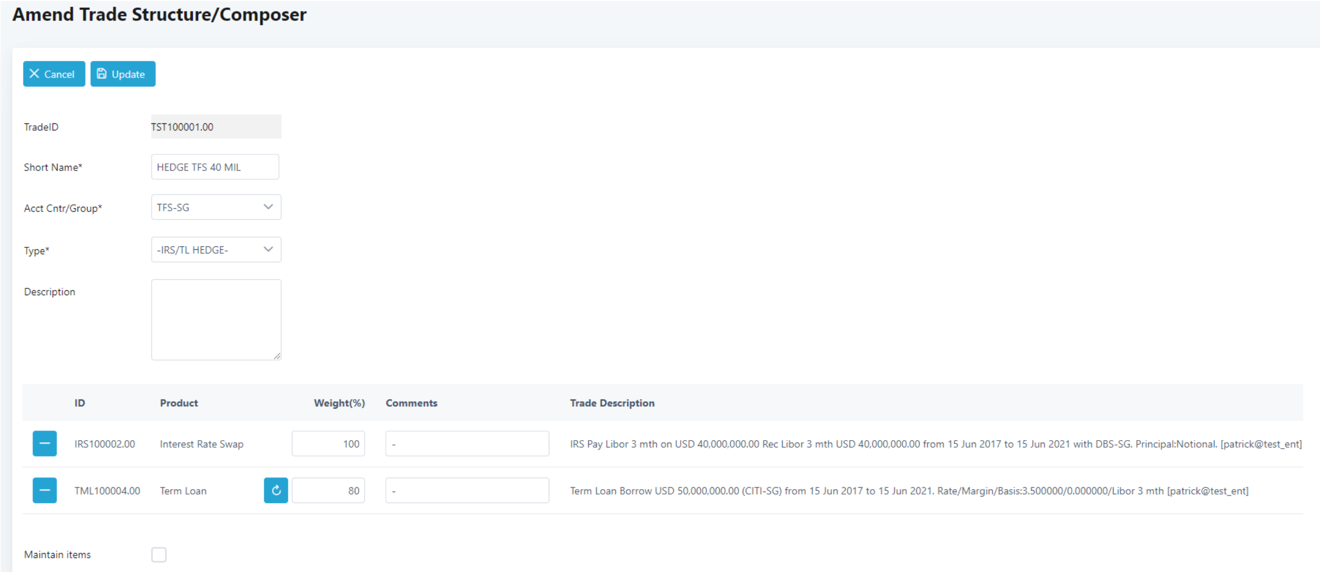


II) To view hedged information for TML100004.00,

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