



Influencing SAP: SAP Customer Connection

Final Delivery Call for Treasury Applications from SAP

Nadine Engler – SAP Customer Connection Project Manager
Klaus Mueller – SAP Cross Architect Treasury Applications
Arndt Koester – SAP In-House Cash Product Management
Egbert Weibel – SAP TRM Product Owner
Cristian Amariei – SAP AIS TRM Development Expert
Sritam Mohanty – SAP AIS TRM Development Expert

November 13, 2019

PUBLIC

Disclaimer

The information in this presentation is confidential and proprietary to SAP and may not be disclosed without the permission of SAP. Except for your obligation to protect confidential information, this presentation is not subject to your license agreement or any other service or subscription agreement with SAP. SAP has no obligation to pursue any course of business outlined in this presentation or any related document, or to develop or release any functionality mentioned therein.

This presentation, or any related document and SAP's strategy and possible future developments, products and or platforms directions and functionality are all subject to change and may be changed by SAP at any time for any reason without notice. The information in this presentation is not a commitment, promise or legal obligation to deliver any material, code or functionality. This presentation is provided without a warranty of any kind, either express or implied, including but not limited to, the implied warranties of merchantability, fitness for a particular purpose, or non-infringement. This presentation is for informational purposes and may not be incorporated into a contract. SAP assumes no responsibility for errors or omissions in this presentation, except if such damages were caused by SAP's intentional or gross negligence.

All forward-looking statements are subject to various risks and uncertainties that could cause actual results to differ materially from expectations. Readers are cautioned not to place undue reliance on these forward-looking statements, which speak only as of their dates, and they should not be relied upon in making purchasing decisions.

Agenda

Recap of project timeline and approach

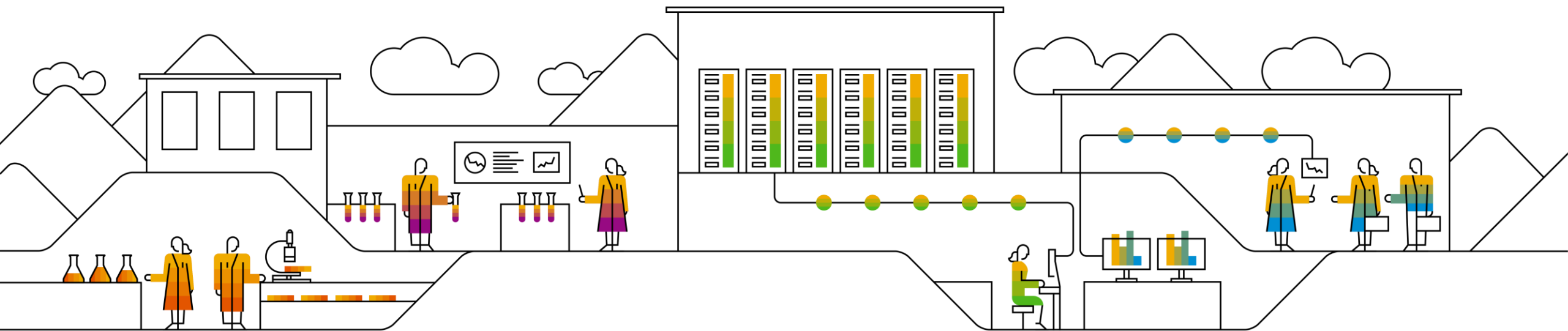
Improvement Request Status Overview

Demo of Selected Improvement Requests

Next Steps

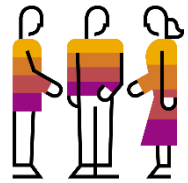
Questions & Answers

Recap of project timeline and approach



SAP Customer Connection for Treasury Applications from SAP 2018

Project timeline



Customer activities



Submit improvement requests and prioritize by votes

Provide feedback on specification (optional)

Provide feedback on productive use

Kick-Off
Dec 2017

Final Call
Feb 2018

Selection Call
May 2018

1st Delivery Call
Mar 2019

2nd Delivery Call
Nov 13, 2019

Project phases



Collect

Select

Develop

Use

Collection

of improvement requests prioritized by votes

Selection

of improvement requests for implementation

Development

of improvements, delivery via Notes/Support Package

Productive **use** in customers' systems



SAP project team activities



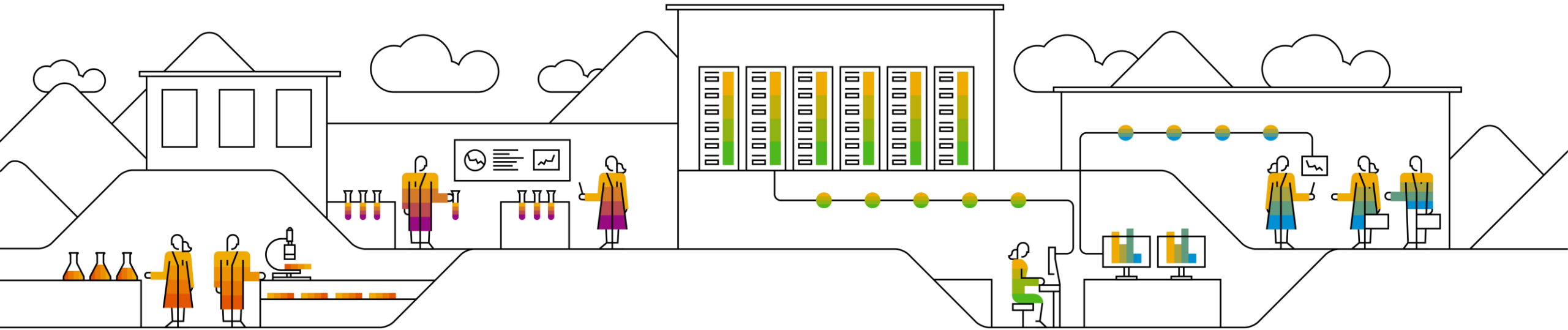
Follows, moderates, and comments on improvement requests submitted

Makes detailed analysis and decision on implementation

Develops and delivers SAP Notes and support packages

Improves process for Customer Connection

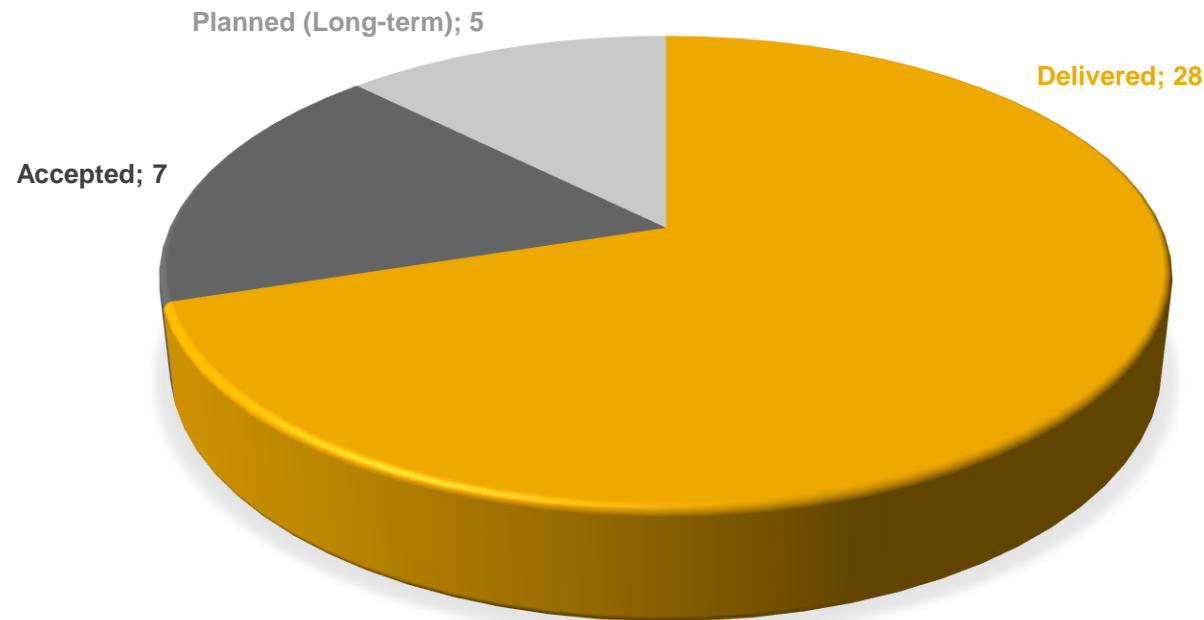
Improvement Request Overview



Overall Status for all items

In total **28 customer requests** were delivered within this Customer Connection project.
7 requests are still in development.

Additionally 5 larger topics were identified and will be delivered outside the timeline of this project in a future release.



Customer Connection Improvement Requests

- Status Overview

Improvement Request Status Update TRM (1/2)

➤ Improvement Requests delivered since 1st delivery call:

Category	Request ID	Improvement Request Title	Votes	Note Number
TRM	207780	Fix TCode FTRV_MAPPING_CONF	23	2744016
TRM	207782	TCode FTR_SI_DERIVE can't support standard requirements for MT540...MT543 formats	22	2826736
TRM	207744	ProdCategory=730 (REPO) supports only ProdCategory 040 (Bonds) as underlying. Need shares	17	2747661
TRM	207748	Stock Future	14	2808305, 2808307, 2807969, 2795465, 2796553, 2796197, 2796305, 2795119
TRM	206087	TPM20: Add a Date Selection for posted and a Date Selection for reversed flows	14	2829352, 2829351
TRM	207344	Additional Differentiation Terms with Lot-Accounting	17	1st Delivery Call: 2698570 NEW: 2812347 - LOT compression
TRM	207468	Lot Management - Position management	7	

➤ Improvement Requests in development:

Category	Request ID	Improvement Request Title	Votes	Comment
TRM	207768	Use BAPI_FTR_MAINFLOW_CHANGE for the Product Category = 600 (FX deals)	17	Q2 2020**
TRM	207564	Extension for customer checks in security master data	9	Q2 2020**

** Planned availability – no commitment

➔ [Link to all delivered Improvement Requests \(Appendix\)](#)

Improvement Request Status Update TRM (1/2):

➤ Planned long-term requests:

Category	Request ID	Improvement Request Title	Votes	Planned availability**
TRM	207747	BAPI for OTC options	16	Within next 3 years**
TRM	207135	Messages stores as application log for TRM accounting mass run (TBB1, TPM10, TPM1, TPM44, TPM60)	11	Within next 3 years**
TRM	207652	Missing functionality: handling of initial application effects during transition from IAS39 to IFRS9	8	Within next 3 years**
TRM	207583	FWZZ/FW17: Authorization objects not detailed enough	5	Within next 3 years**
TRM	207579	Parallel Interest Conditions for Securities & Loans (CML)	5	For TRM parts: S4H OP 2020 and subsequent** S4H CE 2008 and subsequent**

** Planned availability – no commitment

Improvement Request Status Update BCM

➤ Improvement Requests delivered since 1st delivery call:

Category	Request ID	Improvement Request Title	Votes	Delivery Information
BCM	207235	Add file reference and file name to BNK_MONI	7	Note 2842099 planned to be released in Q1 2020* (applicable for SAP ERP 6.0 EHP6 and newer)
BCM	207236	Improve performance when using selection criteria in BNK_MONI	5	Please follow recommendation in Knowledge Base Article 2589946

➤ Improvement Requests in development:

Category	Request ID	Improvement Request Title	Votes	Comment
BCM	206300	Option to re-send file of rejected batch	10	Product team is currently testing and evaluating possible side effects. Next update mid December 2019.
BCM	207238	Enhance flexibility in end-to-end reference usage in BCM	5	Knowledge Base Article planned to be released by mid Dec 2019.

➔ [Link to all delivered Improvement Requests \(Appendix\)](#)

* Planned availability – no commitment

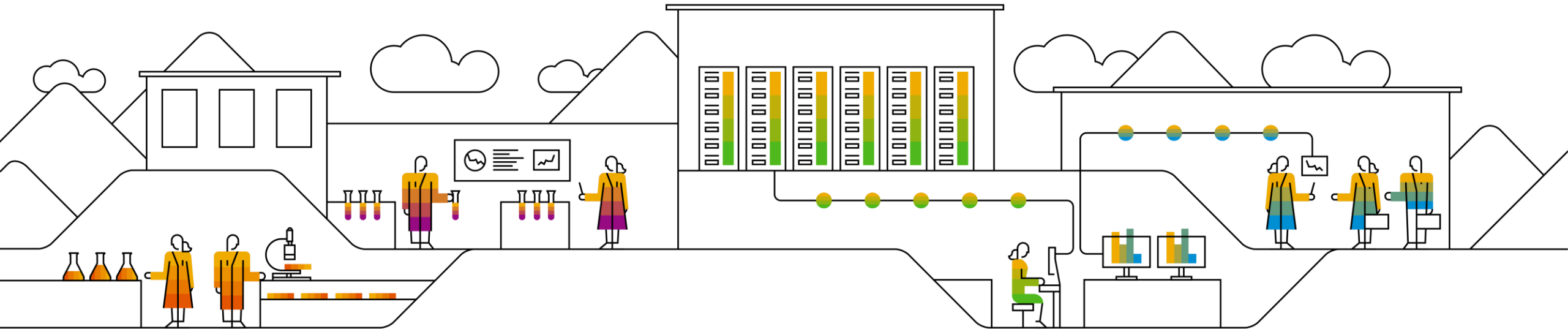
Improvement Request Status Update IHC

Category	Request ID	Improvement Request Title	Votes	Comment
IHC	206372	IHC - F9N1 Bank Statment Mass Run several times a day	9	Pilot Note 2749226 is currently being tested. Next Update in Q1 2020
IHC	206234	IHC Statements in different Formats for same Business Partner	7	Pilot Note 2749226 is currently being tested. Next Update in Q1 2020

→ Link to all delivered Improvement Requests (Appendix)

* Planned availability – no commitment

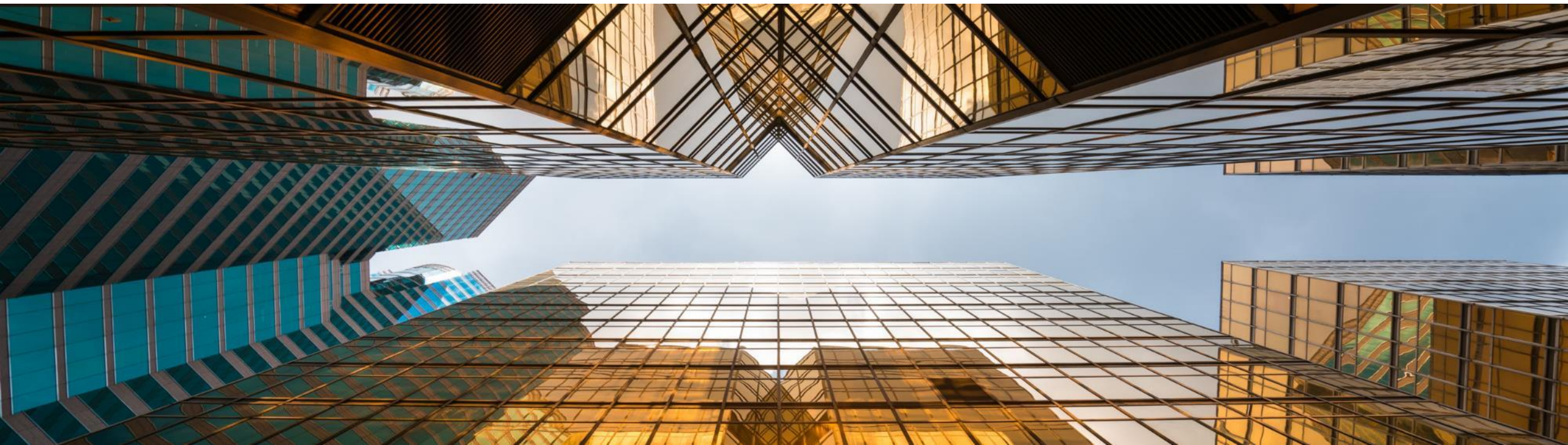
Demonstration of selected Improvement Requests



Selected Improvement Requests to demonstrate

Category	Request ID	Improvement Request Title	Votes	Presenter
TRM	207744	ProdCategory=730 (REPO) supports only ProdCategory 040 (Bonds) as underlying. Need shares	17	Amariei, Cristian
TRM	207748	Stock Future	14	Weibel, Egbert
TRM	206087	TPM20: Add a Date Selection for posted and a Date Sedlection for reversed Flows	14	Weibel, Egbert
TRM	207782	TCode FTR SI DERIVE can't support standard requirements for MT540...MT543 formats	20	Mohanty, Sritam
TRM	207780	Fix TCode FTRV_MAPPING_CONF	23	Mohanty, Sritam

Allow Product category 010 for Repos



Customer Requirement

207744 |

[ProdCategory=730 \(REPO\) supports only ProdCategory 040 \(Bonds\) as underlying. Need shares](#)

Please describe your improvement request

ProdCategory=730 supports only ProdCategory 040 (Bonds) as underlying.

But shares can also be used as underlying on the exchanges (for example <http://www.moex.com/en/index/repo-rates-indicators.aspx?tid=1731>).

What is the opportunity/problem the request will address?

Please add this option to the standard TRM solution. We have encountered similar tools on several projects

What is the expected benefit?

Delivered Note:

2747661 Repos: product type Stocks as underlying for Repo transactions

Repurchase agreement screenshot

Display Repo Transaction: Structure

Correspondence

Company Code: 0001 SAP A.G. Transaction: 1961
Product Type: 73A Repo with Collateral Trans... Activity: 2 Contract Settlement
Transaction Type: 100 Reverse Repo ID Number: TST_210519 Test

Structure | Administr. | Other flows | Payment details | Cash flow | Memos | Status

Partner: DEUBA DEUBA / Peanuts-Allee 1 / 60000 Frankfurt

Common Data

Securities Acct: SA1 sa1ID Portfolio:
Number of Units: 1.250,00000 Gen. Valn Class: 1 Short-term investm...

Spot

Flow Type: 1001 Reverse Repo: Spot Position Date: 01.06.2018
Spot Price: 101,000000 EUR Calculat. Date: 01.06.2018
Payment Date: 01.06.2018

Market Value: 126.250,00 EUR
Amount in PyC: 126.250,00 EUR

Forward

Flow Type: 1002 Reverse Repo: Forw Position Date: 01.07.2018
Forward Price: 109,221133 EUR Calculat. Date: 01.07.2018
Payment Date: 01.07.2018

Market Value: 136.526,42 EUR
Amount in PyC: 136.526,42 EUR

Interest Calculation

Effect.Int.Rate: 0,0000000 % Int.Calc.Method: 3 act/365
Repo Int.Rate: 0,990335 %

Pricing Pricing

Contract

Close Date: 01.06.2018 / 15:44:53 Trader:

Display Class - Product Type: Stocks - ID Number: TST_210519

Check Reset Cash Flow References

ID Number: TST_210519 Test 1 Acti...

Search Terms | Basic Data | Conditions | Exchanges | Security Swap | Regulatory Reporting | User Data

Descriptions

Short Name: Test
Long Name:

General Data

Product Category: 10 Stock
Product Type: 01A Stocks

New formula to calculate the Repo interest rate

- Repo interest rate is calculated according to the formula:

$$\text{Repo interest rate} = (\text{Forward Price} - \text{Spot price}) / \text{Spot price} * \text{Number of base days} / (\text{Forward date} - \text{Spot date})$$

Display Repo Transaction: Structure

Correspondence

Company Code: 0001 SAP A.G. Transaction: 1961
 Product Type: 73A Repos with Collateral Trans... Activity: 2 Contract Settlement
 Transaction Type: 100 Reverse Repo ID Number: TST_210519 Test

Structure | Administr. | Other flows | Payment details | Cash flow | Memos | Status

Partner: DEUBA DEUBA / Peanuts-Allee 1 / 60000 Frankfurt

Common Data

Securities Acct: SA1 sa1ID Portfolio
 Number of Units: 1.250,00000 Gen. Valn Class: 1 Short-term investm...

Spot

Flow Type: 1001 Reverse Repo: Spot Position Date: 01.06.2018
 Spot Price: 101,000000 EUR Calculat. Date: 01.06.2018
 Payment Date: 01.06.2018

Market Value: 126.250,00 EUR
 Amount in PyC: 126.250,00 EUR

Forward

Flow Type: 1002 Reverse Repo: Forw Position Date: 01.07.2018
 Forward Price: 109,221133 EUR Calculat. Date: 01.07.2018
 Payment Date: 01.07.2018

Market Value: 136.526,42 EUR
 Amount in PyC: 136.526,42 EUR

Interest Calculation

Effect.Int.Rate: 0,0000000 % Int.Calc.Method: 3 act/365
 Repo Int.Rate: 0,990335 %

Pricing Pricing

Change Repo Transaction: Structure

Correspondence

Company Code: 0001 SAP A.G. Transaction: 1961
 Product Type: 73A Repos with Collateral Trans... Activity: 2 Contract Settlement
 Transaction Type: 100 Reverse Repo ID Number: TST_210519 Test

Structure | Administr. | Other flows | Payment details | Cash flow | Memos | Status

Partner: DEUBA DEUBA / Peanuts-Allee 1 / 60000 Frankfurt

Common Data

Securities Acct: SA1 sa1ID Portfolio:
 Number of Units: 1.250,00000 Gen. Valn Class: 1 Short-term investm...

Spot

Flow Type: 1001 Reverse Repo: Spot Position Date: 01.06.2018
 Spot Price: 101,000000 EUR Calculat. Date: 01.06.2018
 Payment Date: 01.06.2018

Market Value: 126.250,00 EUR
 Amount in PyC: 126.250,00 EUR

Forward

Flow Type: 1002 Reverse Repo: Forw Position Date: 01.07.2018
 Forward Price: 109,221133 EUR Calculat. Date: 01.07.2018
 Payment Date: 01.07.2018

Market Value: 136.526,42 EUR
 Amount in PyC: 136.526,42 EUR

Interest Calculation

Effect.Int.Rate: 0,0000000 % Int.Calc.Method: 3 act/365
 Repo Int.Rate: 0,990335 %

Pricing Pricing

Contract

Close Date: 01.06.2018 / 15:44:53 Trader:

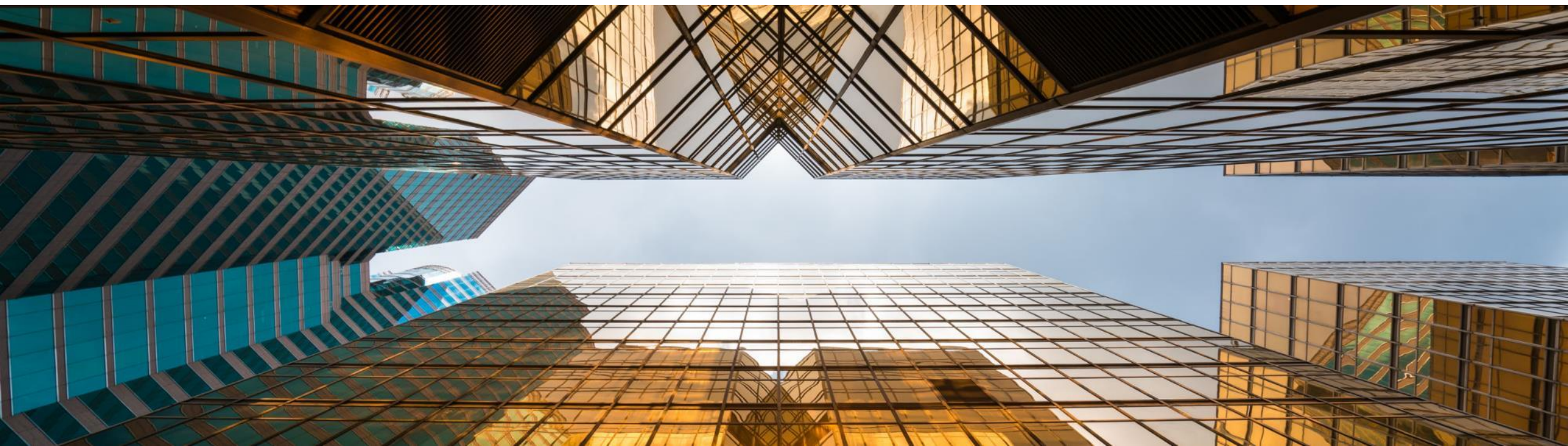
The user has the possibility to manually change the value for Repo interest rate (in this case the Forward price is recalculated)

Change Repo Rate

Int. Rate CoC: 0,925335 %

✓ ✗

Stock Future



Customer Requirement

207748 | [Share futures](#)

Please describe your improvement request

Several our clients used share futures. It is a standard exchange financial instrument. But currently TRM doesn't support this futures category (view VC_PRODART6-SOFTYP):

11 Bond future

12 Interest rate future

13 Stock index future

23 Stock index option

24 Stock option

25 Futures option

14 Commodity Future

Please add this option to the standard TRM solution.

What is the opportunity/problem the request will address?

What is the expected benefit?

2. Delivered Note:

- A. 2807969 Stock Future in FWZZ and Transaction manager Coding
- B. 2796305 TRM-AN: evaluation of Stock Futures - MRA Calculator
- C. 2796197 TRM-AN: Evaluation of Stock Futures - MRA Selector

Stock Future

- Define product types with a new option/future category “Stock Futures”. These product types have to be set with “Direct Quotation” and “Cash Settlement”

Product Type	70R		
Text	Stock Futures	Short Text	Stock.fut.
Prod. Category	700	Futures	
Class			
No. Range Class	10	No. Range Lot	<input type="checkbox"/>
Category	Stock Futures		▼
Quotation Type	Direct quotation		▼
Settlement	Cash Settlement		▼
Exercise Type			▼
Margin			
Settlement Method	Future style		▼
Rate Type VM	09		
Rate Type OVM	01		
Condition Group			

Stock Future

- **Create a Stock Future with Transaction FWZZ: Class Master Data**

- Tick Size has to be entered , Tick Value will be calculated
- Id Number under Underlying Details refers to the Stock

Display Class - Product Type: Stock.fut. - ID Number: STOCK_FUT_01

Check Reset Cash Flow References

ID Number: STOCK_FUT_01 first stock f. Active

Search Terms Basic Data Exchanges Regulatory Reporting User Data

Issue

Issuer: DEUBA Deutsche Bank / 12345 Frankfurt

Tick

Tick Size: 0,0001000
 Currency Unit: EUR
 Tick Value: 0,0100000
 Currency: EUR
 Quotation: Direct Quotation

Dates

First Quotation
 Last Quotation
 Settlement Date

Structure

Opt./Fut. Cat.: Stock Futures

Underlying Details

Contract Size: 100,000000
 ID Number: AKTIE Aktie1

- **Maintain Market Prices**

Change Class - Product Type: Stock.fut. - ID Number: STOCK_FUT_01

Check Reset References

ID Number: STOCK_FUT_01 first stock f. Active

Search Terms Basic Data Exchanges Regulatory Reporting User Data

Listed

Assign Exchanges

Exchange	Currency...	Fl...	H...	Lis...	Price Dev. in %	Price
EUREX	EUR					

Market Prices

Security Prices Change

Display <-> Change Chart

General Data

ID Number: STOCK_FUT_01 first stock f.
 Exchange: EUREX Eurex
 Quotation: 2 Unit-Quoted
 Quotation Currency: EUR European Euro

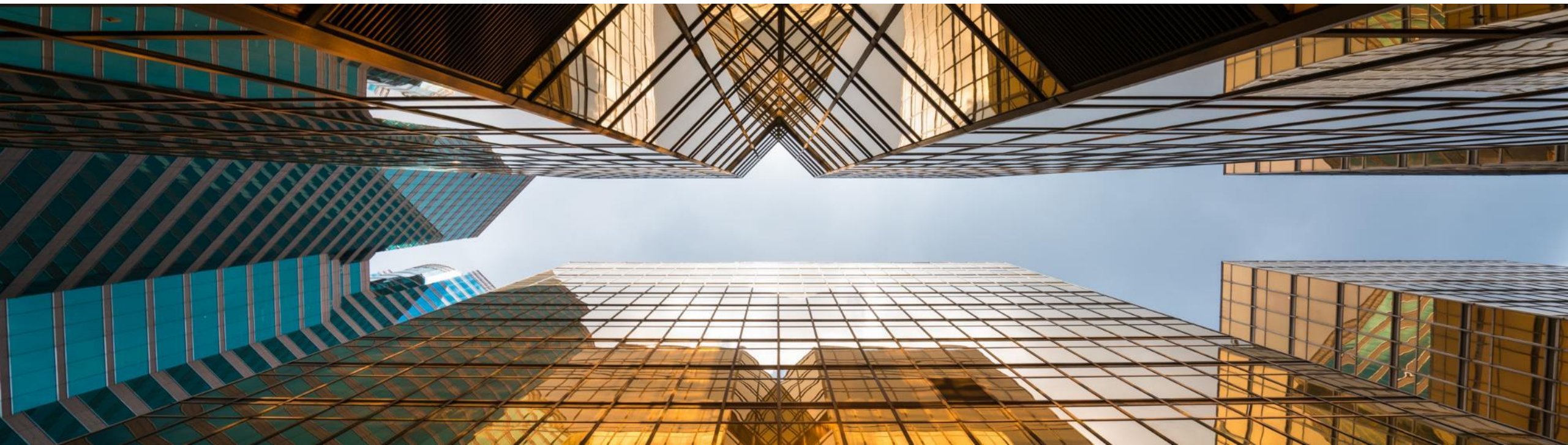
High/Low Prices

Yearly High	25,000000
Yearly Low	22,000000
History High	25,000000
History Low	22,000000

Price Information

Price Date	Price Type	Price / Rate	Currency	Price Notation	Source	User
04.10.2019	Spot	25,000000	EUR		Manual	
02.10.2019	Spot	22,000000	EUR		Manual	

TPM20 - Add a Date Selection for posted and a Date Selection for reversed Flows



Result screen TPM20 with “Reversed Business Transaction” selection

Section of the selection screen

Other Selections

Posted Business Transactions:

Reversed Business Transactions:

Reversed Postings Display

Only Reversal Postings:

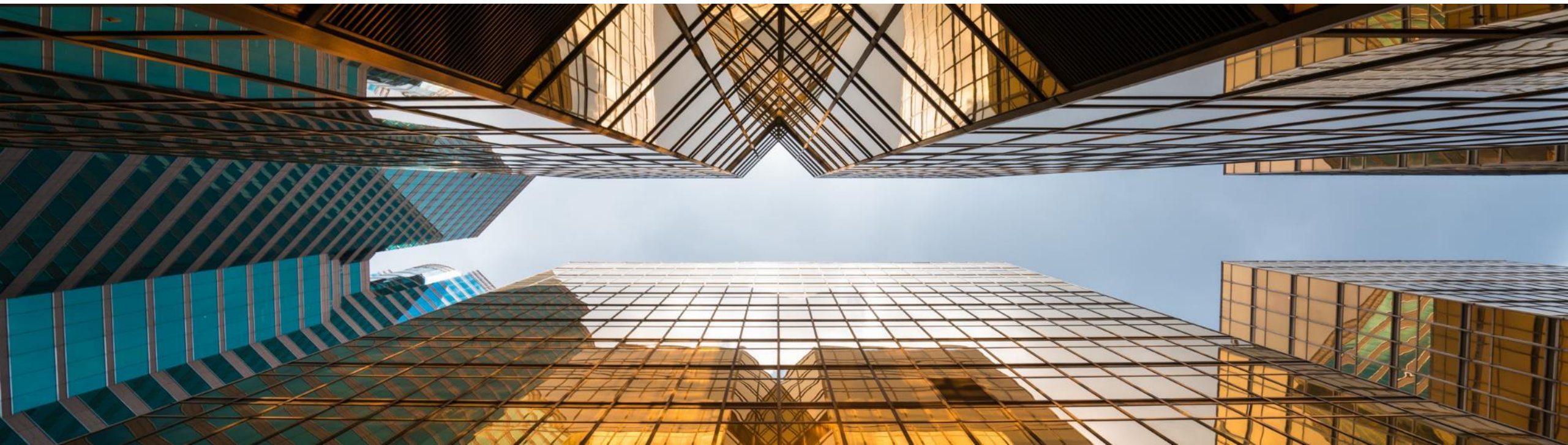
Original and Reversal Posting:

The Posting Journal (TC TPM20) does not allow to display reversal postings and the reversed postings in separate lines. This leads to restrictions if the data selection is executed, e.g. by G/L Account.

New radiobuttons were introduced which allow to display reversal postings and reversed in separate lines.

Posting Date	CoCd	VA	PType	Transactn	AcctAssRef	UpdateType	G/L Acct	G/L Acct Long Text	Amount PC	PosCy	Amt (LC)	Local Crcy	Posting status	Reference Key	DocumentNo	Pmnt K
19.08.2019	0001	001	76D	2168355	20200	DE1301-	479100	TR-TM Other financial transaction expenses	2.000,00	EUR	2.000,00	EUR	Reversed	0000069841R12019	100273853	
19.08.2019	0001		76D	2168355	20200	DE1301-	113105	Bank 1 (other interim postings)	2.000,00	EUR	2.000,00	EUR	Reversed	0000069841R12019		
19.08.2019	0001		76D	2168355	20200	DE1301-	479100	TR-TM Other financial transaction expenses	2.000,00	EUR	2.000,00	EUR	Reversed (Reversal)	0000069841R22019	100273865	
19.08.2019	0001		76D	2168355	20200	DE1301-	113105	Bank 1 (other interim postings)	2.000,00	EUR	2.000,00	EUR	Reversed (Reversal)	0000069841R22019		
19.08.2019	0001	002	76D	2168355	20200	DE1301-	479100	TR-TM Other financial transaction expenses	2.000,00	EUR	2.000,00	EUR	Reversed	0000069842R12019	10001153	
19.08.2019	0001		76D	2168355	20200	DE1301-	113105	Bank 1 (other interim postings)	2.000,00	EUR	2.000,00	EUR	Reversed	0000069842R12019		
19.08.2019	0001		76D	2168355	20200	DE1301-	479100	TR-TM Other financial transaction expenses	2.000,00	EUR	2.000,00	EUR	Reversed (Reversal)	0000069842R22019	10001154	
19.08.2019	0001		76D	2168355	20200	DE1301-	113105	Bank 1 (other interim postings)	2.000,00	EUR	2.000,00	EUR	Reversed (Reversal)	0000069842R22019		
19.08.2019	0001	003	76D	2168355	20200	DE1301-	479100	TR-TM Other financial transaction expenses	2.000,00	EUR	2.000,00	EUR	Reversed	0000069843R12019	100273860	
19.08.2019	0001		76D	2168355	20200	DE1301-	113105	Bank 1 (other interim postings)	2.000,00	EUR	2.000,00	EUR	Reversed	0000069843R12019		
19.08.2019	0001		76D	2168355	20200	DE1301-	479100	TR-TM Other financial transaction expenses	2.000,00	EUR	2.000,00	EUR	Reversed (Reversal)	0000069843R22019	100273866	
19.08.2019	0001		76D	2168355	20200	DE1301-	113105	Bank 1 (other interim postings)	2.000,00	EUR	2.000,00	EUR	Reversed (Reversal)	0000069843R22019		

Capturing settlement instructions at transaction level



Customer Requirement

207782 | [TCode FTR SI DERIVE can't support standard requirements for MT540...MT543 formats](#)

This development will allow the business to select the counterparty account in ftr_edit / ftr_create and correctly fill the tags for formats MT540, MT541, MT542, MT543.

Each transaction contains requirements from the counterparty to perform a transaction with one of counterparty accounts. But table TCORT_SI_DERIVE does not contain any key field for filling the account of the counterparty in one clearing house.

Delivered Note :

2826736 - NC :Capturing settlement instructions at transaction level for correspondence swift

Create Financial Transaction

Company Code	0001	SAP SE
Product Type	04I	Fixed-interest bonds
Transaction Type	100	Purchase
Partner	DEUBA	Deutsche Bank AG / 12 Taunusan
ID Number	BSTEST_0001	BSTEST_0001

Preselection for Group of Financial Instruments

Fin. Instrument Group	00 No Default Settings
-----------------------	------------------------

Create Security Transaction: Structure

Correspondence Trade Repository Position cash flows General Valuation Class

Company Code	0001	SAP SE	Transactn	\INTERN\
Sec. Class	BSTEST_0001	BSTEST_0001	Activity	1 Contract
Transactn Type	100	Purchase		

Structure **Trading data** Settlement Instruction Administration Other flows Payment details Cash flow Men







Partner	DEUBA	Deutsche Bank AG / 12 Taunusanlage / Frankfurt 60000
---------	-------	--


Flow Type	0100	Purchase (transaction)
-----------	------	------------------------

Position	Date Details
Securities Acct	Pos. Value Date
Gen. Valn Class	Calculat. Date
	Payment Date

Amounts	
Nominal Amount	2.500,00 EUR
Price (%)	%
Market Value	EUR
Payment Amount	EUR

Create Security Transaction: Settlement Instructi

  Correspondence  Trade Repository   Position cash flows  General Valua

Company Code SAP SE Transactn
Sec. Class BSTEST_0001  Activity Contract
Transactn Type Purchase

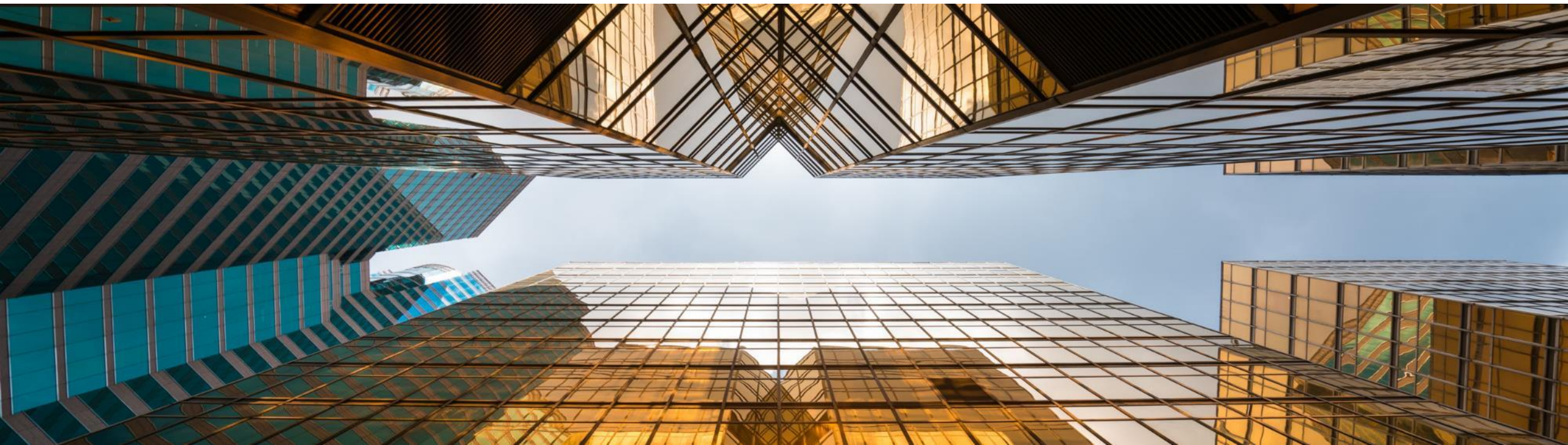
Structure Trading data **Settlement Instruction** Administration Other flows Payment details Cash fl

BP Local Agent	<input type="text" value="BS_TEST001"/>
BP Settlement Place	<input type="text" value="BS_SETT002"/>
A/c Local Agent	<input type="text" value="123456"/>

File Edit Format View Help

```
{1:F01DESAPBICA1XX0001000001}{2:IMT541DEUTDE8CAXXXN}{3:{108:0000000000067559}}{4:
:16R:GENL
:20C::SEME//0000000000067559
:23G:NEWM
:16S:GENL
:16R:TRADDET
:98A::TRAD//20191030
:98A::SETT//20190604
:90A::DEAL//PRCT/8,
:35B:ISIN BSTEST_0001
BSTEST_0001
:16S:TRADDET
:16R:FIAC
:36B::SETT//FAMT/2500,
:97A::SAFE//
:16S:FIAC
:16R:SETDET
:22F::SETR//TRAD
:16R:SETPRTY
:95P::SELL//DEUTDE8C
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//BS_BICSETT2
:16S:SETPRTY
:16R:SETPRTY
:95P::DEAG//BS_BICTEST1
:97A::SAFE//123456
:16S:SETPRTY
:16R:AMT
:19A::SETT//NEUR234,17
:98A::VALU//20190604
:16S:AMT
:16S:SETDET
-}
```

Format dependent mapping rules



Customer Requirement

207780 | [Fix TCode FTRV_MAPPING_CONF](#)

This development provides the business an improved tool to create and maintain mapping rules for SWIFT formats.

The existing MVC based mapping tool is scrapped and a new tool is introduced. This new tool follows a direct approach. Customers can create & modify formats, mapping rules, conditions and parameter groups directly in the view cluster. The view cluster replaces the MVC based mapping tool in SPRO node as well.

Delivered Note :

2744016-Format dependent mapping rules

Display mapping configuration

Open

Target type

Add

Mapping Format

Mapping Rules

Overview	Detail View

Conditions Service Methods Parameters

Condition:

Add Delete

Change View "Mapping": Overview



Dialog Structure

- ▼ Mapping
 - ▼ Mapping rules
 - Conditions
 - ▼ Parameter groups
 - Used fields

Mapping

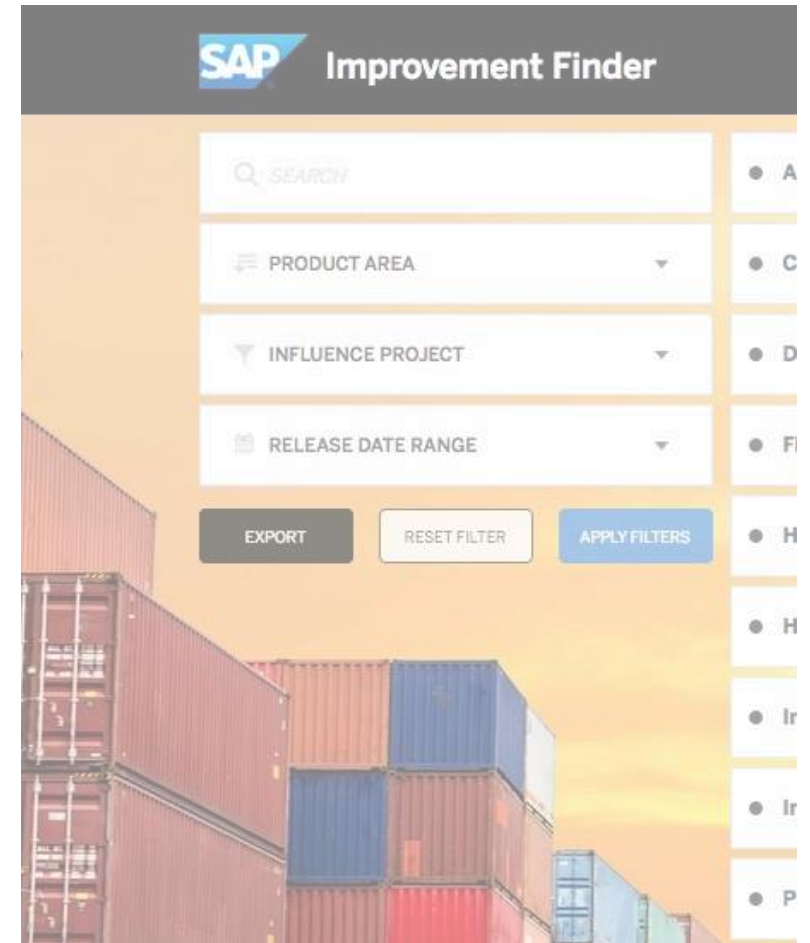
Direction	Format	Service class for mapping	Source object of a ma
Outbound	▼ MT300	CL_TCORI_SWIFT_SERVICE	TCORY_CODATA
Outbound	▼ MT305	CL_TCORI_SWIFT_SERVICE	TCORY_CODATA
Outbound	▼ MT320	CL_TCORI_SWIFT_SERVICE	TCORY_CODATA
Outbound	▼ MT360	CL_TCORI_SWIFT_SERVICE	TCORY_CODATA
Outbound	▼ MT395	CL_TCORI_SWIFT_SERVICE	TCORY_CODATA
Outbound	▼ MT399	CL_TCORI_SWIFT_SERVICE	TCORY_CODATA
Outbound	▼ MT502	CL_TCORI_SWIFT_SERVICE	TCORY_CODATA
Outbound	▼ MT540	CL_TCORI_SWIFT_SERVICE	TCORY_CODATA
Outbound	▼ MT541	CL_TCORI_SWIFT_SERVICE	TCORY_CODATA
Outbound	▼ MT542	CL_TCORI_SWIFT_SERVICE	TCORY_CODATA
Outbound	▼ MT543	CL_TCORI_SWIFT_SERVICE	TCORY_CODATA
Outbound	▼ MT798_700	CL_TCORI_SWIFT_SERVICE_TF	TCORY_CODATA
Outbound	▼ MT798_707	CL_TCORI_SWIFT_SERVICE_TF	TCORY_CODATA

Improvement Project Results

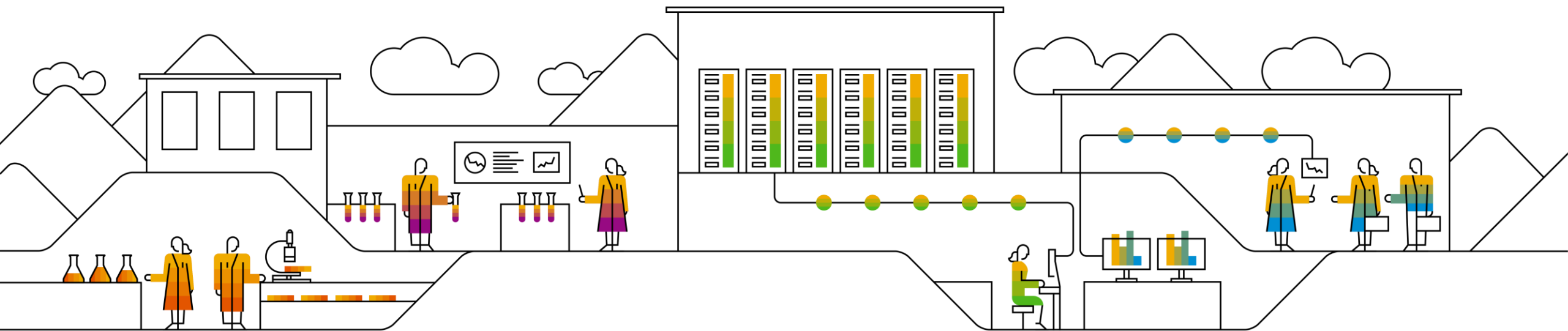
Visit the [SAP Improvement Finder](https://sapimprovementfinder.com) now to find & use delivered enhancements consistently:

- Easy to use
- Search (by topic, by date) & translation functionalities included
- Accessible to everyone, S-user only needed for accessing SAP notes
- Quick results – downloadable for immediate consumption

Accessible under <https://sapimprovementfinder.com>



Next Steps



What's next ?

- Adopt the [delivered improvements](#) in your productive environment
- Respond to our customer feedback survey



Questions & Answers



Thank you.



Visit us:

<https://influence.sap.com>



Join us:

twitter.com/sapinfluencing



Discover Innovations:

<http://www.sap.com/innovationdiscovery>

Questions or remarks? We are here for you.
Simply contact us via e-mail:

Nadine Engler

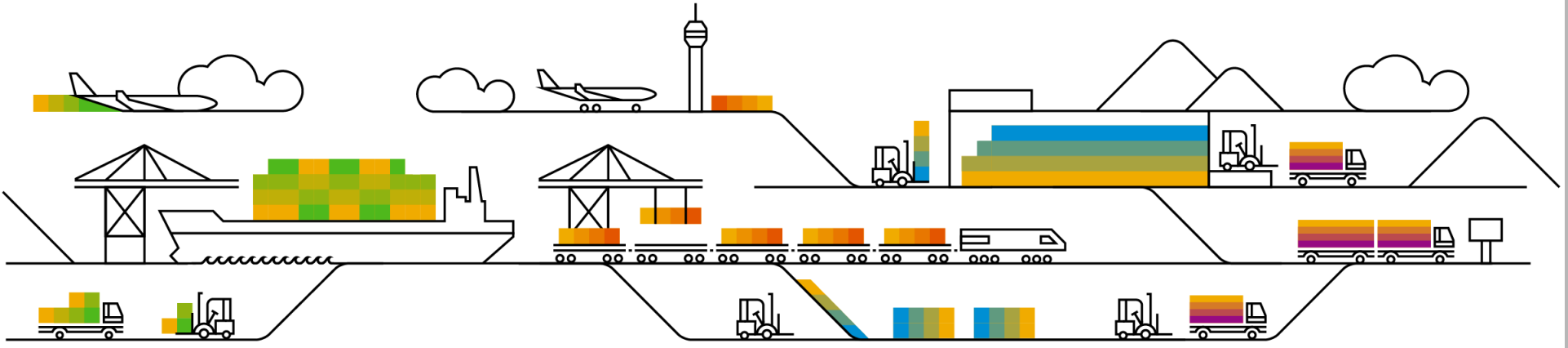
SAP Customer Connection Engagement Owner

T +49 6227 7-47425

E nadine.engler@sap.com

www.sap.com

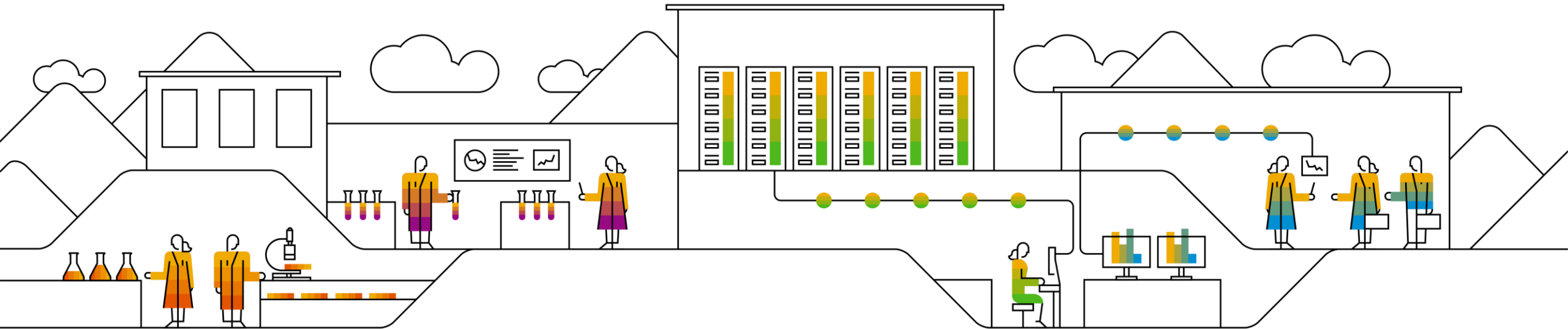
Appendix



List of all Delivered Improvement Requests

IR Category	IR ID	Improvement Request Title	Votes	Delivery Information
TRM	207812	Interest calculation for percent-quotation bonds with instalment repayment	26	See SAP Note 2687893
TRM	207780	Fix TCode FTRV_MAPPING_CONF	25	see SAP Note 2744016
TRM	207782	TCode FTR_SI_DERIVE can't support standard requirements for MT540...MT543 formats	23	See SAP Note 2826736
TRM	206095	Duplicate transaction	21	See SAP notes 2729074, 2715067 and 2771037
TRM	207742	Price as a percentage of nominal value per unit for Unit-quoted bonds	21	See SAP Note 2640552
TRM	207762	Upload and set market rate for "Spot Maturity" in the "Security Forward" Product Type.	19	See SAP Note 2721935
TRM	207778	Transition (drilldown) between derivative deal and exercise deal in the FTR_EDIT	19	see SAP note 2682995
TRM	207744	ProdCategory=730 (REPO) supports only ProdCategory 040 (Bonds) as underlying. Need shares	18	See SAP Note 2747661
TRM	207344	Additional Differentiation Terms with Lot-Accounting	16	See SAP Note 2698570
TRM	206086	TPM13: Add the "Update Type" in the Selection Screen of TPM13	14	Note 2705863 released for EHP8
TRM	206087	TPM20: Add a Date Selection for posted and a Date Sedlection for reversed Flows	14	See SAP Notes 2829351 and 2829352
TRM	207748	Share futures	14	Several SAP Notes have been created to deliver this improvements. Check the comment section of this IR to see the full list.
TRM	206865	Deposit of Notice with variable interests	11	See SAP note 2732228
TRM	207584	Interest Instrument (Prod.Cat. 550): No roll-over functionality	11	Delivered with S/4HANA 1909
TRM	206221	Add field Complementary Ident Code (CIC) to security master (FWZZ)	9	see SAP notes 2632148 and 2632222
TRM	206700	Deposit at Notice with more than 99 days	9	See SAP notes 2672923, 2674678, and 2675010
TRM	206702	Enable premature settlement for money market instruments	9	Delivered with S/4HANA 1909
TRM	207202	Add field "CIC" to standard fields	8	see SAP notes 2635884 and 2638837
TRM	206786	Extension for BAdI TPM_VALUATION_PRICE	7	see SAP note 2641493
TRM	207468	Lot Management - Position management	7	SEE SAP Note 2698570
TRM	206195	Allow Company / Company Position Transfers for Securities	6	Please find a solution for your request in the attachment seccion of this request.
TRM	206218	Rating information in FX-Deals	6	see SAP note 2706907
TRM	207659	FTR_00: no field for SPPI-result available	6	See SAP Notes 2690019 and 2712649
BCM	207236	Improve performance when using selection criteria in BNK_MONI	5	Please follow recommendation in Knowledge Base Article 2589946
TRM	207470	FTR_Create - Deals - Display Manual Assignment to Single Positions at the settlement	5	Please find a solution for your request in the attachment seccion of this request.
TRM	207472	TPM_INITIALIZE - Valuation/FX Valuation	5	Please find a solution for your request in the attachment seccion of this request.
TRM	207474	TPM_INITIALIZE - AAR/PMP/GVC Copy	5	see SAP note 2649691
TRM	207632	additional calenders for interest conditions inside OTC transactions	5	See SAP Notes 2707683 and 2728991

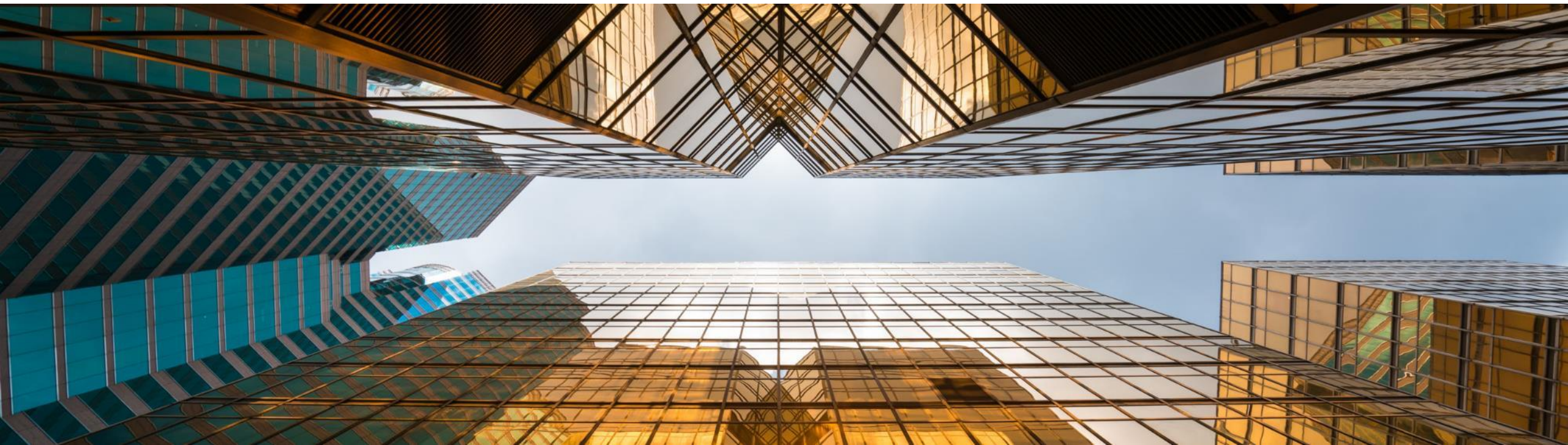
Details about Improvement Requests that were presented in the 1st Delivery Call



Selected Improvement Requests to demonstrate

Request ID	Improvement Request Title	Votes	Presenter
206095	Duplicate transaction	21	Zhu, Louis
206865	Deposit of Notice with variable interests	11	Zhu, Louis
206700	Deposit at Notice with more than 99 days	9	Zhu, Louis
207468	Lot Management - Position management	7	Brysa, Rudolf
207344	Additional Differentiation Terms with Lot-Accounting	16	Brysa, Rudolf
207742	Price as a percentage of nominal value per unit for Unit-quoted bonds	19	Orel, Marek

Duplicate Function



Customer Requirement

206095 | [Duplicate transaction for 550 and 600](#)

Please describe your improvement request

Function to copy/duplicate an existing transaction into a new transaction.

What is the opportunity/problem the request will address?

Currently, it is not possible to copy/duplicate a transaction. I.e. if you have cancelled a trade due to an error, you have to rekey everything manually.

What is the expected benefit?

Saves time and reduce risk of manual errors.

2. Delivered Note:

- A. 2729074 Copy functionality for interest rate transactions (product category 550)
- B. 2715067 Copy functionality for foreign exchange transactions (product category 600)

Copy functionality for interest rate transactions(product category 550)

- **New T-Code TM_56 to execute the copy functionality**

Six tabstrips “Structure” “Administr.” “Other Flows” “Payment Details” “Cash Flow” “Memos”. They should be copied successfully if the company code and partner are not changed, otherwise only these Invest/Term/Interest structure/Repayment structure areas in “Structure”, Addition fields area and Authorization Group field in “Administr.” “Other Flows” “Memos” will be copied

- **Extra copy button is added in the Collective processing**

Copy functionality for foreign exchange transactions (product category 600)

- **New T-Code TX44 to execute the copy functionality**

Copy Forex Transaction: Initial Screen

Company Code	0001	SAP SE
Transaction		



Copy Forex Transaction: Structure

Correspondence ✓

Company Code	0001	SAP SE	Transaction	\INTERN\
Product Type	60A	Foreign Exchange (FX)	Activity	1 Contract
Transaction Type	101	Spot Transaction		

Structure | User exit 1 | User exit 2 | Administr. | FX Hedge Management | Other Flows | Payment Details | Cash Flow

Partner DEUBA Deutsche Bank / Lindenstraße 20 / 60111 Frankfurt

FX Structure

Six tabstrips “Structure” “Administr.” “Other Flows” “Payment Details” “Cash Flow” “Memos” should be copied successfully

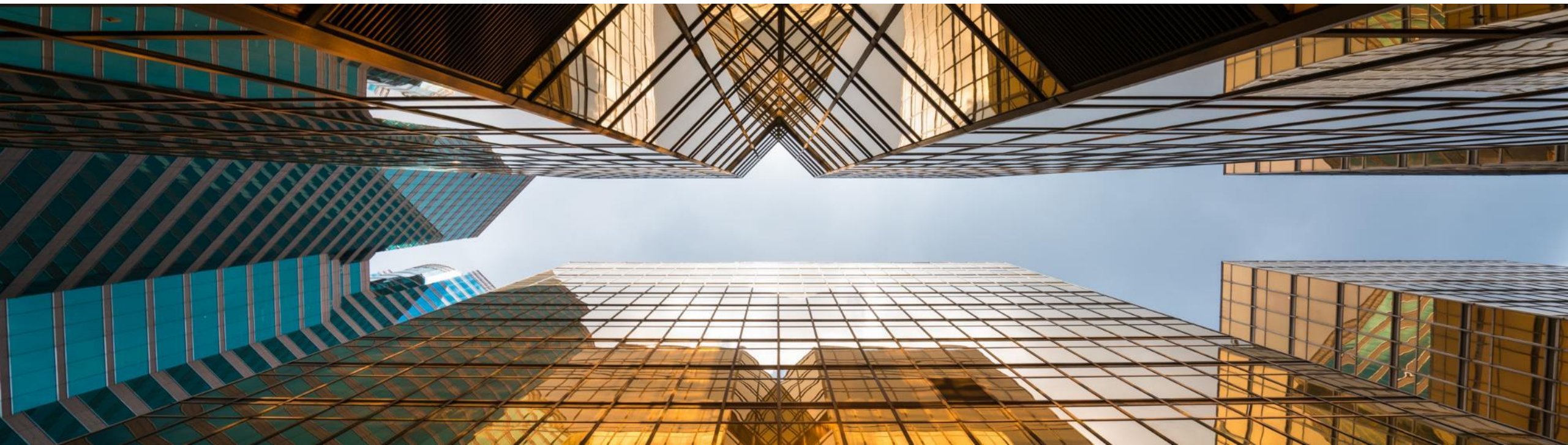
- **Extra copy button is added in the Collective processing**

Forex: Collective Processing

Execute Order | Order Expiry | Settle | Roll Over | Premature Settlement | Fix | Terminate | Offsetting

Forex: Collective Processing - Results

Deposit of Notice with variable interests



Customer Requirement

206865 [Deposit of Notice with variable interests](#)

Please describe your improvement request

We contract with banks deposits of notice with variable interest conditions. For product type deposits of notice we need at interest structure to switch from fixed to variable conditions, like it's available with interest rate instrument.

What is the opportunity/problem the request will address?

Currently, there is no way to enter deposits of notice with variable interests. Work-around using interest rate instrument with roll over for every interest period is not a sufficient.

What is the expected benefit?

Correct recording and reporting of such instruments.

Delivered Note:

2732228 IRI Function At Notice - business

Interest Rate Instrument – At Notice

Product category *Interest Rate Instrument*

No field *End*

New display only field

All interest categories (including *Fixed* and *Variable*) are available

No frame *Repayment Structure*

New field *Period of Notice*

Interest Rate Instrument – At Notice

Company Code: Company Code 1010 Transaction:

Product Type: Deposit at Notice(variable) Activity: Rollover

Transaction Type: Investment

Structure Administr. Other Flows Payment Details **Cash Flow** Int.Rate.Adj. Memos Status Analysis Param. Default Risk Limit

Flows

	Payment Date *	FTyp	PmntAmtPyC	D	PmntCurr.	Base Amount	Percent	ICM	Calc. from	MStr	Calculation to	MEnd	Days
	10/10/2018	1100	100.000.00-	-	EUR		0.0000000						
	12/31/2019	1200	2.483.33	+	EUR	100.000.00	2.0000000	2	10/10/2018		12/31/2019		447

Cash flow calculation takes part until end of half year (in this case 12/31/2018) + 2 further half year (in this case 12/31/2019)

Interest Rate Instrument – At Notice

Money Market: Collective Processing

Create Change Display Roll Over **Give Notice** Settle Reverse History Posting Release Set Processing Indicator

Money Market: Collective Processing - Results

OK	CoCd	Transaction	Post. Release Ind.	Partner	Trans.Crcy	Amount	Term Start	Term End	Trader	Pr
<input type="checkbox"/>	1010	1000000000261	<input type="checkbox"/>	10537001	EUR	0.00	10/10/2018			

Give Notice available for all *Interest Rate Instrument*

Give Notice Interest Rate Instrument: Structure

Check Correspondence Conditions Effective Interest Rate User Status... Services for Object

Company Code: 1010 Company Code 1010 Transaction: 1000000000261

Product Type: 52B Deposit at Notice(variable) Activity: 3 Give Notice

Transaction Type: 100 Investment

Structure Administr. Other Flows Payment Details Cash Flow Int.Rate.Adj. Memos Status Analysis Param. Default Risk Limit

Partner: 10537001 Cluster10 / bank1 / 53621 12321

Invest

Flow Type: 1100 Principal Increase

Amount: 100,000.00 - EUR

Rounding Cat.: Round to the Nearest

Term

Start: 10/10/2018

Notice: 12/31/2018

Inclusive: Start Included

Term Cat.: At Notice

Interest Structure

Interest Cat.: Fixed

Percentage Rate: 2.00000000

Int.Calc.Method: act/360

Frequency: At End of Term

WrkgDaysDueDate: No shift

WrkgDaysCalcIn: No shift

Condition Type: 1200 Nominal interest

Condition Group: 1000

Shift Due Date Back to End of Term

Capitalize Interest

Repayment Structure

Repayment Method: Final Repayment

Contract Conclusion

Contract Date: 10/10/2018 / 15:22:17

Contract Person:

Period of Notice: 42 Days

New field to enter *Notice Date*

Check exists: $Start < Notice$

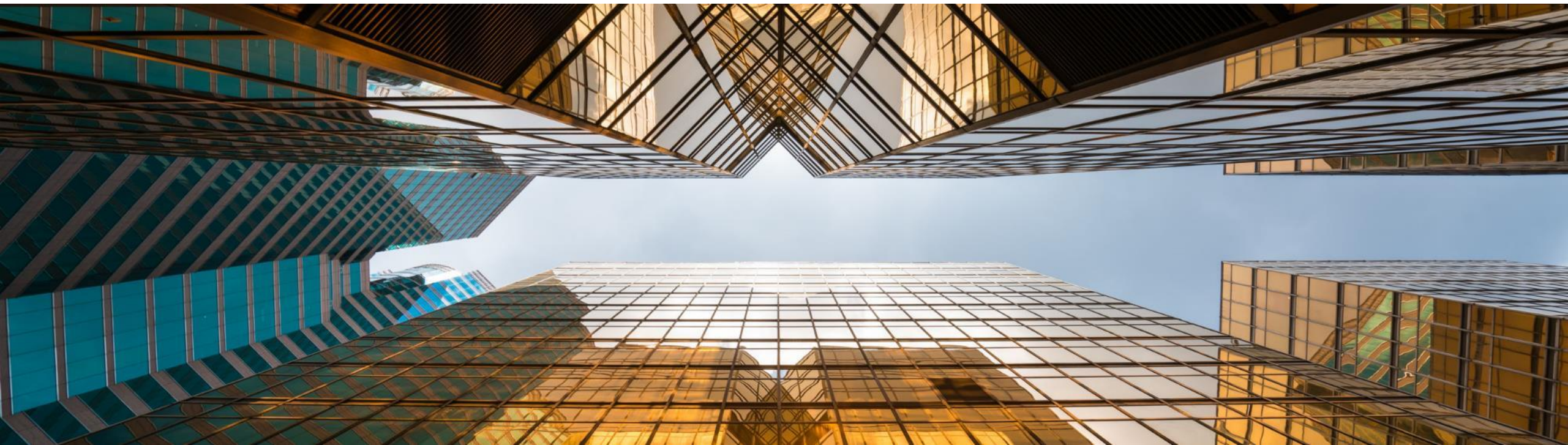
In case *Rollover* took place before still *Start* is shown, but check exists: $Last\ Rollover < Notice$

Cash flow calculation similar to Fixed Term

Repayment Structure set to *Final Repayment*

Additional check: $Contract\ Date + Period\ of\ Notice < Notice$

Deposit At Notice with more than 99 days



Customer Requirement

206700 [Deposit at Notice with more than 99 days](#)

Please describe your improvement request

The notice period of deposits at notice should allow more days than 99.

What is the opportunity/problem the request will address?

For example, we contract with bank deposits with notice period of 180 days. It's not a number of month. It's exact that no. of days. The field for notice period is limited up to 2 digits.

What is the expected benefit?

Correct contract dates in SAP.

Delivered Note (for S/4HANA, no downport to EhP8 possible):

2672923 – DAN Notice Period with 3 digits

2674678 – LDB FTI_TR_DEALS notice period

2675010 – NC Field Notice Period

Period of Notice with 3 digits

SAP Create Interest Rate Instrument: Structure

Check Correspondence Conditions Effective Interest Rate More

Company Code: 1010 Company Code 1010 Transaction: \INTERN\
Product Type: 52B Deposit at Notice(variable) Activity: 1 Contract
Transaction Type: 100 Investment

Structure Administr. Other Flows Payment Details Cash Flow Int.Rate.Adj. Memos Status Analysis Param. Default Risk Limit

Partner: 10537001 Cluster10 / bank1 / 53621 12321

Invest Term

Flow Type: 1100 Principal Increase Start: 10/10/2018
Amount: 100,000.00 - EUR Inclusive: Start Included
Rounding Cat.: Round to the Nearest Term Cat.: At Notice

Interest Structure

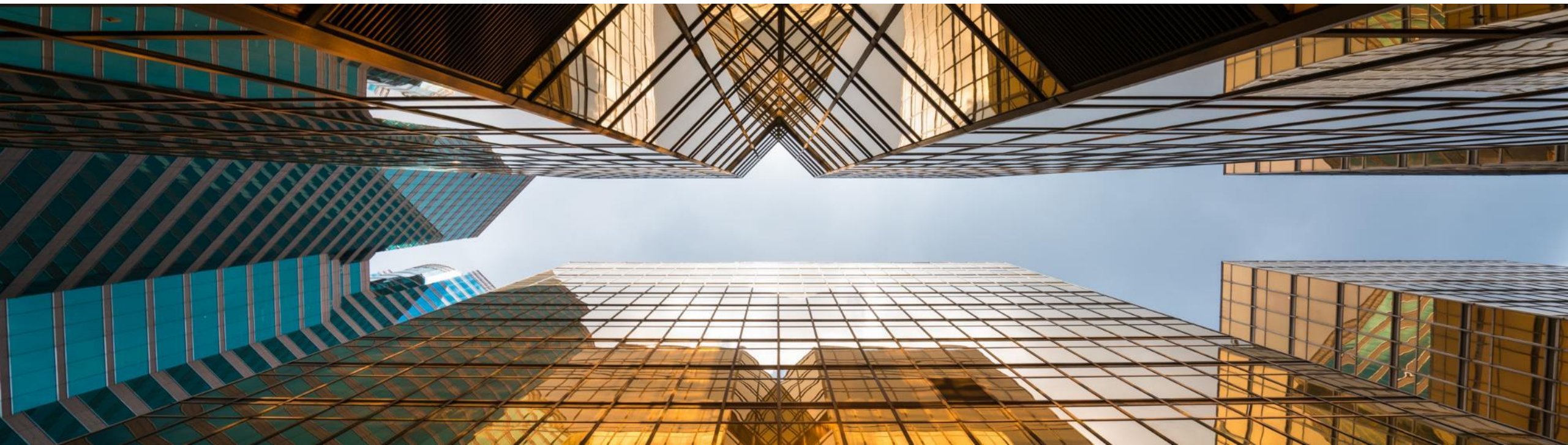
Interest Cat.: Fixed Condition Type: 1200 Nominal interest
Percentage Rate: 2.0000000 Condition Group: 1000
Int.Calc.Method: act/360
Frequency: At End of Term
WrkgDaysDueDate: No shift Shift Due Date Back to End of Term
WrkgDaysCalcIn: No shift Capitalize Interest

Contract Conclusion

Contract Date: 10/10/2018 / 15:22:17 Trader:
Contact Person: Ext. Ref.:
Period of Notice: 42 Days

Field *Period of Notice* with 3 digits.
Also available for Interest Rate Instrument.
Changes reflected in Correspondence and Logical Database as well.

Single position management & External lots-Accounting



Customer Requirement

207344 [Additional Differentiation Terms with Lot-Accounting](#)

The customized additional differentiation terms for the position management is only portfolio in our system. Lot-Accounting works normal when we execute a portfolio transfer. To manage the securities lending we are using daily the transaction FWDU (Securities Account Transfer). On this point we realized, there is an error in the SAP system. Every security account transfer generates a new lot, even the securities account and lot is not defined as additional differentiation in the customizing! Besides every new lot creates unnecessary a lot position flows. For the financial accounting it's getting difficult to keep the overview in the list of position values.

207468 [Lot Management - Position management](#)

Please describe your improvement request

Enhance the position management solution for Lot's, by re-using existing lot's with same characteristics

What is the opportunity/problem the request will address?

whenever there is an inflow of a position (purchase, security account transfer, portfolio transfer, stock swap, valuation class transfer, ...) the system generates a new lot ID. In many cases, we have "returns" (eg: in security lending contracts, there are 2 security account transfers being generated, from SA 1 to SA 2 and afterwards from SA 2 to SA 1. Whenever this happens, and using the simple case described, we would end up with 2 lots in SA 1 when in fact both were originated by the same purchase (the 2 lots are "artificial", but are considered as separate positions for all effects and purposes).

What is the expected benefit?

System performance => Mitigate risk on Closing process / timeline

Delivered Notes:

[2698570 - External Lots: Quantity Ledger](#) and related notes

Single position management – External lots

- Every internal transfer with Lot Creation Category 3 "Inflow creates lots as for outflow, date kept" transfers the Lot Ids from the source position to the target position.
- Activation in Customizing activity "Define and Assign Differentiations", no migration necessary.
- Example: One security position with Portfolio as a differentiation term, Position values

List of Position Values for Key Date 14.03.2019

VA	ACC	ValCl	Sec. Class	Sec. Acct	SAcGr	Portfolio	Lot ID	Units	NominalAmt	NomC	BkValEx	PC	PosCy	BTC G. Lot	Pos.Acq.Dt	O.Lot Acq.	Lot Ent.By	CC:Lt-G.Tr	Lot-Gen.Tr
002	HS02	3	RB_BOND2019A			1	42010AEE279B1ED991CDB1EA69B26270		1.000.000,00	USD	1.000.000,00	USD		2001	01.01.2019	01.01.2019	BRYSA	HS02	30

- 1st Example - Portfolio transfer – two positions with same lot ID

List of Position Values for Key Date 14.03.2019

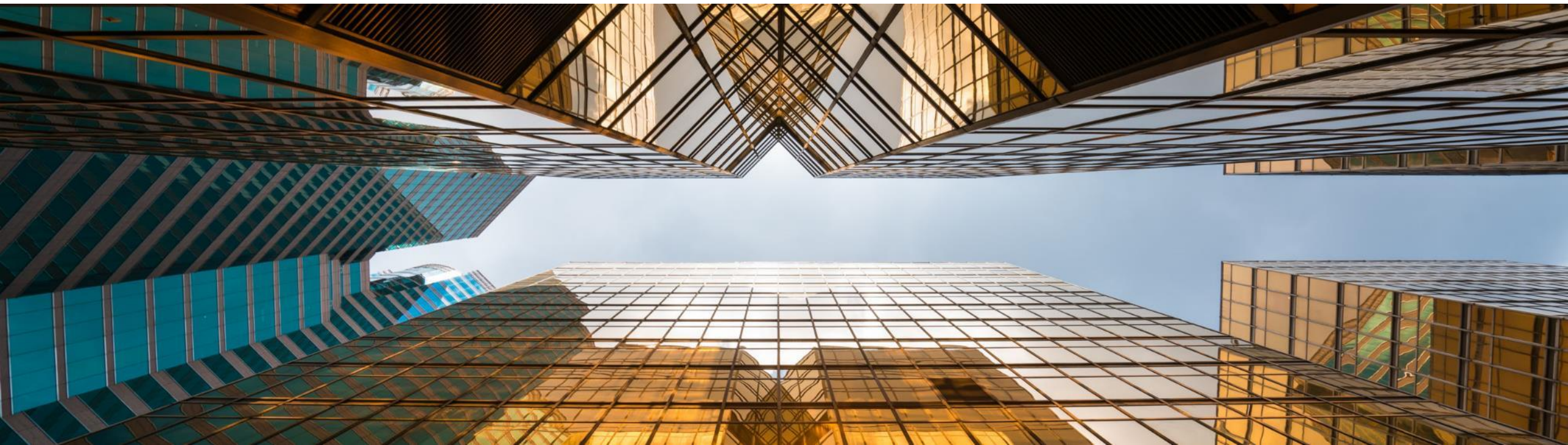
VA	ACC	ValCl	Sec. Class	Sec. Acct	SAcGr	Portfolio	Lot ID	Units	NominalAmt	NomC	BkValEx	PC	PosCy	BTC G. Lot	Pos.Acq.Dt	O.Lot Acq.	Lot Ent.By	CC:Lt-G.Tr	Lot-Gen.Tr
002	HS02	3	RB_BOND2019A			1	42010AEE279B1ED991CDB1EA69B26270							2001	01.01.2019	01.01.2019	BRYSA	HS02	30
		3	RB_BOND2019A			2	42010AEE279B1ED991CDB1EA69B26270		1.000.000,00	USD	1.000.000,00	USD		2001	01.01.2019	01.01.2019	BRYSA	HS02	30

- 2nd example - Securities account transfer – no change in positions

List of Position Values for Key Date 14.03.2019

VA	ACC	ValCl	Sec. Class	Sec. Acct	SAcGr	Portfolio	Lot ID	Units	NominalAmt	NomC	BkValEx	PC	PosCy	BTC G. Lot	Pos.Acq.Dt	O.Lot Acq.	Lot Ent.By	CC:Lt-G.Tr	Lot-Gen.Tr
002	HS02	3	RB_BOND2019A			1	42010AEE279B1ED991CDB1EA69B26270							2001	01.01.2019	01.01.2019	BRYSA	HS02	30
		3	RB_BOND2019A			2	42010AEE279B1ED991CDB1EA69B26270		1.000.000,00	USD	1.000.000,00	USD		2001	01.01.2019	01.01.2019	BRYSA	HS02	30

**Price as a percentage of nominal value
per unit for Unit-quoted bonds**



Customer Requirement

207742 Price as a percentage of nominal value per unit for Unit-quoted bonds

Please describe your improvement request

The current solution for the unit-quoted bonds (product type 04K) allows to enter the “quantity of units” and “price per unit”.

And it isn't possible to enter “quantity of units” and “price as a percentage of nominal value per unit”.

“Percentage of nominal value per unit” is allowed for deals with percentage-quoted bonds, but it isn't possible to enter “quantity of units”.

We must have a possibility to sell part of this quantity with market price as “percentage of nominal value per unit”.

It is necessary to open fields “Nominal Amount” and “Price (%)” in the screen 0310 for deals with unit -quoted bonds

What is the opportunity/problem the request will address?

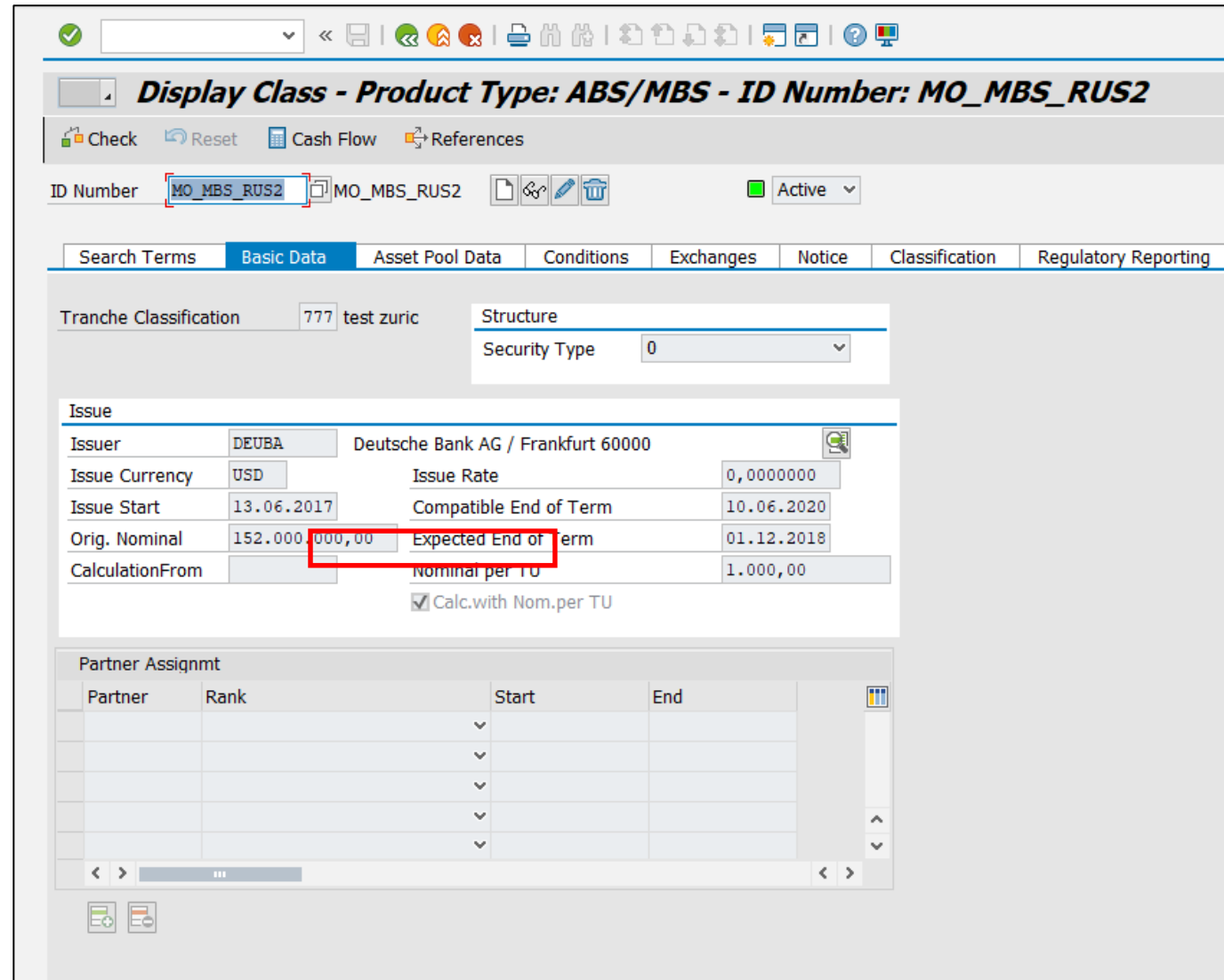
We have encountered this problem on several projects. And for these tools there is no standard solution in the SAP TRM

Delivered Note:

2640552 Price as a percentage of nominal value per unit for Unit-quoted bonds

Bond With Installment Repayment Example

- Addition of „Calc. with Nom. per TU“ activating checkbox
- Enables entering bond transactions with number of trading units as a quantity and price in percent.



The screenshot displays the SAP Bond Management interface for the bond MO_MBS_RUS2. The title bar reads "Display Class - Product Type: ABS/MBS - ID Number: MO_MBS_RUS2". The interface includes a toolbar with icons for Check, Reset, Cash Flow, and References. The ID Number field is set to MO_MBS_RUS2 and is highlighted with a red box. The Status is Active. The Basic Data tab is selected, showing Tranche Classification 777 test zuric and Security Type 0. The Issue section contains the following data:

Issue			
Issuer	DEUBA	Deutsche Bank AG / Frankfurt 60000	
Issue Currency	USD	Issue Rate	0,0000000
Issue Start	13.06.2017	Compatible End of Term	10.06.2020
Orig. Nominal	152.000.000,00	Expected End of Term	01.12.2018
CalculationFrom		Nominal per TU	1.000,00

The "Expected End of Term" field is highlighted with a red box. A checkbox labeled "Calc. with Nom. per TU" is checked. The Partner Assignmt section is empty.

Fixed Bond Example

- Addition of „Calc. with Nom. per TU“ activating checkbox
- Enables entering bond transactions with number of trading units as a quantity and price in percent.
- Quotation remains on „Percentage-quoted“

Display Class - Product Type: Fxd bonds - ID Number: PQB_MO

Check Reset Cash Flow References

ID Number: PQB_MO PQB_MO Active

Search Terms Basic Data Conditions Exchanges Notice Classification Regulatory Reporting

Issue

Issuer	DEUBA	Deutsche Bank AG / Frankfurt 60000
Issue Currency	EUR	
Nominal Value	0,00	
Issue Start		
CalculationFrom		
Nomin. per TU	1.000,00	
Calc.with Nom.per TU	<input checked="" type="checkbox"/>	
End of Term	01.01.2024	<input type="checkbox"/>
Issue Rate	0,0000000	

Structure

Quotation	Percentage...
-----------	---------------

Security Transaction Screenshot

- Users enter the number of units = number of trading units
- Nominal amount = Number of units * Trading unit, where
- Trading Unit (1000) is taken from master data
- Price (%) = Payment amount / Nominal amount

Display Security Transaction: Structure

Correspondence Trade Repository Position cash flows

Company Code 0001 SAP A.G. Transactn 45339
 Sec. Class PQB_MO PQB_MO Activity 1 Contract
 Transactn Type 100 Purchase

Structure Trading data Administration Other flows Payment details Cash flow Memos Partne...

Partner DEUBA Deutsche Bank AG / 12 Taunusanlage / Frankfurt 60000
 Flow Type 0100 Purchase (transaction)

Position
 Securities Acct JGSEC01
 Gen. Valn Class Short-term investments
 Quantity Position

Date Details
 Pos. Value Date 14.12.2017
 Calculat. Date 14.12.2017 Incl. MthEnd
 Payment Date 14.12.2017

Amounts

Number of Units	63.602,00000	
Nominal Amount	63.602.000,00	EUR
Price (%)	101,163000	%
Market Value	64.341.691,26	EUR
Payment Amount	64.341.691,26	EUR

Mkt Price 104.000000 %
 Origin: Rate Table15.08.2018

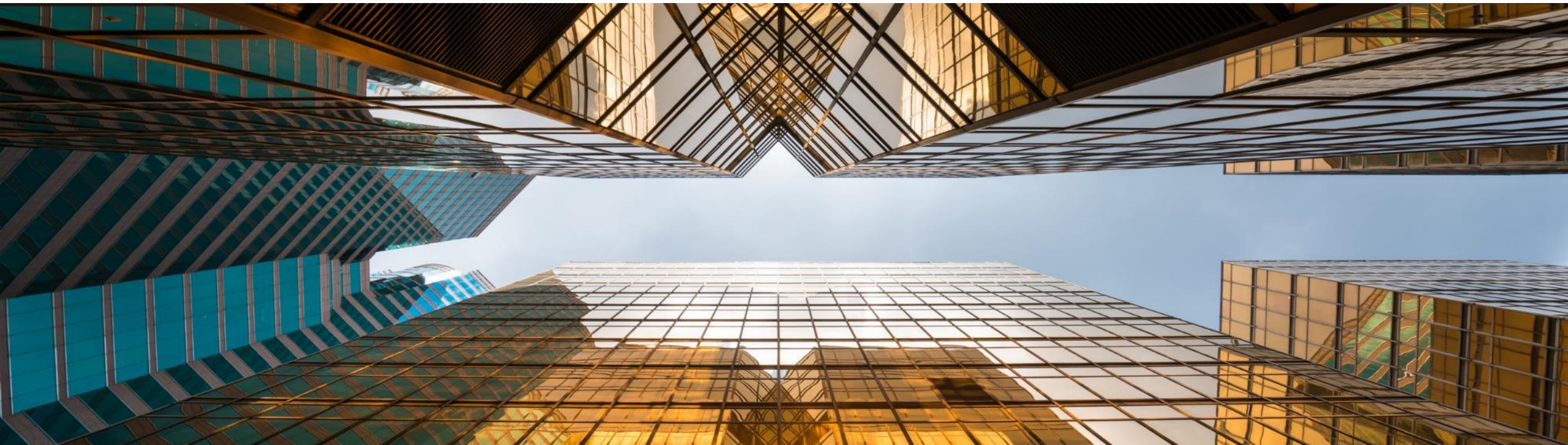
Accrued Interest Calculation

Int.Calc.Method	
Coupon	Next coupon will be delivere...
Rounding Rule	
<input type="checkbox"/> W/o Acc.Int. <input checked="" type="checkbox"/> Coupons	
Payment Amount	303.876,22 EUR

Effective Interest Rate

Eff.Int.Mth.	ICMA
Eff.Int.Rate	86,4261823-
Pricing	

Additional Calendars for Interest Conditions



Customer Requirement

207632 [Additional calendars for interest conditions inside OTC Transaction](#)

Please describe your improvement request

Additional factory calendars for OTC Transactions with multiple interest conditions.

What is the opportunity/problem the request will address?

Currently only 3 factory calendars can be assigned to any OTC Transactions with interest conditions like interest rate instruments (category 550) and interest derivatives (categories 610, 620, and 630). Securities already are able to have 5 factory calendars assigned (please refer to SAP note 2201498)

What is the expected benefit?

Align cashflows of hedging instruments (derivatives) and interest rate instruments with hedged securities. Less manual Workarounds and streamlined working process and easier reporting due to identical calendars & automatically identical cashflows.

2. Delivered Note:

- A. 2707683 Enable 5 calendars for interest flow working day check of money market and OTC derivative transactions
- B. 2728991 BAPI Change for 5-Calendar Enablement

Enhance 550/580 Condition 5 Calendars

- Enable field selection for Calendar 3, 4, 5 for condition TB/TZ/VZ/ZA/TTAN/TTEN/TTRA/TTZK

Condition Type 1200 Nominal interest
Ref.cond.type

Hide	Req	Opt.	Disp	Field Label
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Rounding Cat.
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Calendar ID 2
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Exponential
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Base Unit
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>	Calendar ID 3
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>	Calendar ID 4
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>	Calendar ID 5
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Scaled Calc.
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Lower Limit
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Upper Limit

- Edit the additional Calendar 3, 4, 5 in condition screen and it can be persistent in condition table VTBFINKO

Amounts Dates

Calendar		
Calendar 1	EU	European Currency Union (ECU)
Calendar 2		
Calendar 3	01	Germany (Standard)
Calendar 4	04	Germany (Lower Saxony)
Calendar 5	05	Germany (Bremen)

- BAPI/iDoc Enhancement for condition change like structure 'BAPI_FTR_CONDITION'

Enhance 610/620 Condition 5 Calendars

- On product type level, there is an additional indicator to let customer choose new fima & new condition screen where 5 calendars exist

Interest Derivatives - Details

Product Type: 61A
 Text: Cap
 Prod. Category: 610 CAP/FLOOR
 Delimitation: Upper limit
 Swap: Discount Swap Currency Swap
 Forward Rate Agreement: Discount FRA
 Cash Flow Generation: Discount Swap Currency Swap
 Cash Flow Calculation: Parallel Conditions

Product Type: 62A
 Text: Int.swap
 Prod. Category: 620 SWAP
 Cap/Floor: Delimitation
 Swap: Discount Swap Currency Swap
 Forward Rate Agreement: Discount FRA
 Cash Flow Generation: Cash Flow Calculation: Parallel Conditions

- On condition level, enable Field selection for all the conditions, which required by new condition screen

New Entries **Field selection**

CType	Description	Condition Category
1120	Closing (Rel. to Posting)	Final Repayment
1125	Closing (not rel. to posting)	Final Repayment
1150	Interest Capitalization	Interest Capitalization
1160	Capitalized Interest Payment	Capitalized Interest Payment
1200	Interest	Nominal Interest
1210	Interest rate adjustment	Interest Rate Adjustment
1220	Discounting	Discounting
1300	Option premium - P/L relevant	Option Premium
1301	Option premium-balance rel.	Option Premium
1991	Sec. Lending: Lending Revenue	Nominal Interest
1992	Sec. Lending: Reverse Posting	Final Repayment

Condition Type: 1150 Interest capital.
 Ref.cond.type:

Fld Selectn

Hide	Req	Opt.	Disp	Field Label
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Exponential
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Exchange Rate
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Base Unit
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Calendar ID 3
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Calendar ID 4
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Calendar ID 5
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Scaled Calc.
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Lower Limit
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Upper Limit
<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	<input type="radio"/>	Factor Type

Enhance 630 5 Calendars on Structure Tab

- There is no condition screen for FRA, therefore we direct enhance additional 3 calendars on Structure Tab. To consistent to 610,620, only first 2 calendars affect term start and term end shift. Total 5 calendars affect interest conditions.

Company Code: 0001 SAP SE Transaction: 83554
 Product Type: 63A FRA Activity: 1 Contract
 Transaction Type: 200 Sale

Structure | User exit 1 | User exit 2 | Administration | Other Flows | Payment Details | C..

Partner: DEUBA Deutsche Bank / Lindenstr. 17 / 60111 Frankfurt

Term
 Start of Lead Time: 20.11.2018
 Start of Hedge Period: 20.11.2019 Inclusive
 End of Hedge Period: 27.11.2019 Inclusive No. Int. Days: 7

Interest Structure
 Base Amount: 1.000.000,00 EUR
 Interest Rate: 0,8210000-
 Reference Interest Rate: BLM_EUR_1Y
 Interest Calc. Method: Act/365
 Fixing: 2- 18.11.2019

Business Calendar

Calendar 1	EU	European Currency Union (ECU)	←..... shifts with Term start and end
Calendar 2	EU	European Currency Union (ECU)	
Calendar 3	10	Germany (Saarland)	←..... shifts with Interest Condition
Calendar 4	CN	China	
Calendar 5	01	China	

Contract Conclusion
 Contract Date: 16.11.2018 / 04:00:30 Trader:
 Contact Person: External Ref.:

Product Type: 63A
 Text: FRA Text: FRA
 Prod. Category: 630 FRA

Cap/Floor
 Delimitation: [Dropdown]

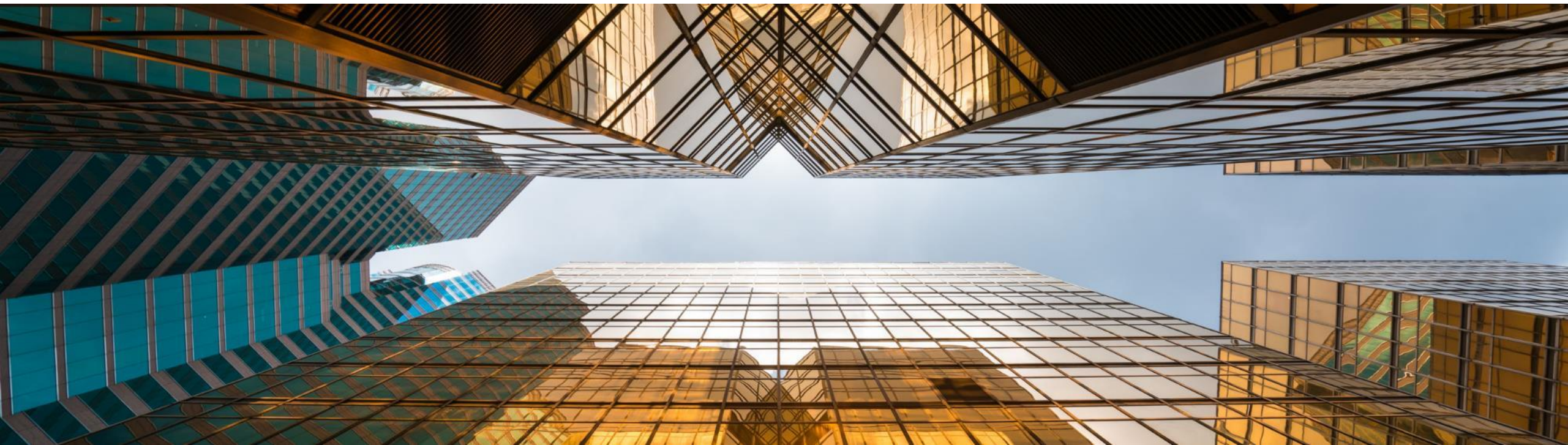
Swap
 Discount Swap Currency Swap

Forward Rate Agreement
 Discount FRA

Cash Flow Generation
 Cash Flow Calculation: [Dropdown]

- On product type level, there is **No** 'parallel condition' indicator, because we still want to use **old Fima** here. For FRA, there is interest amount netting Calculation which is only supported in old Fima calculator. We don't want to enhance new Fima calculator at this stage. FRA 630 is not in cloud scope yet.

Upload for "Spot Maturity" in the "Security Forward"



Customer Requirement

Request ID: 207762

[Upload and set market rate for "Spot Maturity" in the "Security Forward" Product Type.](#)

Description:

Please describe your improvement request

SAP not allows upload and set market rate from FW18 or table VTB_MARKET for "Spot Maturity" (BPRC_SPOT2_CURR) in the "Security Forward" Product Type.

What is the opportunity/problem the request will address?

Can the spot rate uploading be added to the standard SAP TRM solution?

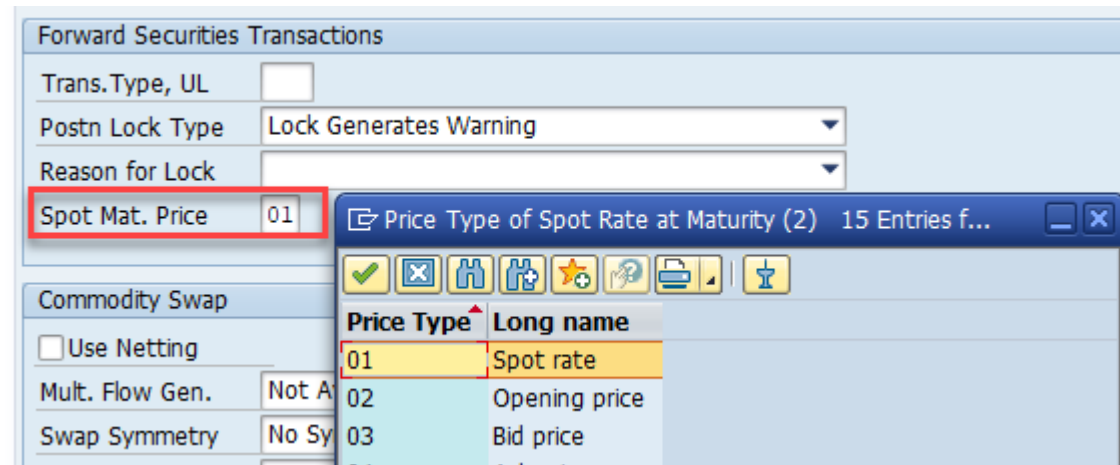
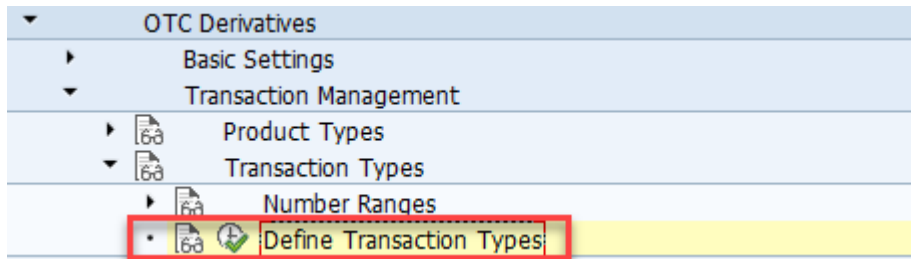
What is the expected benefit?

Delivered Note:

[2721935 Define Price Type of Spot Rate at Maturity for Securities Forward Transaction](#)

New Indicator “Spot Maturity for Price Type” for 740 Transaction Type

1. Open the existing IMG Node “Define Transaction Types” under OTC Derivatives
2. There is a new indicator “Spot Maturity for Price Type” only valid for product category 740 Transaction Type
3. Customer can set the price type which is used for price at maturity



Load “Spot Maturity” for Security Forward transaction

1. When do the activity “Delivery”, the Spot Maturity Field loads the latest market data comparing “End of Term”, for both Percent- and Unit-Quotation “Security Forward”(74A) Deals.
2. Meanwhile there is an Information message notifies customer what system does in back end.

General Data		High/Low Pri	
ID Number	SEC_FORWARD test	Yearly High	
Exchange	EUREX Eurex	Yearly Low	
Quotation	2 Unit-Quoted	History High	
Quotation Currency	EUR European Euro	History Low	

Price Information			
Price Date	Price Type	Price / Rate	Currency
03.12.2018	Spot	4,300000	EUR
02.12.2018	Spot	4,100000	EUR
22.11.2018	Spot	5,000000	EUR
21.11.2018	Spot	4,200000	EUR
20.11.2018	Spot	4,000000	EUR

Company Code 0001 SAP SE Transaction 2000000000000
 Product Type 74A Security Forward Activity 3 Delivery
 Transaction Type 100 Forward Purchase Sec. Class SEC_FORWARD test

Structure Dividend User exit 1 User exit 2 Administr. Other flows Payment data

Partner DEUBA Deutsche Bank / Lindenstraße 20 / 60111 Frankfurt

Underlying Position Data
 Securities Acct ACCOUNT
 Gen. Valn Class Long-term investmen...
 Portfolio
 Position Date 02.12.2018

Term
 Start of Term 01.12.2018
 End of Term 02.12.2018
 Poss. to Roll Over
 Rollover Periods

Amounts
 Number of Units 10.000,00000
 Forward Rate 5,000000 EUR
 Spot Rate 0,000000 EUR
 Costs 0,000000 EUR
 Interest Amount 0,000000 EUR
 Amount 50.000,00 EUR

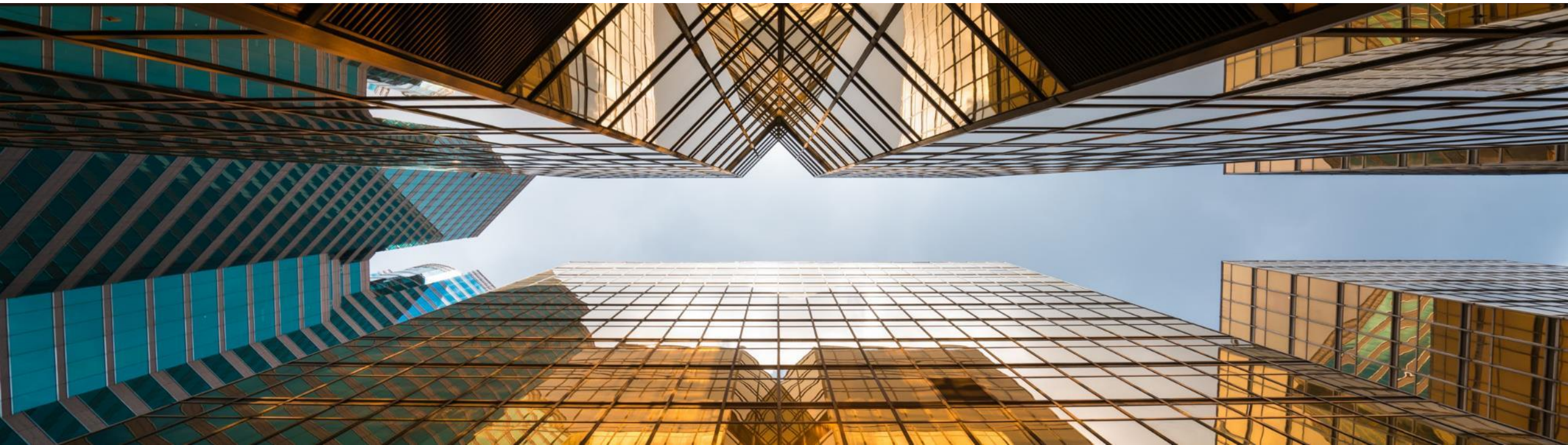
Spot Maturity 4,100000 EUR

Exercise
 Settlement Cash Settlement
 Amount Currency EUR Directn

Contract
 Contract Date 12.03.2019 / 05:41:05 Trader
 Contact Person External Ref.

✓ Spot rate at maturity uploaded from market data table

Interest Instrument: No roll-over functionality



Customer Requirement

207584 [Interest Instrument \(Prod.Cat. 550\): No roll-over functionality](#)

Please describe your improvement request

For Interest Rate Instruments (Prod.Cat. 550) there is no roll-over functionality.

What is the opportunity/problem the request will address?

Prolongation of Interest Rate Instruments is not possible with SAP standard functionality.

What is the expected benefit?

Avoidance of manual workarounds; more flexibility for roll-overs.

Delivered with S/4HANA OnPremise 1610 and following releases. No downport to EhP8.

Interest Rate Instrument – Rollover

Rollover Interest Rate Instrument: Structure

Company Code: 1010 Company Code 1010 Transaction: 1000000000505
 Product Type: 55A Interest Rate Instrument Activity: 3 Rollover
 Transaction Type: 100 Investment

Partner: 10537001 Sample bank 1 / test 101 / 10172 test

Invest

Flow Type:
 Amount: - EUR
 Nominal Amount:
 Payment Rate(%):
 Rounding Cat.: Round to the Nearest

Term

Start: 12/10/2018
 Rollover: 12/31/2018
 End: 12/10/2019
 Inclusive: Start Included
 Term Cat.: Fixed Term

Interest Structure

Interest Cat.: Fixed Condition Type: 1200 Nominal interest
 Percentage Rate: 5.0000000 Condition Group: 1000
 Int.Calc.Method: act/360
 Frequency: At End of Term

Repayment Structure

Repaymnt Method: Final Repayment Condition Type: 1120 Final repayment

Contract Conclusion

Contract Date: 10/10/2018 / 10:13:10 Trader:
 Contact Person: Ext. Ref.:

Money Market: Collective

Create Change Display **Roll Over** Give Notice Settle Reverse History Posting Release Copy Set P

Money Market: Collective Processing Results

OK	CoCd	Transaction	Post. Release Ind.	Partner	Trans.Crcy	Amount	Term Start	Term End
<input type="checkbox"/>	1010	1000000000505	<input type="checkbox"/>	10537001	EUR	0.00	12/10/2018	12/31/2018

Roll Over available for all Interest Rate Instrument

New field displaying Rollover Date
 New entered End Date must be later as Rollover Date.

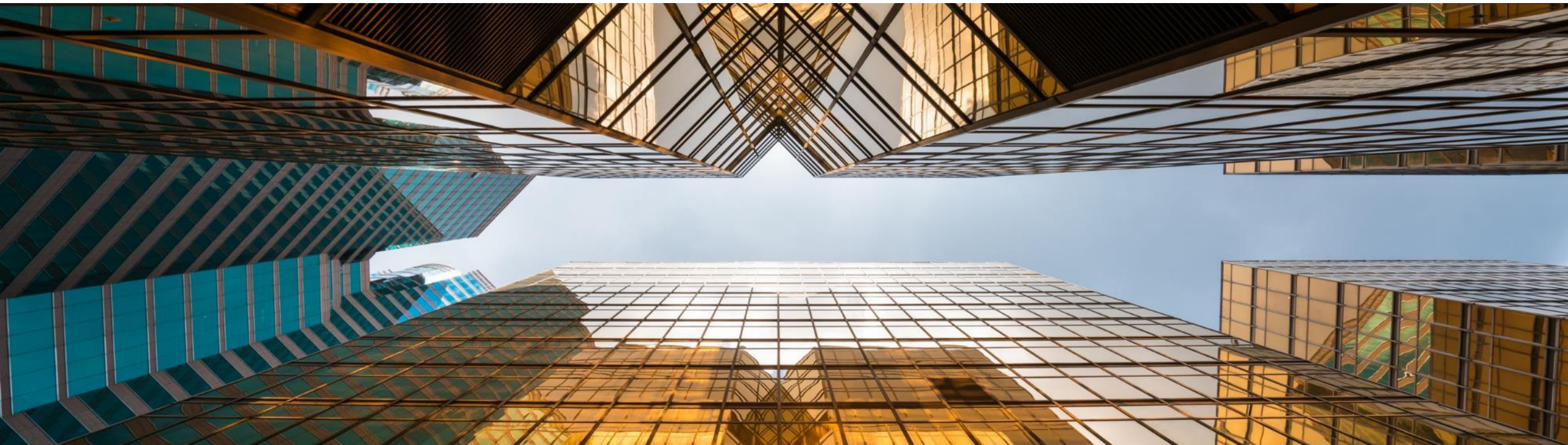
Empty fields indicating an unchanged nominal amount.

Interest Rate Instrument – Rollover

Structure Administr. Other Flows Payment Details <u>Cash Flow</u> Int.Rate.Adj. Memos Status Analysis Param. Default Risk Limit																
Flows																
			Payment Date	FTyp	PmntAmtPyC	D	PmntCurr.	Base Amount	Percent	ICM	Calc. from	MStr	Calculation to	MEnd	Days	
			12/10/2018	1100	100,000.00-	-	EUR		0.0000000							
			12/31/2018	1200	233.33	+	EUR	100,000.00	4.0000000	2	12/10/2018		12/31/2018		21	
			12/10/2019	1200	4,777.78	+	EUR	100,000.00	5.0000000	2	12/31/2018		12/10/2019		344	
				1120	100,000.00	+	EUR	0.00	100.0000000	2			12/10/2019			

Cash flow before rollover date is unchanged, except final repayment is shifted to new end date.
 Cash flow after rollover date is calculated based on new condition.

Enable premature settlement for money market instruments



Customer Requirement

206702 [Enable premature settlement for money market instruments](#)

Please describe your improvement request

We want to have an option for premature settlement for money market deals.

What is the opportunity/problem the request will address?

There could be a need for a settlement or close out of a money market deal before end date of contract. Currently, there is no possibility to create a new activity for a premature settlement. Today, you need to change the end date of a contract what should not be allowed at contract settlement. A cancellation of contract settlement to allow change of end date at activity "contract" would also cancel posted documents.

What is the expected benefit?

With new activity, the premature settlement would follow regular functionality of transaction life-cycle.

Delivered Note:

2732228 IRI Function At Notice - business

Interest Rate Instrument – Give Notice (Terminate)

SAP Give Notice Interest Rate Instrument: Structure

Check Correspondence Conditions Effective Interest Rate User Status... Services for Object More

Company Code: 1010 Company Code 1010 Transaction: 1000000000260
 Product Type: 55A Interest Rate Instrument Activity: 3 Give Notice
 Transaction Type: 100 Investment

Structure Administr. Other Flows Payment Details Cash Flow Int.Rate.Adj. Memos Status Analysis Param. Default Risk Limit

Partner: 10537001 Cluster10 / bank1 / 53621.12321

Invest

Flow Type: 1100 Principal Increase
 Amount: 100,000.00 - EUR
 Nominal Amount:
 Payment Rate(%): 0.0000000
 Rounding Cat.: Round to the Nearest

Term

Start: 10/10/2018
 Notice: 12/31/2018
 End: 10/10/2019
 Inclusive: Start Included
 Term Cat.: Fixed Term

Interest Structure

Interest Cat.: Fixed Condition Type: 1200 Nominal interest
 Percentage Rate: 4.0000000 Condition Group: 1000
 Int.Calc.Method: act/360
 Frequency: At End of Term
 WkgDaysDueDate: No shift Shift Due Date Back to End of Term
 WkgDaysCalcIn: No shift Capitalize Interest

Repayment Structure

Repayment Method: Final Repayment Condition Type: 1120 Final repayment

Contract Conclusion

Contract Date: 10/10/2018 / 14:44:30 Trader:
 Contact Person: Ext. Ref.:

SAP Money Market: Collective Processing

Create Change Display Roll Over Give Notice Settle Reverse History Posting Release Set Processing Indicator

Money Market: Collective Processing - Results

OK	CoCd	Transaction	Post. Release Ind.	Partner	Trans.Crcy	Amount	Term Start	Term End
<input checked="" type="checkbox"/>	1010	1000000000260		10537001	EUR	100,000.00	10/10/2018	10/10/2019

Give Notice available for all Interest Rate Instrument

New field to enter Notice Date

Check exists: Start < Notice < End

In case Rollover took place before still Start and End are shown, but

check exists: Last Rollover < Notice < End

Interest Rate Instrument – Give Notice (Terminate)

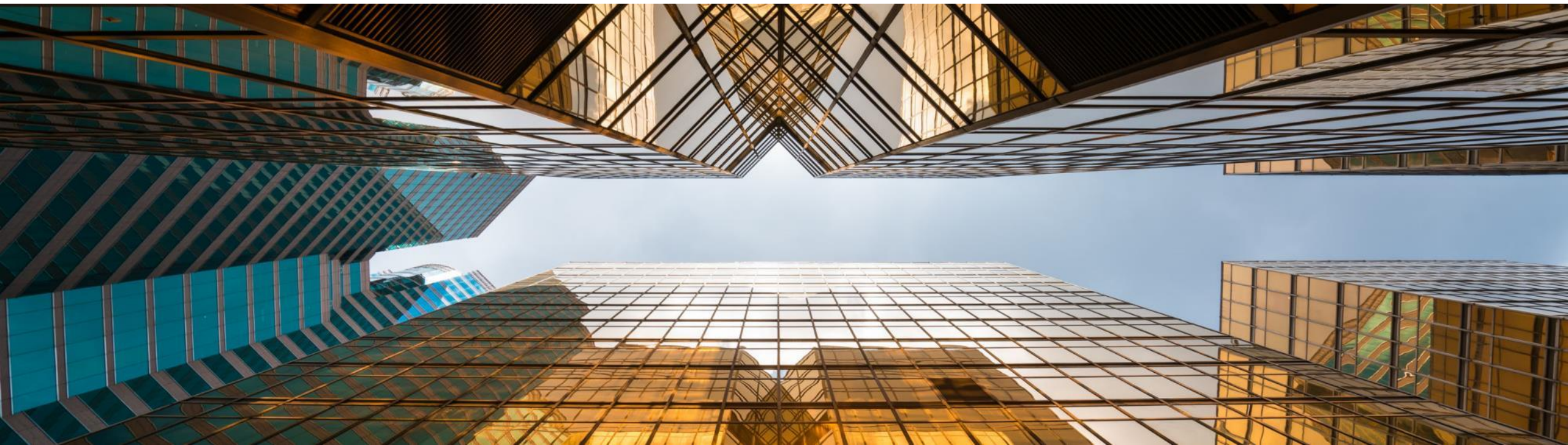
Structure	Administr.	Other Flows	Payment Details	Cash Flow	Int.Rate.Adj.	Memos	Status	Analysis Param.	Default Risk Limit						
Flows															
			Payment Date *	FTyp	PmntAmtPyC	D	PmntCurr.	Base Amount	Percent	ICM	Calc. from	MStr	Calculation to	MEnd	Days
			10/10/2018	1100	100,000.00-	-	EUR		0.0000000						
			12/31/2018	1120	100,000.00	+	EUR	0.00	100.0000000	2			12/31/2018		
				1200	911.11	+	EUR	100,000.00	4.0000000	2	10/10/2018		12/31/2018		82

When given notice cash flow is calculated up to notice date.

Final Repayment (or last payment of *Annuity Repayment* or *Instalment Repayment*) is shifted to notice date.

Interest calculation is done up to notice date (it is not the case that the interest period containing notice date is completely skipped).

Drilldown between derivative deal and exercise deal



Customer Requirement

207778 [Transition \(drilldown\) between derivative deal and exercise deal in the FTR_EDIT](#)

Please describe your improvement request

Drilldown between security derivative deal and exercise deal don't work. Between currency option deals it works only in one case - from option deal side. It is inconvenient to use and causes customer dissatisfaction.

What is the opportunity/problem the request will address?

Is it possible to add transmit (drilldown) for both sides of "derivative" and "exercise" deals?

What is the expected benefit?

Ease of use FTR_EDIT

2. Delivered Note:

2682995 Navigation from exercised transaction to 'its option' missing

Drilldown between derivative deal and exercise deal

- Possibility to drilldown from the exercised deal to the OTC Option in T-Code FTR_EDIT

The image shows two screenshots of the SAP FTR_EDIT interface, connected by a downward-pointing arrow. The top screenshot shows the 'Display Forex Transaction: Structure' screen for transaction 93857. The bottom screenshot shows the 'OTC Option: Display: Structure' screen for transaction 92402.

Top Screenshot: Display Forex Transaction: Structure

Company Code	0001	SAP SE	Transaction	93857
Product Type	60A	Foreign Exchange (FX)	Activity	1
Transaction Type	101	Spot Transaction	Contract	

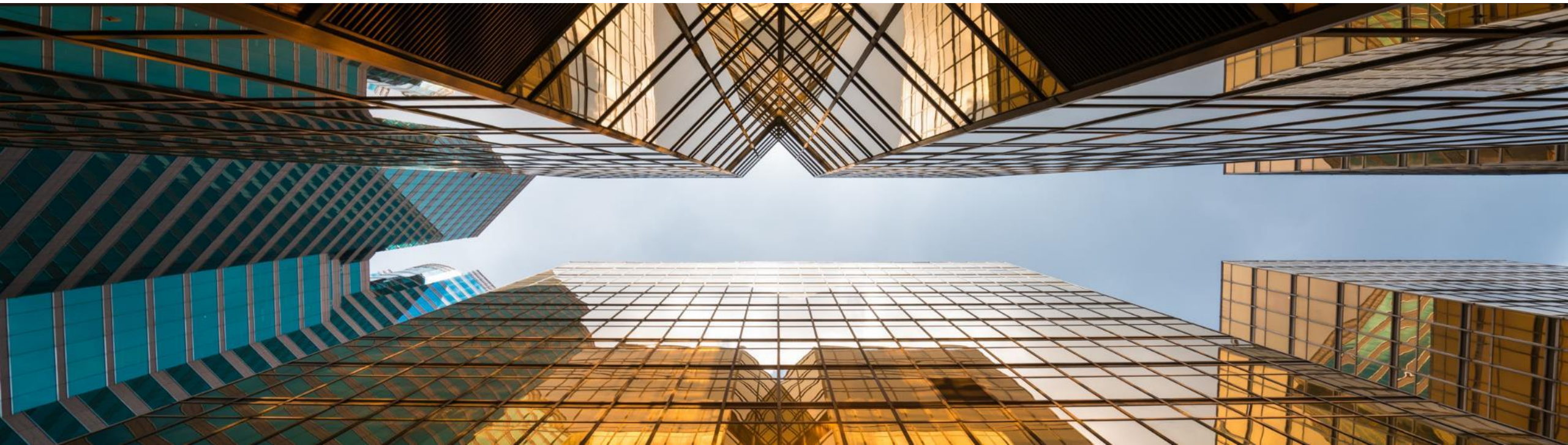
Navigation tabs: Structure (selected), User exit 1, User exit 2, Administr., FX Hedge Management, Other Flows

Bottom Screenshot: OTC Option: Display: Structure

Company Code	0001	SAP SE	Transaction	92402
Product Type	76A	OTC Currency Option	Activity	4
Transaction Type	200	Sale	Exercise Settlement	

Navigation tabs: Structure (selected), User exit 1, User exit 2, Administr., Other Flows, Payment Details, Cash...

Rating information in FX-Deals



Customer Requirement

206218 | [Rating information in FX-Deals](#)

Please describe your improvement request

Make the maintenance of rating information (Table VTBRATING) available also for FX deals.

What is the opportunity/problem the request will address?

In TRM the table VTBRATING is existing, but for FX deals you cannot show it, using customizing the field selection "Field Group: Rating" and no data entry is possible

What is the expected benefit?

Standard rating table for treasury deals can also be used for FX deals.

2. Delivered Note:

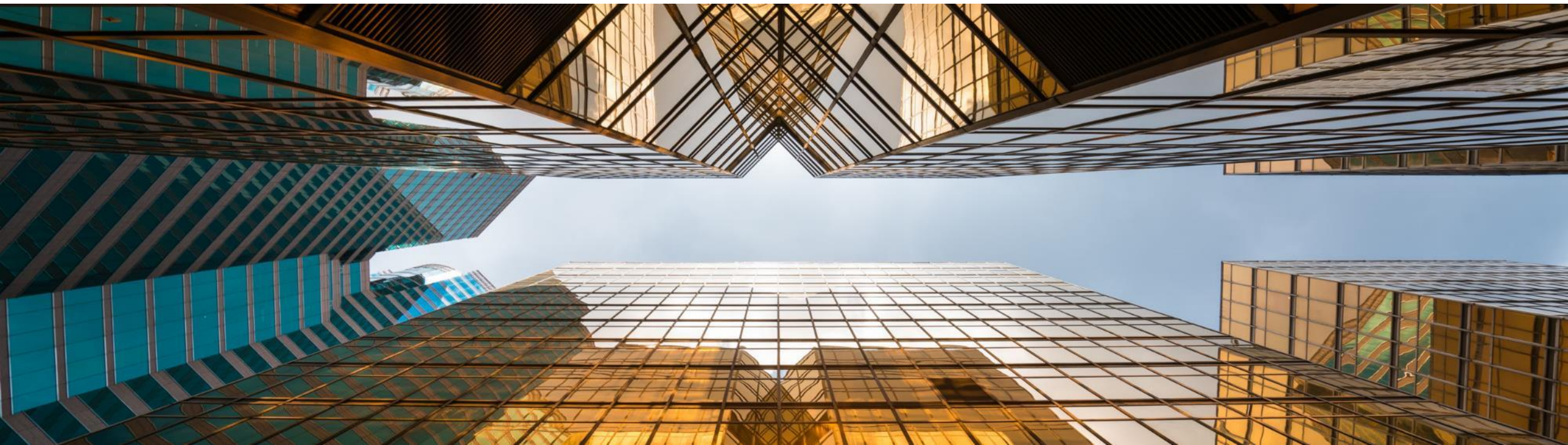
2706907 NewFX: Rating

Rating information in FX-Deals

- Visibility of the rating information on tab 'Administr.':

The screenshot displays the SAP 'Display Forex Transaction: Admin.' interface. The 'Administr.' tab is selected, showing various data fields and sections. The 'Rating' section at the bottom is highlighted with an orange border. The 'Rating' section contains a table with the following columns: 'Valid From', 'Credit Standing Inst', and 'Rating'. The table is currently empty, with dropdown arrows visible for each column. Other sections visible include 'Position Assignment', 'Additional Fields', 'Trade Repository', 'Authorization', and 'Central Clearing Data'.

FTR_00: No field for SPPI-result available



Customer Requirement

207659 [FTR_00: no field for SPPI-result available](#)

Please describe your improvement request

FTR_00 does not show the SPPI-result; it shall be available in both the selection-screen and the field-list

What is the opportunity/problem the request will address?

It shall be possible to select trades based on their SPPI-result (e.g. preliminary passed vs. passed etc.)

What is the expected benefit?

Improve visibility of SPPI-information in collective processing FTR_00

2. Delivered Note:

2690019 TRPA: SPPI in collective processing

2712649 TRPA: SPPI in collective processing (selection)

FTR_00: No field for SPPI-result available

- Additional column and additional selection field in T-Code FTR_00

Edit Variants: Variant TEST_00

Attributes

General Selections

Company Code
Transaction
Product Type
Transaction Type
Activity Category
Security ID number
Securities Account
Futures Account
Start of Term
End of Term
Partner
Currency
Traders
Active Status
External Reference
SPPI Criterion
Underlying Loan ID

Position Assignment

Facility Number
Portfolio
Finance Project

Additional Fields

Assignment
Internal ref.
Characteristics

Entered On / Last Changed

User
Date

Display Options

Layout

Collective Processing

No. of Transactions

CoCode	Transactn	Sec. ID
0001	82454	
0001	82514	
0001	82515	
0001	82652	
0001	82685	

Change Layout

Column Selection | Sort Order | Filter | View | Display

Displayed Columns

- Column Name
- Select Icon
- Company Code
- Transaction
- Sec. Class ID Number
- Business Partner
- Transaction Structure
- Term Start
- Term End
- Limit Type
- Limit Date
- Limit Price for Unit Quotation
- Currency Unit of the Rate
- Limit Price for Percentage Quotation
- SPPI Criterion

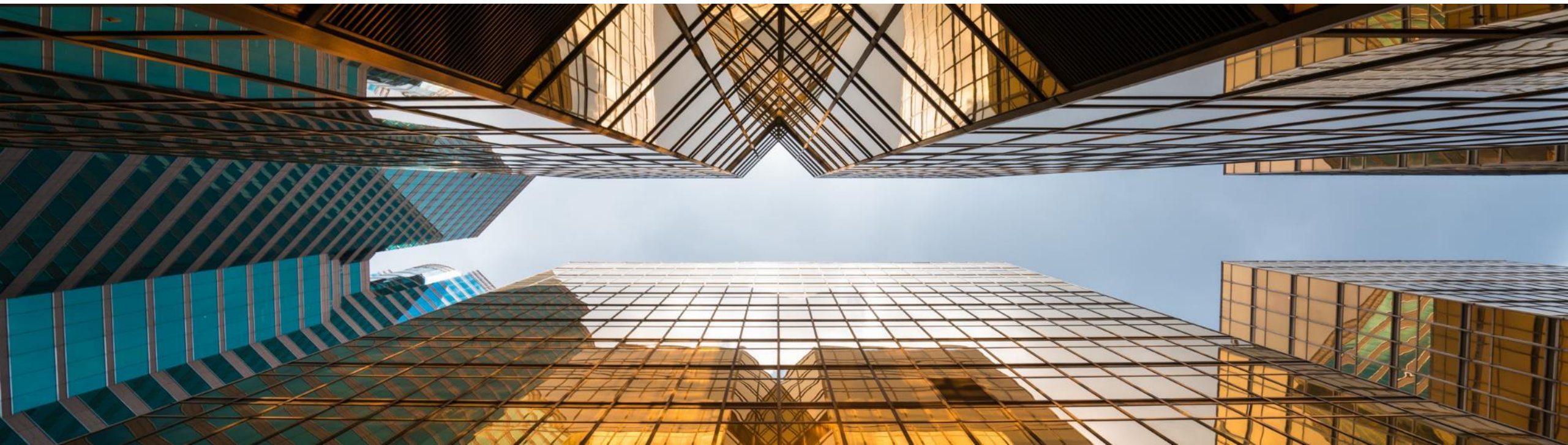
Column Set

- Column Name
- Active activity
- Active Status
- Active Status (Name)
- Activity Category
- Activity Category (Name)
- Activity No. Status
- Actual Clearing Date
- Address of guarantor
- Advising Bank
- Annexing base date
- Annexing base date
- Annexing Package Extend

Rate	LmtPrc	Unit	Crcy Unit	LmtPrc	Pct	SPPI Criterion
0,000000				0,000000		
0,000000				0,000000		
0,000000				0,000000		
0,000000				0,000000		
0,000000				0,000000		

Save As... | Reset

TPM13: Add the "Update Type" in the Selection Screen of TPM13



Report Treasury Position Flows

Tile ,Treasury Position Flows – Classic‘ / TC TPM13

The data selection of Report ,Treasury Position Flows‘ was enhanced by the additional selection criteria **Update Type**:

Data selection is executed in 2 steps:

1. TRL Positions of the activated Product Group are selected
2. Result Data of selected Update Types is displayed

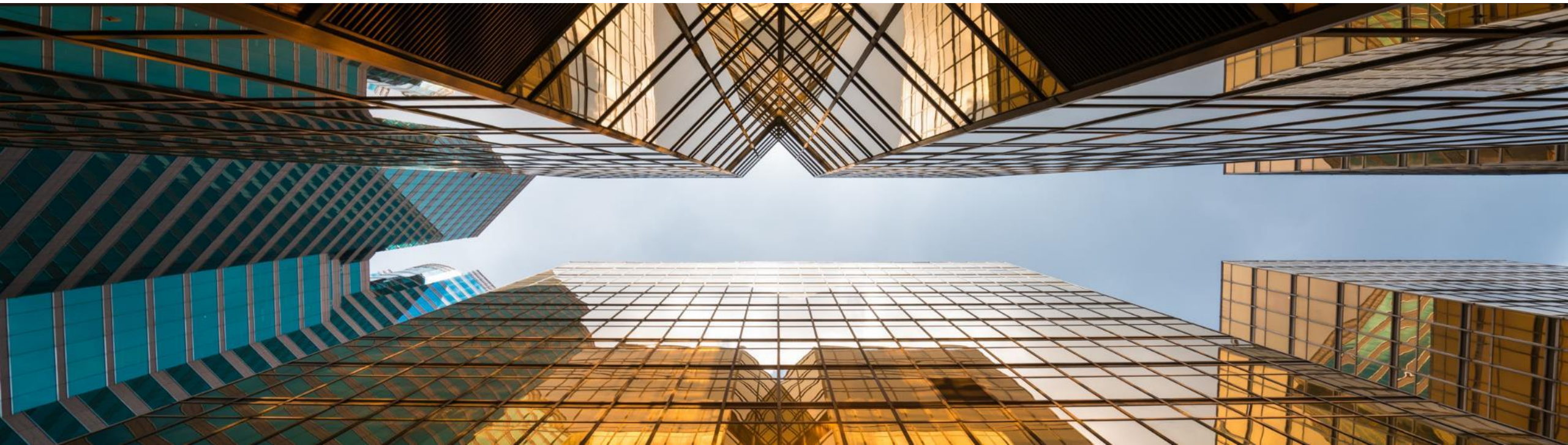


The screenshot shows the SAP Subledger Cash Flow configuration interface. Under the 'Selection of TRL Flows' section, the 'Update Type' is set to 'SAM5000'. The 'TRL Date' is set to '30.09.2018' and the 'to' date is '31.10.2018'. Other fields like 'Company Code', 'Valuation Area', and 'Product Type' are also visible.



List of the Position Flows													
CoCd	VA	Product Type	Sec. Acct	Sec. Class ID Number	TRL Date	BusTranCat Name	Status	Update Type	Update Type	Amount ValnCrcy	Valn C...	Amt (Pos. Crcy)	PosCr...
0001	001	04I	A_ACCOUNT	TEST_BOND_001	30.09.2018	Interest	S	SAM5000	Nominal interest	10.138,89	EUR	10.138,89	EUR
0001	001	04I	DEPOT	TEST_BOND_001	30.09.2018	Interest	S	SAM5000	Nominal interest	101,39	EUR	101,39	EUR
0001	001	04H	A_ACCOUNT	BOND_TEST_2	30.09.2018	Interest	S	SAM5000	Nominal interest	1.643,84	EUR	1.643,84	EUR
0001	001	04H	A_ACCOUNT	TEST_BOND_004	30.09.2018	Interest	S	SAM5000	Nominal interest	10.000,00	EUR	10.000,00	EUR
0001	001	04H	A_ACCOUNT	TEST_BOND_005	30.09.2018	Interest	S	SAM5000	Nominal interest	10.000,00	EUR	10.000,00	EUR
0001	001	04H	A_ACCOUNT	BOND_TEST_2	31.10.2018	Interest	S	SAM5000	Nominal interest	1.698,63	EUR	1.698,63	EUR

Initialization of a Valuation Areas: Copy of PMP and AAR



Customer Requirement

207474 [TPM INITIALIZE - AAR/PMP/GVC Copy](#)

Please describe your improvement request

TPM_INITIALIZE - AAR/PMP/GVC Copy

What is the opportunity/problem the request will address?

Currently during initialization the AAR/PMP/GVC are not copied from a new VA. If a transfer or a manual assignment had occurred the target valuation area is going to be different from the original. Which obligates a massive AAR and GVC transfers. For PMP currently SAP even did not provide any tool to perform a PMP transfer.

What is the expected benefit?

Avoid manual longer Cut-over process

Restriction:

GVC Copy can't be done logically correct for all constellations of originating vs. target valuation area. Therefore this functionality is not developed, only the copy of AAR and PMP is supported

Delivered Note:

2649691 TPM_INITIALIZE: copy PMP and AAREF

Copy of Position Management Procedure and Account Assignment Reference in Initialization of a Valuation Area

IMG: "Assignment of Valuation Areas to Accounting Codes"

Change View "Assignment of Valuation Areas to Accounting Codes": Detail

New Entries

Accounting Code: ELOT TRM Ext. LOT
Valuation Area: 002 Parallel Valuation Area - US Gaap

Valuation Area - Additional Data

Valuation crcy	EUR
Exch. Rate Type	M
Translation	For Different Valuation Currency
Derive Trans.Upd.Period:Yrs	Months

Data Transfer to Accounting

Posting	Post to FI
Accounting Principle	GAAP Generally Accepted Accounting Principles
Currency Type	Company code currency

Initialization

Source VA for Securities, listed Options / Futures	001
Copy Pos.Man.Proc. and Account Assignment Reference	<input checked="" type="checkbox"/>

Performance Assistant

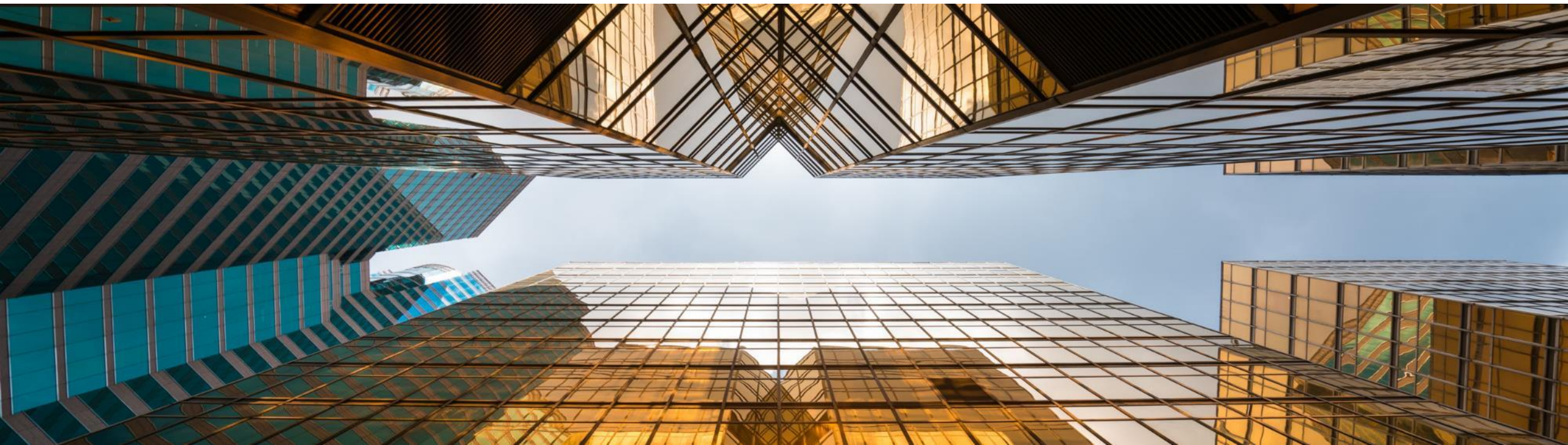
Copy Pos.Man.Proc. and Account Assign. Reference Assignment

With this indicator, the system will copy the position management procedure assignment and the assignment of the account assignment reference from the position in the source valuation area in the target valuation area.

Dependencies

In order to copy the assignments, a source valuation area has to be assigned. In addition, the differentiation terms in the new valuation area and the source valuation area must be identical. In particular, the same valuation classes have to be used in both valuation areas.

Complementary Ident Code (CIC) & Add field "CIC" to standard fields



Customer Requirements

Request ID: 206221

[Add field Complementary Ident Code \(CIC\) to security master \(FWZZ\)](#)

Please describe your improvement request

At the moment in FWZZ there is a field CIC AT, which is only available if you use the FSSR module from SAP. Make this field general available in master data FWZZ and as a time dependent table with identnummers like in business partner.

What is the opportunity/problem the request will address?

The CIC field is not only relevant for Austria and it can change in live of a security. In some cases accounting relevant information is derived from it and so a time dependency is necessary.

What is the expected benefit?

Time dependent data according CIC and general availability.

Request ID: 207202 [Add field "CIC" to standard fields](#)

Please describe your improvement request

Add field "CIC" (complementary identification code / EIOPA) to standard fields in MD/FWZZ/Financial Transaction + source Fields in Determination Acc.Ass.Ref. + Reporting (TPM12/13/20 + LDB`s)

Complementary Ident Code (CIC)

Delivered Notes:

2632148 - Transaction FWZZ: Texts for CIC AT selection option on "Regulatory Reporting" tab

2632222 - Transaction FWZZ: Opening of selection option CIC AT on "Regulatory Reporting" tab for general use

2635884 - Integration of fields COILAND and COICODE in determination of account assignment reference

2638837 - Provision of fields COILAND and COICODE for use in query tools

2767982 - CIC: Technical changes regarding fields COILAND and COICODE

Display Class - Product Type: Bond-fixed - ID Number: BD_002

Check Reset Cash Flow References

ID Number: BD_002 vanilla bond Active

Search Terms Basic Data Conditions Exchanges Notice Regulatory Reporting

Regulatory Reporting

Possible Custody Type

Securities Account Statistics: 0

Tax Treatment

Securities Trading Law Obligation

Complementary Ident. Code: CH 11

Indicators

- Eligible as Collateral
- Eligible
- Eligible for Premium Reserv
- Funded

Example - Query about logical database
FTI_TR_POSITIONS:

CIC within LDB

CoCd	Valuation Area	PTyp	ID Number	Trans.	Sec. Acct	Cls	STy	Book Value in PC	PC	CI code	CI Country
0001	001	04Z	BD_001		ACCOUNT	06	0	0,00	EUR		
0001	001	04Z	BD_002		ACCOUNT	06	0	0,00	EUR	11	CH
0001	001	04Z	BD_004		ACCOUNT	06	0	0,00	EUR	15	DE
0001	001	04Z	BD_005		ACCOUNT	06	0	0,00	EUR	21	DE

Complementary Ident Code (CIC)

Determination of Account Assignment Reference:

Derivation rule
Step Description

Definition **Condition** Attributes

Source Fields

Origin	Name	De...	Name
COMMON DATA	COMPANY_CODE		Company Code
MASTER DATA	COICODE		Complementary Identification
MASTER DATA	COILAND		Complementary Identification

Target Fields

Origin	Name	De...	Name
COMMON DA...	AA_REF		Account Assignment Reference of Pc

Enhanced LDB-structures:

Dictionary: Display Structure

Structure: FTI_LDB_CLASS_MASTER_DATA Active
Short Description: Harmonized Class Master Data from BAPI 1076

Attributes Components Entry help/check Currency/quantity fields

Built-In Type 158

Component	Typing Method	Component Type	Data Type	Length	Deci...	Short Description
INSTITUITE	Types	BP_SOL_INS	CHAR	4		0 Institute Providing Credit Standing Information
SWHRKOND	Types	TB_WHRKOND	CUKY	5		0 Interest Currency
BKOND	Types	TB_BKOND	CURR	13	2	0 Interest rate as amount
COMPL_IDENT_CODE	Types	COICODE	CHAR	2		0 Complementary Identification Code
COMPL_IDENT_LAND	Types	COILAND	CHAR	2		0 Complementary Identification Country

Dictionary: Display Structure

Structure: FTI_LDB_INC_CLASS_DATA Active
Short Description: Include for Time-Dependent Class Data (-> LDBs)

Attributes Components Entry help/check Currency/quantity fields

Built-In Type 14

Component	Typing Method	Component Type	Data Type	Length	Deci...	Short Description
SBOERNOI	Types	SBOERNOI	CHAR	1		0 Indicator: Listed on an Exchange
VVRANLWX	Types	VVRANLWXS	CHAR	20		0 Secondary index class data
COMPL_IDENT_CODE	Types	COICODE	CHAR	2		0 Complementary Identification Code
COMPL_IDENT_LAND	Types	COILAND	CHAR	2		0 Complementary Identification Country

Dictionary: Display Structure

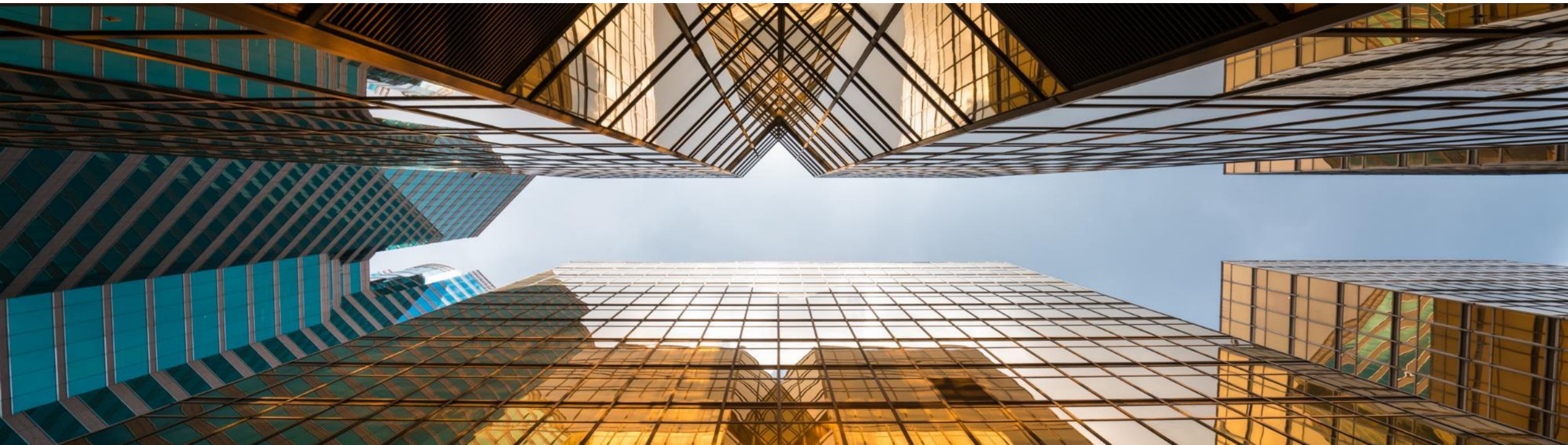
Structure: FTI_LDB_TR_ATTR_SEC Active
Short Description: Class Attributes Used in the Logical Database

Attributes Components Entry help/check Currency/quantity fields

Built-In Type 38

Component	Typing Method	Component Type	Data Type	Length	Deci...	Short Description
ETY_QUANTITY	Types	FTI_CTY_QUAN_DE...	QUAN	25		5 Commodity Quantity to Be Delivered
CTY_UOM	Types	TPM_CTY_UOM	UNIT	3		0 Unit of Measure for the Commodity
COMPL_IDENT_CODE	Types	COICODE	CHAR	2		0 Complementary Identification Code
COMPL_IDENT_LAND	Types	COILAND	CHAR	2		0 Complementary Identification Country

Extension of BAdI TPM_VALUATION_PRICE



Customer Requirements

Request ID: 206786 [Extension for BAdI TPM_VALUATION_PRICE](#)

Please describe your improvement request

In some special cases the price for a security is depending on valuation class, accounting code or account_group. These parameters are not accessible in the BAdI methods. But at BAdI Call all information is there.

What is the opportunity/problem the request will address?

Problem is that, in some special cases for same security id an other price is needed in valuation but the needed information is not in the BAdI

What is the expected benefit?

More flexibility, better fulfillment of business needs

Delivered Note:

2632148 - Enhancement on BADI TPM_VALUATION_PRICE with additional parameter

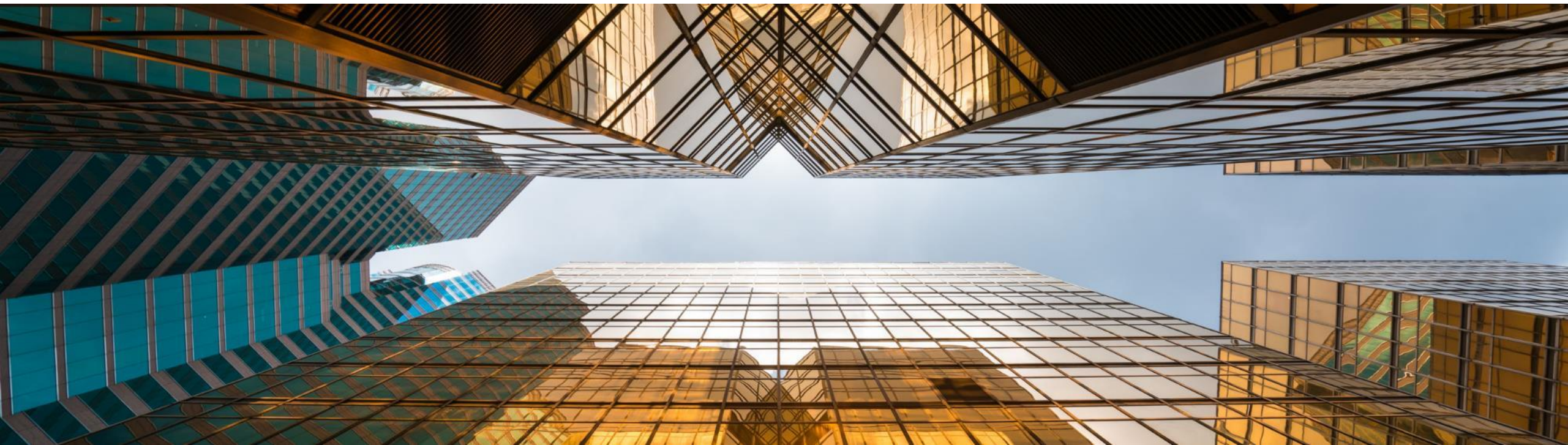
Class Builder: Display Interface IF_EX_TPM_VALUATION_PRICE

Interface: IF_EX_TPM_VALUATION_PRICE | Implemented / Active

Parameters of Method: GET_SEC_PRICE_FOR_SEC_ACCOUNT

Parameter	Type	P...	O...	Typing	Method	Associated Type	Default Value	Description
IM_VALUATION_AREA	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		TPM_VAL_AREA		Valuation Area
IM_BUKRS	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		BUKRS		Company Code
IM_SECURITY_ACCOUNT	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		RLDEPO		Securities Account
IM_SECURITY_ID	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		VVRANLW		ID Number
IM_PRICE_TYPE	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		VVSKURSART		Rate/Price Type
IM_KEY_DATE	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		TPM_VAL_KEYDATE		Key Date
IM_EXCHANGE_MARKET	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		VVRHANDPL		Exchange
IM_PORTFOLIO	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		TPM_PORTFOLIO_DIFF		Portfolio as Differentiation Characteris...
IM_ACCOUNTING_CODE	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		TPM_ACC_CODE		Accounting Code
IM_ACCOUNT_GROUP	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		TPM_SEC_ACCT_GRP		Securities Account Group
IM_VALUATION_CLASS	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		TPM_COM_VAL_CLASS		General Valuation Class
IM_FUND	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		FM_FUND_I		Fund
IM_GRANT_NBR	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		GM_GRANT_NBR		Grant
IM_POSITION_ACCOUNT	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		TPM_POS_ACCOUNT_FUI		Futures Account for Listed Options a...
IM_FLAG_LONG_SHORT	Importing	<input type="checkbox"/>	<input type="checkbox"/>	Type		TPM_FLAG_LONG_SHORT		Indicator: Long or Short Position
EX_PRICE_CURR	Exporting	<input type="checkbox"/>	<input type="checkbox"/>	Type		VVNOTWAERS		Exchange Rate Currency
EX_PRICE	Exporting	<input type="checkbox"/>	<input type="checkbox"/>	Type		VVFKTKUR		Exchange Rate
EX_PRICE_DATE	Exporting	<input type="checkbox"/>	<input type="checkbox"/>	Type		DKURS		Exchange Rate Date
EX_QUOTATION	Exporting	<input type="checkbox"/>	<input type="checkbox"/>	Type		SNOTI		Quotation
EX_TAB_MESSAGES	Exporting	<input type="checkbox"/>	<input type="checkbox"/>	Type		BAL_T_MSG		Application Log: Table with Messages

Interest calculation for **percentage-quoted bonds with instalment repayment**



Customer Requirement

207812 [Interest calculation for percent-quotation bonds with instalment repayment](#)

Please describe your improvement request

Interests in TRM for percent-quotation bonds with instalment repayment were calculated according to the formula:

Accrued interest = Round (Nominal Amount * Percentage Rate * Number of Days/No. Base Days)

There is a new requirement for calculation performed according to the formula.

Accrued interest = Round (Nominal Amount * Nominal Value Per Trading Unit / Original Nominal * Percentage Rate * Number of Days/No. Base Days) * Original Nominal / Nominal Value Per Trading Unit. = Round

What is the opportunity/problem the request will address?

Is it possible to add these options with market-oriented calculation of accrued interest?

What is the expected benefit?

This will allow to calculate the accrued interest more flexible, regarding to issuer's algorithms.

Delivered Notes:

2687893	Interests in TRM for percent-quotation bonds with instalment repayment
2616355	Nominal interest rate calculation per modified base unit
2686188	Nominal interest rate calculation per modified base unit (2)

New Interest Calculation Formula

- Interest and accrued interest for bonds with instalment repayment (product category 042) are calculated according to the following formula:

$$(Accrued) Interest = round \left(Nominal Amount * \frac{Nominal Value}{Original Nominal} * Percentage Rate * \frac{no. of Days}{no. of Base Days} \right) * \frac{Original Nominal}{Nominal Value}$$

Interest Condition

- New calculation base reference in Condition Details:
Interest calculation capital / Original nominal

The screenshot displays the SAP 'Condition Details' form for ID number MO_RUSS_MBS and product type MBS. The 'General Data' section includes 'Cond. Type' 100 (Int. (perc.-quoted)), 'Eff. from' 14.06.2017, and 'Cond.form' Active. The 'Amounts' tab is active, showing 'Data for Percentage Calculation' with 'Int.Calc.Method' act/365 and 'Linear Interest Calculat...'. The 'Formula' section shows 'Ref. Int. Rate', 'Percentage Rate' 13,5000000, and 'Payment Rate' 0,0000000. The 'Round Amounts' section shows 'Rounding Cat.' Round to the Nearest, 'Rounding Unit' 0,0100000 = 0,01 United States Dollar, and 'Base Unit' 1.000,00. The 'Calculation Base' section has 'Reference' selected with the value 'Interest calculation capital / Original Nominal' highlighted in red. The 'Currency-Related Data' section shows 'Condition Amnt' 0,000000, 'Currency' USD, and 'Per Period'.

General Data	
Cond. Type	100 Int. (perc.-quoted)
Eff. from	14.06.2017
Cond.form	Active

Data for Percentage Calculation	
Int.Calc.Method	act/365
Linear Interest Calculat...	
Ref. Int. Rate	
Percentage Rate	13,5000000
Payment Rate	0,0000000

Round Amounts	
Rounding Cat.	Round to the Nearest
Rounding Unit	0,0100000 = 0,01 United States Dollar
Base Unit	1.000,00

Calculation Base	
Amount	0,00
Reference	Interest calculation capital / Original Nominal

Currency-Related Data	
Condition Amnt	0,000000
Currency	USD United States Dollar
Per Period	
Exchange rate	

Security Transaction Screenshot

- Interest and accrued interest for bonds with instalment repayment are calculated according the new formula
- (Accrued) interest (1 day) =
 $\text{Round} (126.768.000,00 * 1000$
 $/ 152.000.000,00 * 13,5\% * 1/365)$
 $* 152.000.000,00 / 1000 = 47.120,00$

Display Security Transaction: Structure

Correspondence Trade Repository Position cash flows

Company Code YHW1 SAP A.G. Transactn 22045
 Sec. Class MO_RUSS_MBS MO_RUSS_MBS Activity 1 Contract
 Transactn Type 100 Purchase

Structure Trading data Administration Other flows Payment details Cash flow Memos Partner

Partner DEUBA Deutsche Bank AG / 12 Taunusanlage / Frankfurt 60000
 Flow Type 0100 Purchase (transaction)

Position
 Securities Acct YHW_001 yhw_001
 Gen. Valn Class Short-term investments
 Quantity Position

Date Details
 Pos. Value Date 14.12.2017
 Calculat. Date 14.12.2017 Incl. MthEnd
 Payment Date 14.12.2017

Amounts
 OriginalNominal 152.000.000,00 USD Factor 0,834000000
 Nominal Amount 126.768.000,00 USD
 Price (%) 76,790767 %
 Market Value 97.346.119,51 USD
 Payment Amount 97.346.119,51 USD

Accrued Interest Calculation
 Int.Calc.Method
 Coupon Next coupon will be delivere...
 Rounding Rule
 W/o Acc.Int. Coupons
 Payment Amount 47.120,00 USD

Effective Interest Rate
 Eff.Int.Mth. ICMA
 Eff.Int.Rate 102,2848525
 Pricing