Influencing SAP: SAP Customer Connection

Final Delivery Call for Treasury Applications from SAP

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Agenda

Recap of project timeline and approach

Improvement Request Status Overview

Demo of Selected Improvement Requests

Next Steps

Questions & Answers

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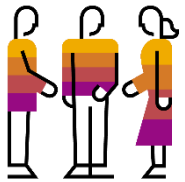
Recap of project timeline and approach

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	Final Call	Selection Call	1st Delivery Call	**2nd Delivery Call**
Dec 2017	Feb 2018	May 2018	Mar 2019	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

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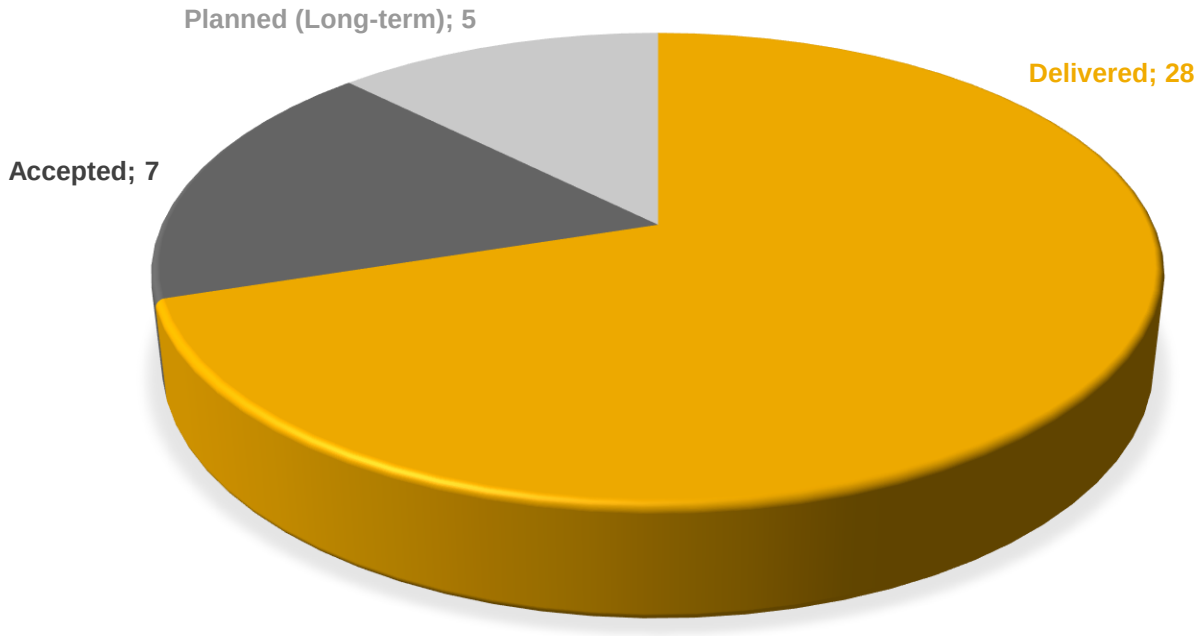
Imrprovement Request Overview

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.



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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)

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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

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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 flexibilty 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

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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

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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

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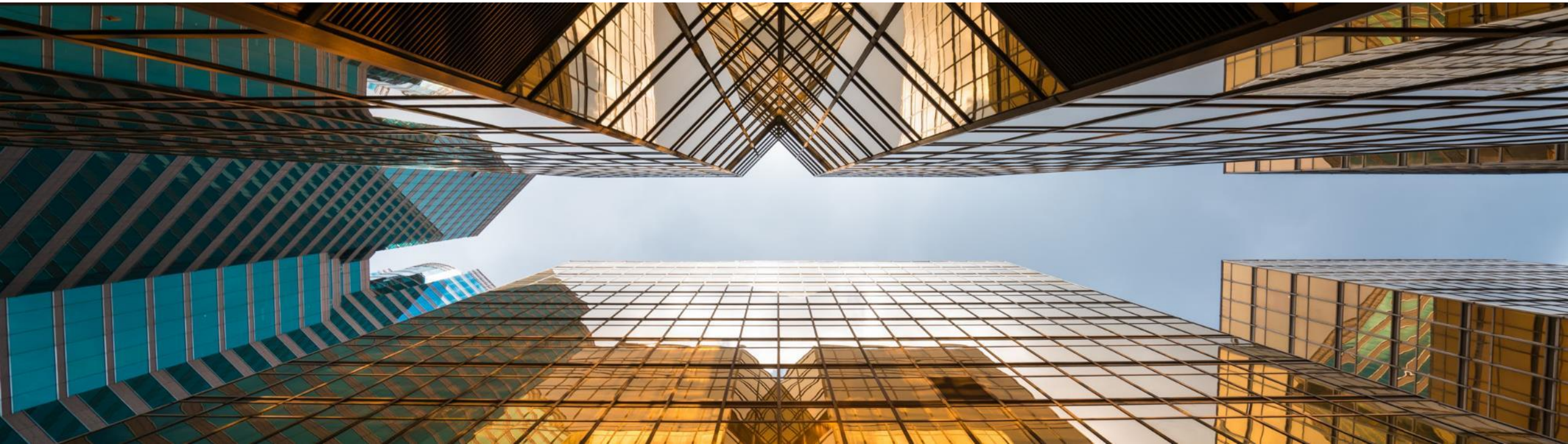
Allow Product category 010 for Repos



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

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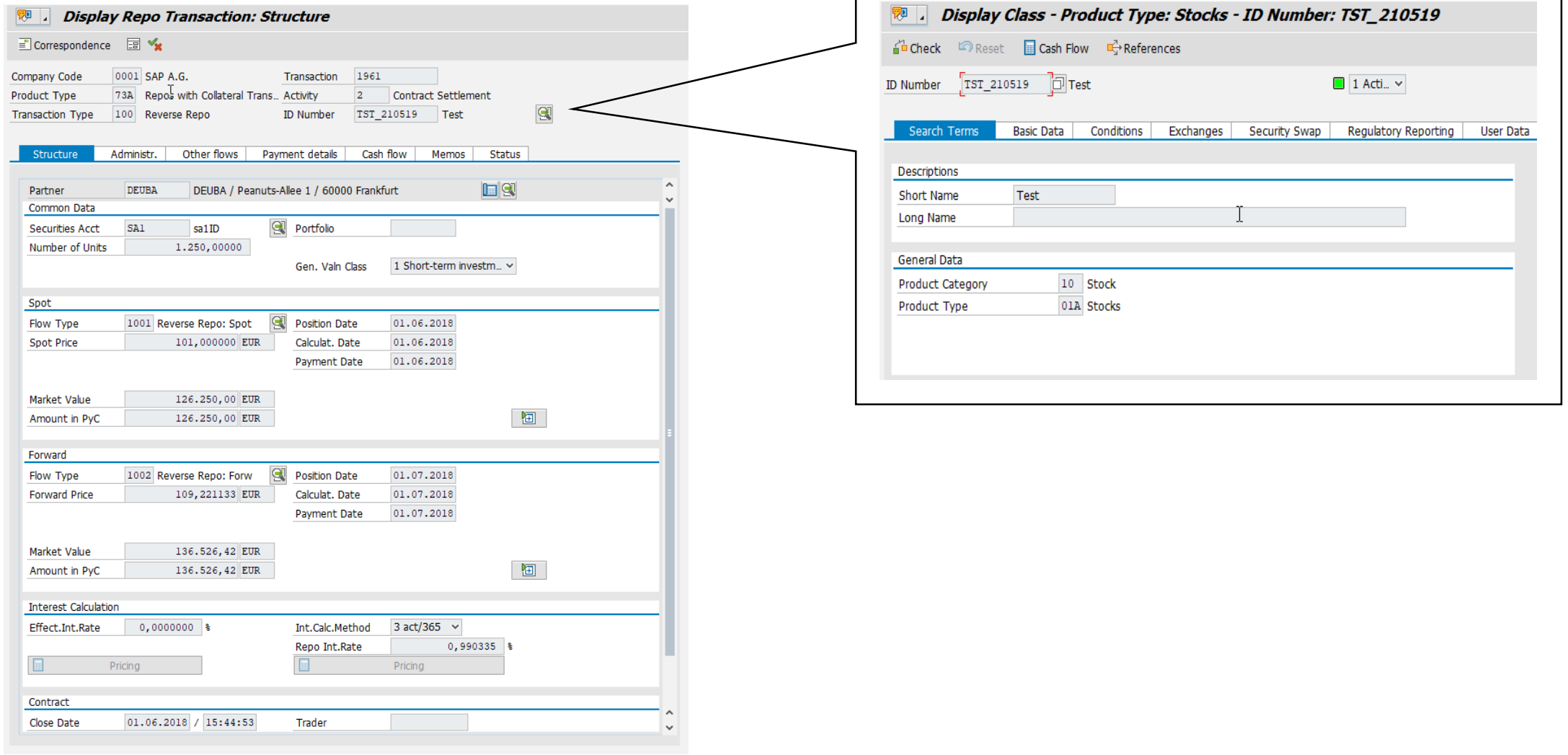
Repurchase agreement screenshot



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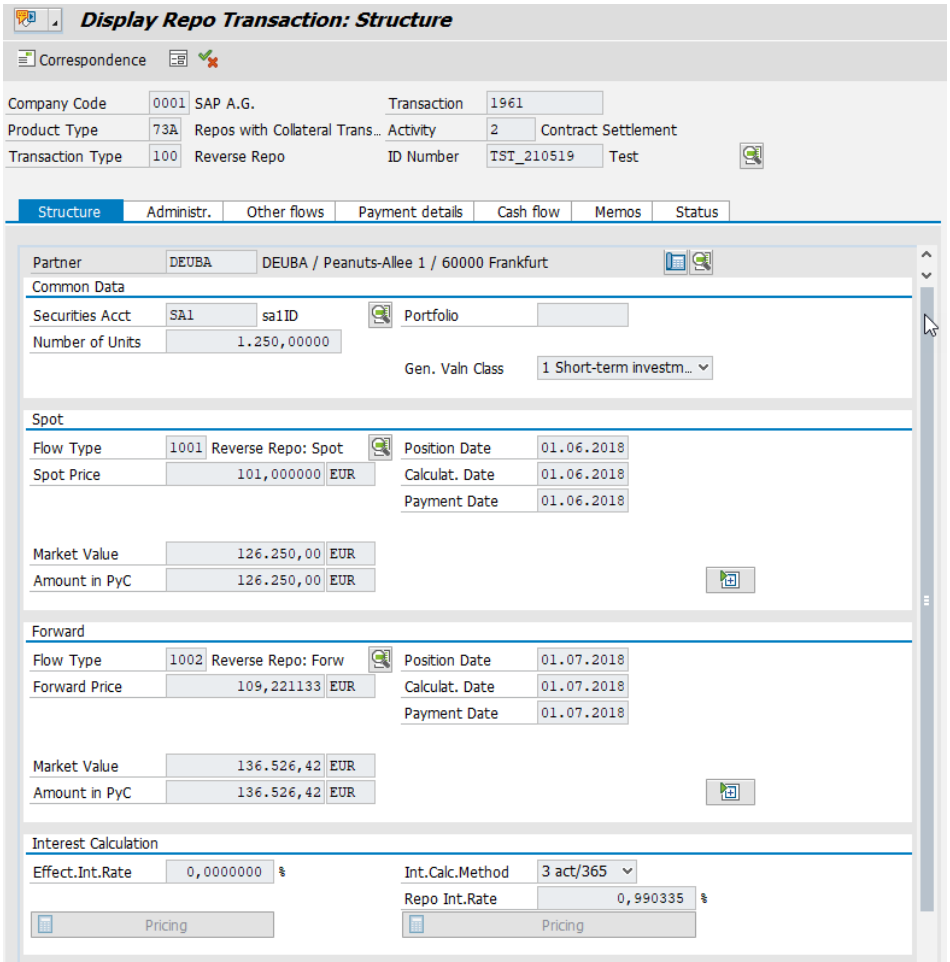
New formula to calculate the Repo interest rate

- Repo interest rate is calculated according to the formula:



Repo interest rate = (Forward Price – Spot price)/ Spot price * Number of base days / (Forward date – Spot date)

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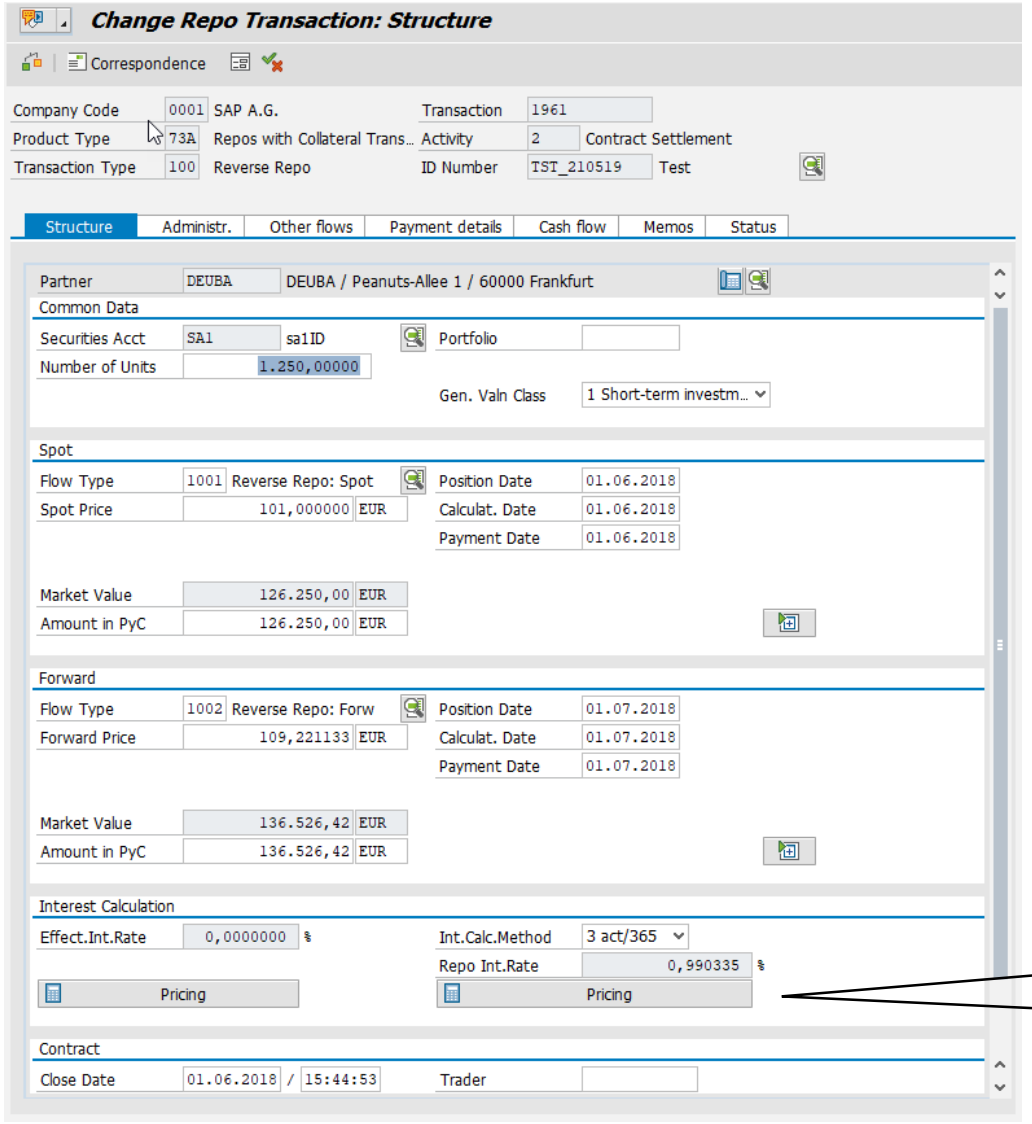
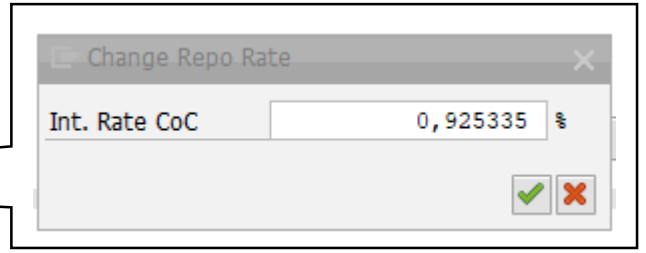


The user has the possibility to manually change the value for Repo interest rate

(in this case the Forward price is recalculated)



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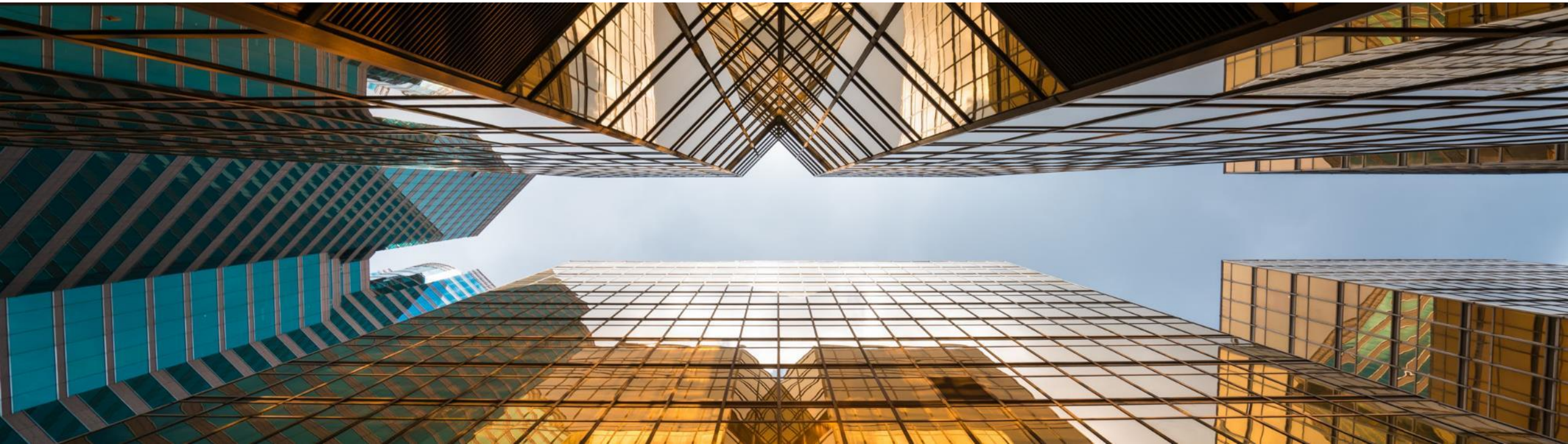
Stock Future



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

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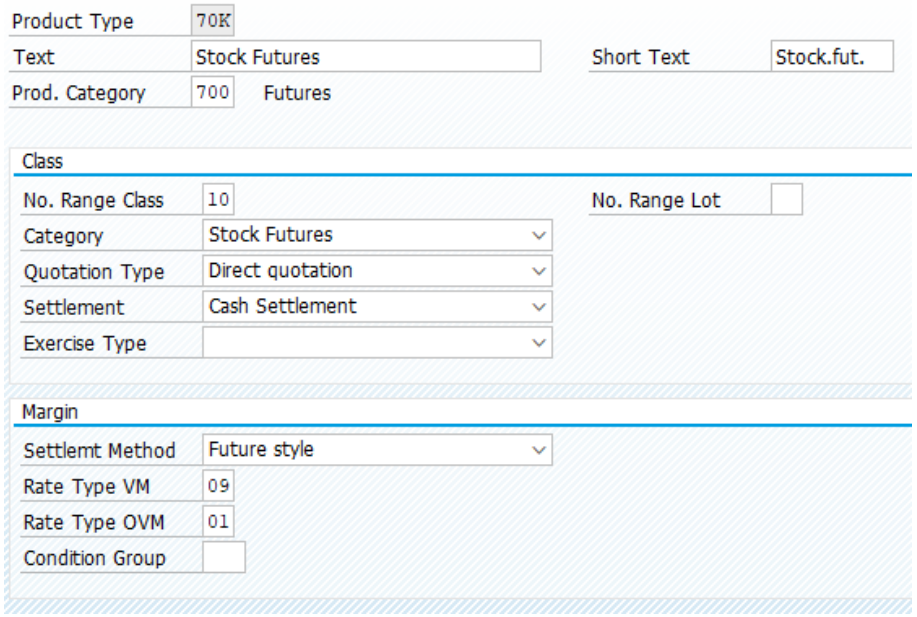
Stock Future

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



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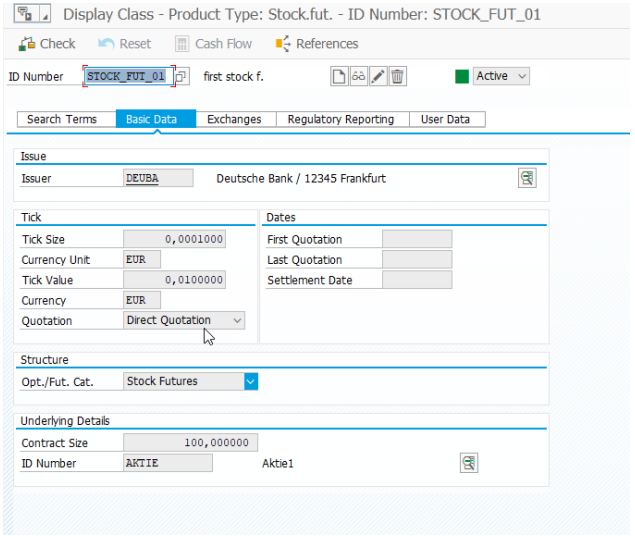
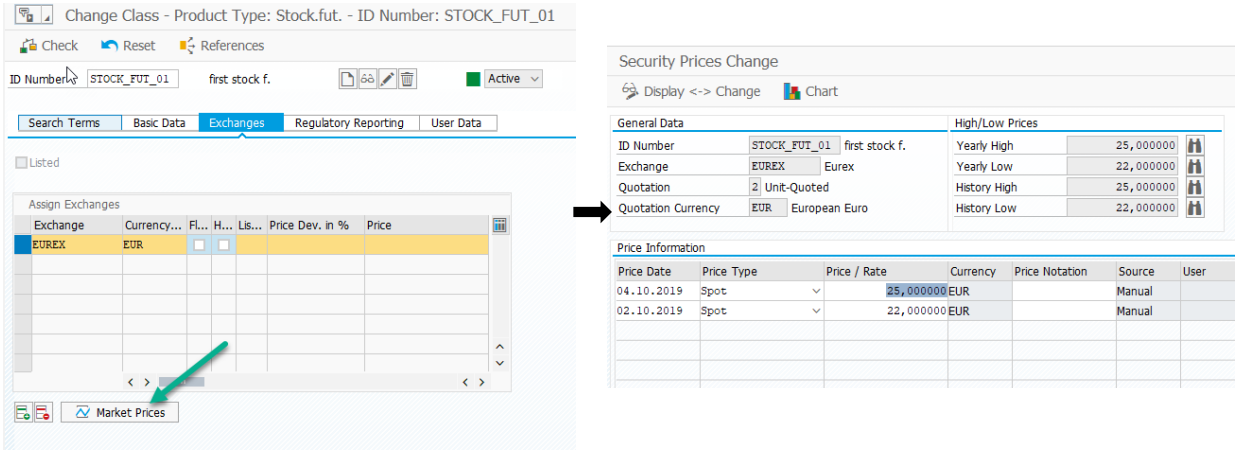
Stock Future

- **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



- Maintain Market Prices



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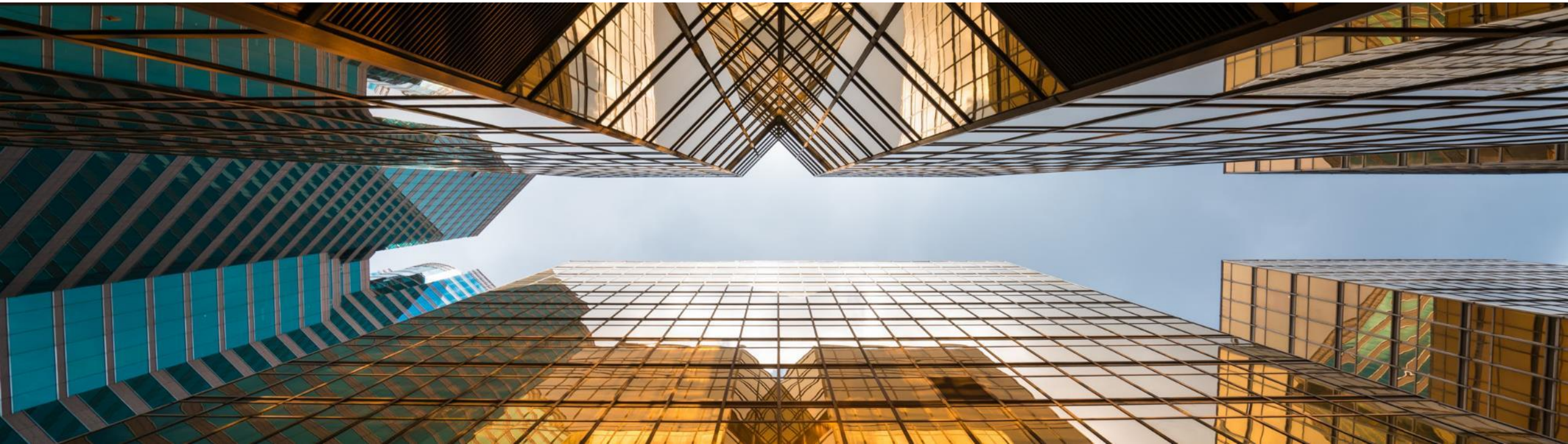
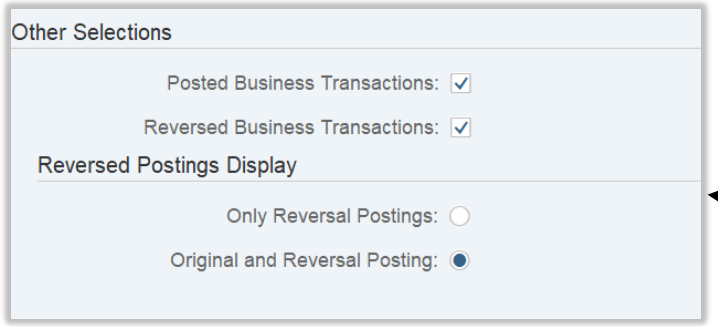
TPM20 - Add a Date Selection for posted and a Date Selection for reversed Flows



Result screen TPM20 with “Reversed Business Transaction” selection

Section of the selection screen



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.

Original business transaction | Expand | Collapse | More | Exit

Posting Journal

Posting Date	CoCd	VA	PTyp	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		

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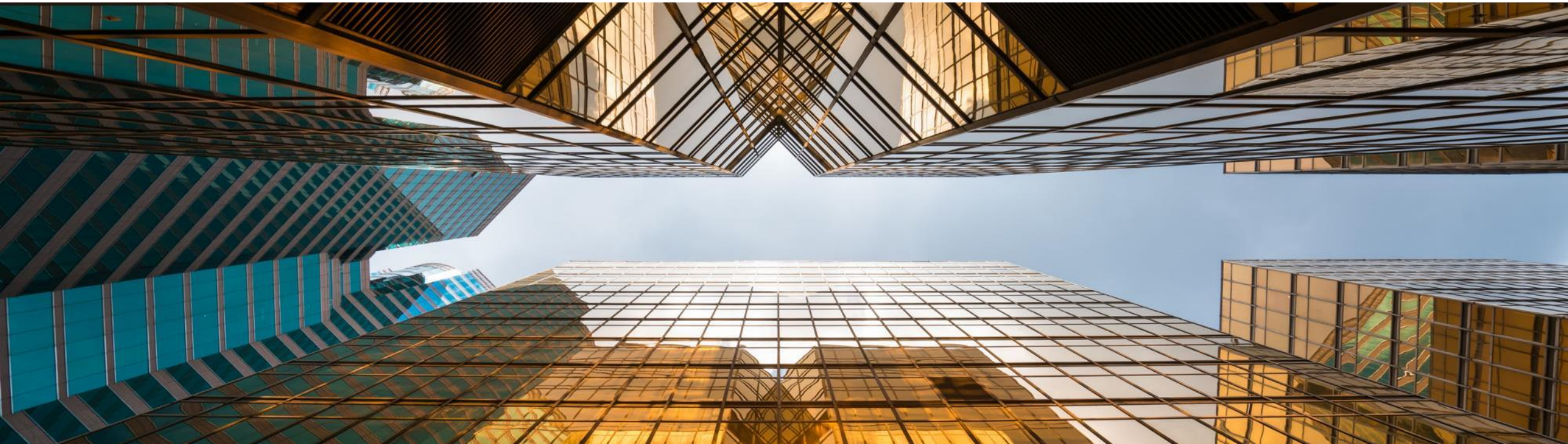
Capturing settlement instructions at transaction level



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

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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 | Mem

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

Position

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

Date Details

Pos. Value Date	03.04.2019	
Calculat. Date	03.05.2019	Incl.
Payment Date	03.06.2019	

Amounts

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

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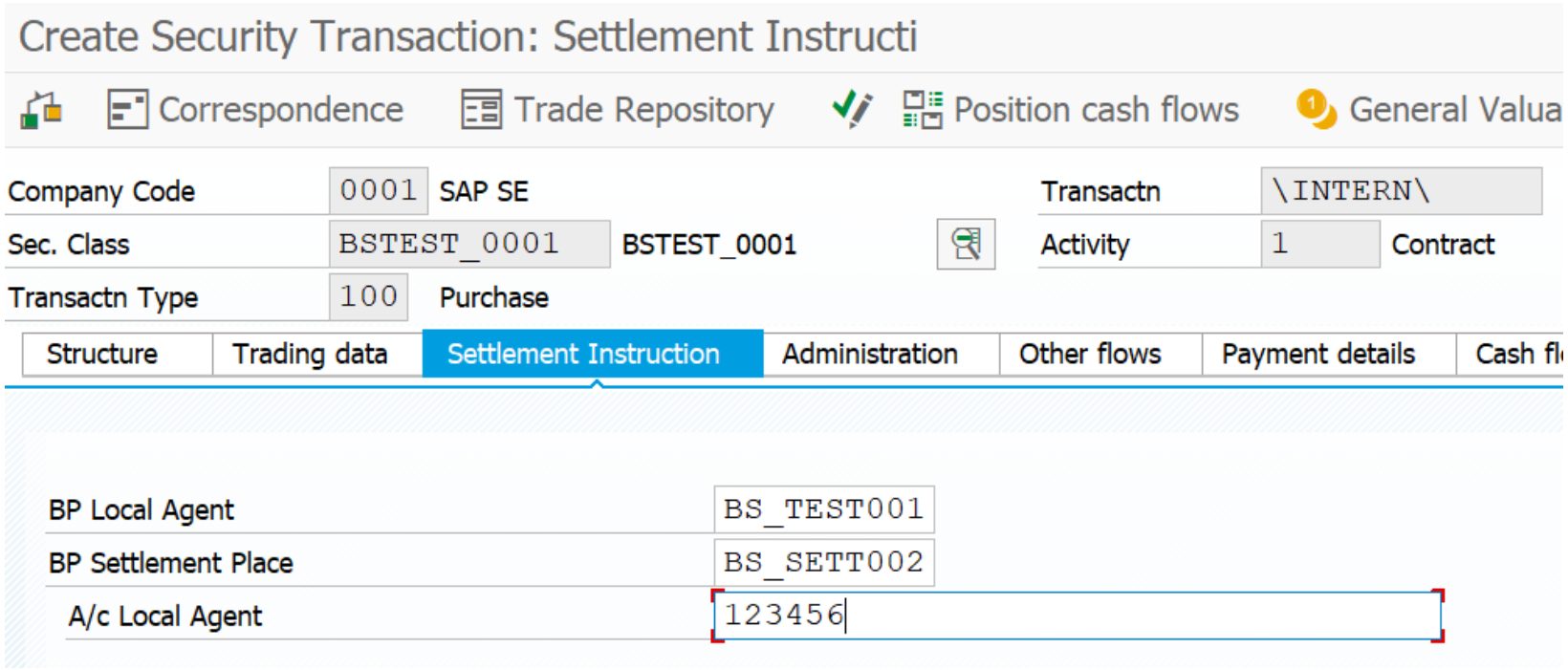

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MESSAGE20191030055832364.TXT - Notepad

File Edit Format View Help

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:16S:GENL
:16R:TRADDET
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:98A::SETT//20190604
:90A::DEAL//PRCT/8,
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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
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```

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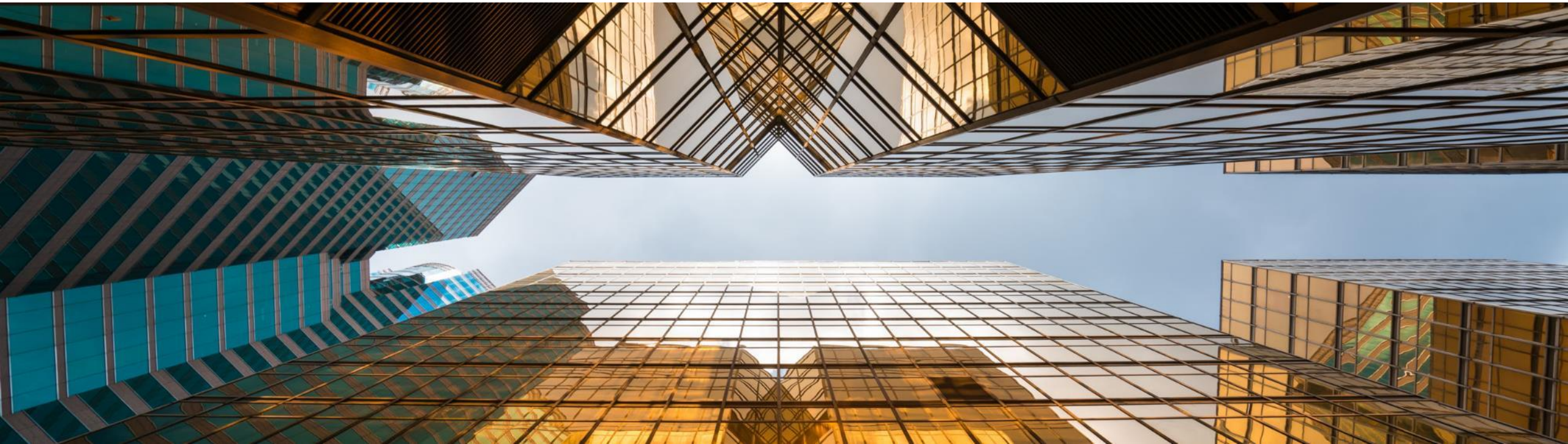
Format dependent mapping rules



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 tools 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

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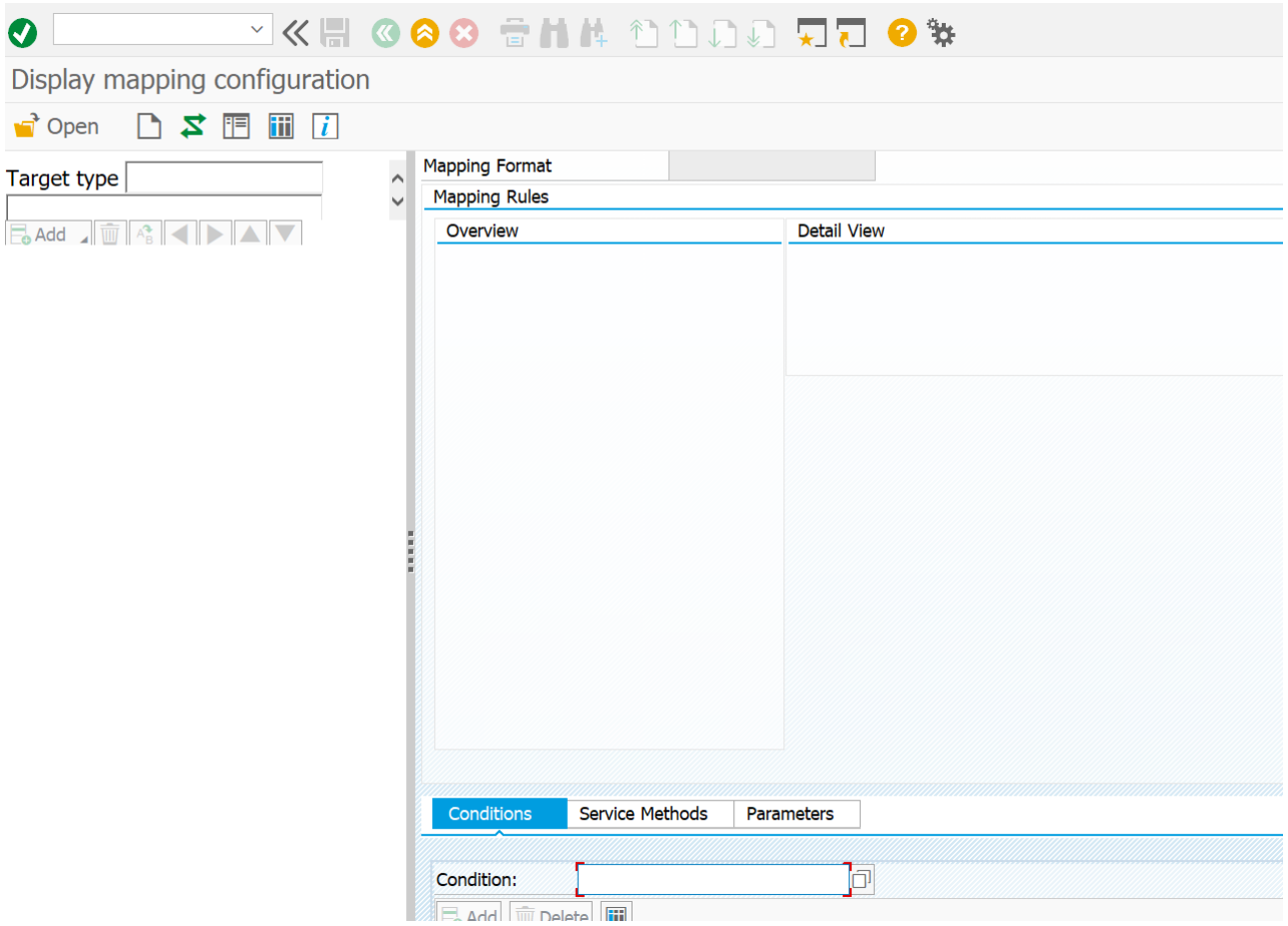

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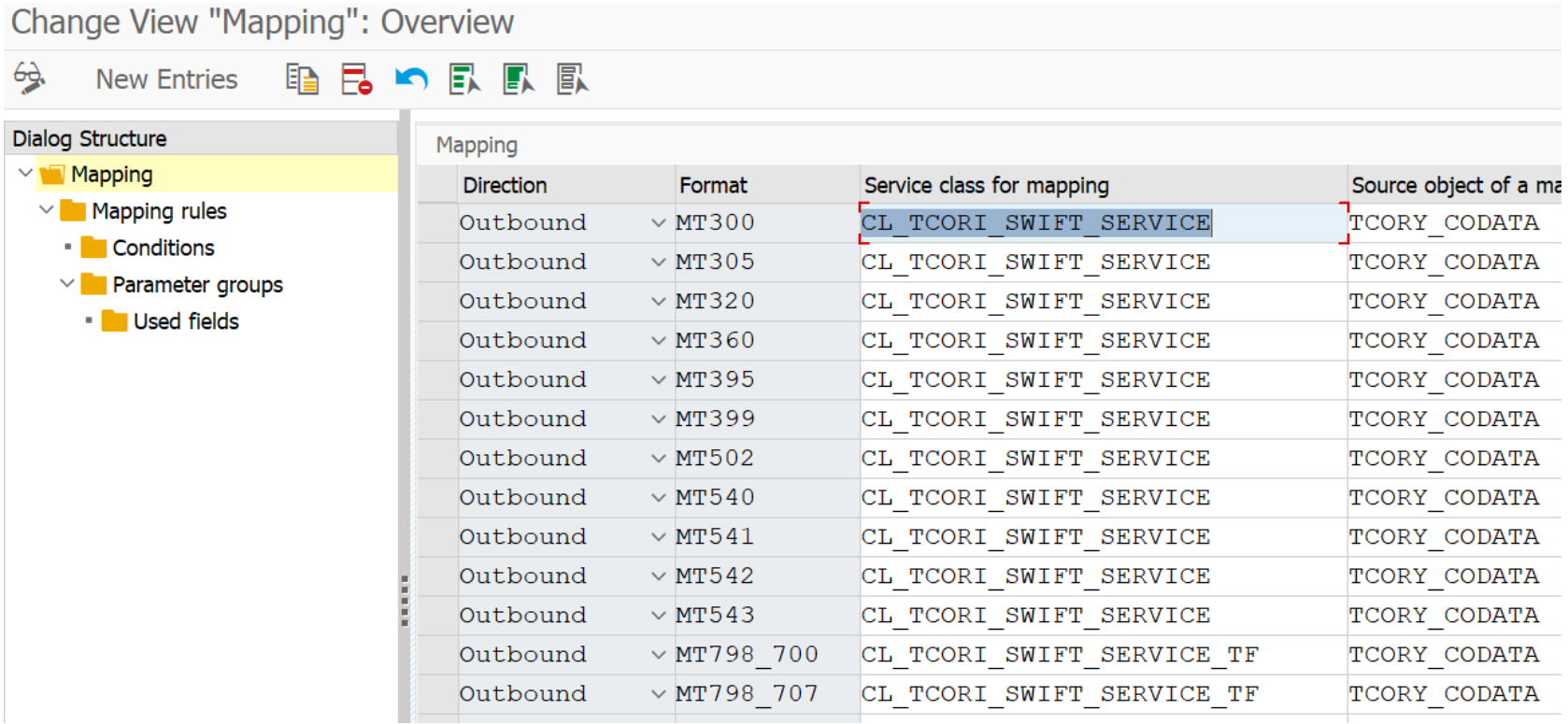

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Improvement Project Results

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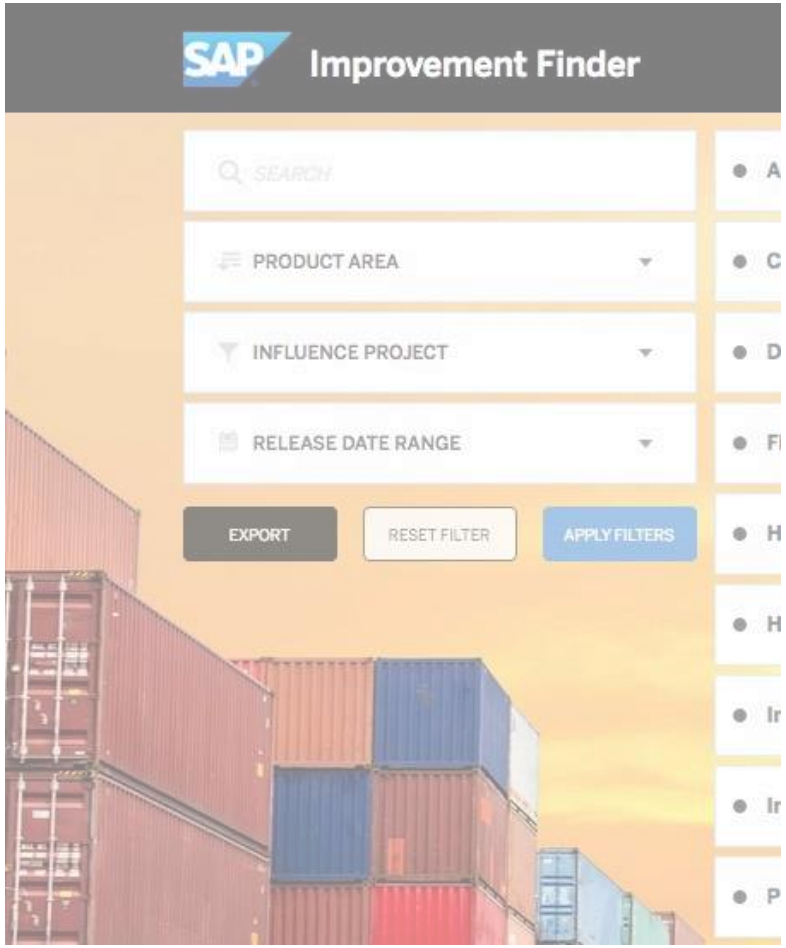

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Next Steps

What’s next ?

- Adopt the delivered improvements in your productive environment
- Respond to our customer feedback survey

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Questions & Answers

Thank you.

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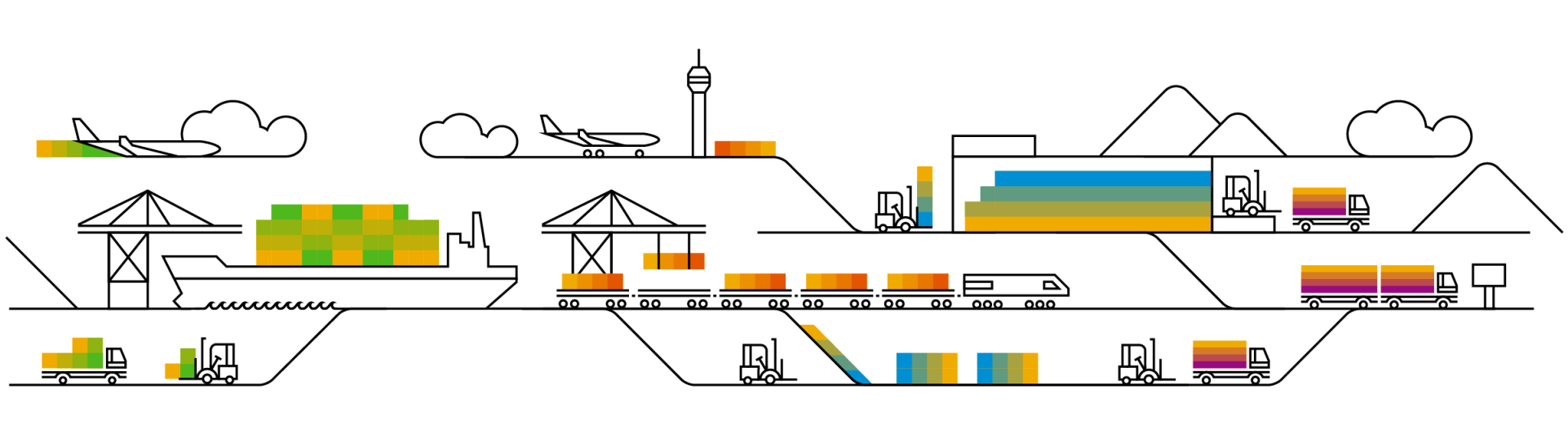
THE BEST RUN SAP

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 Seclection 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 secion 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 secion of this request.
TRM	207472	TPM_INITIALIZE - Valuation/FX Valuation	5	Please find a solution for your request in the attachment secion 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

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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

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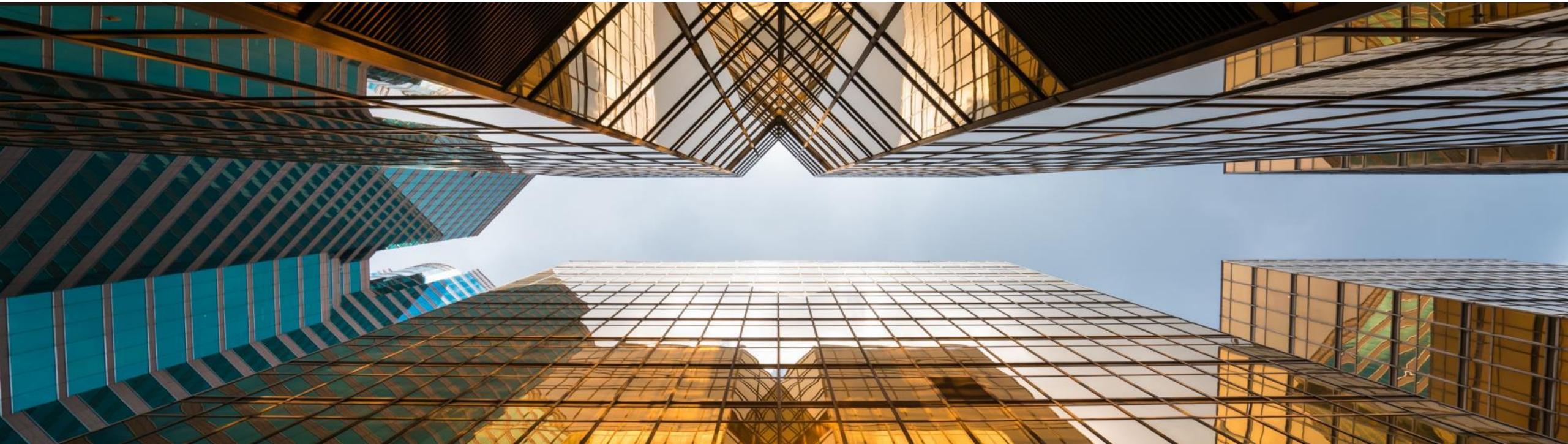
Duplicate Function



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)

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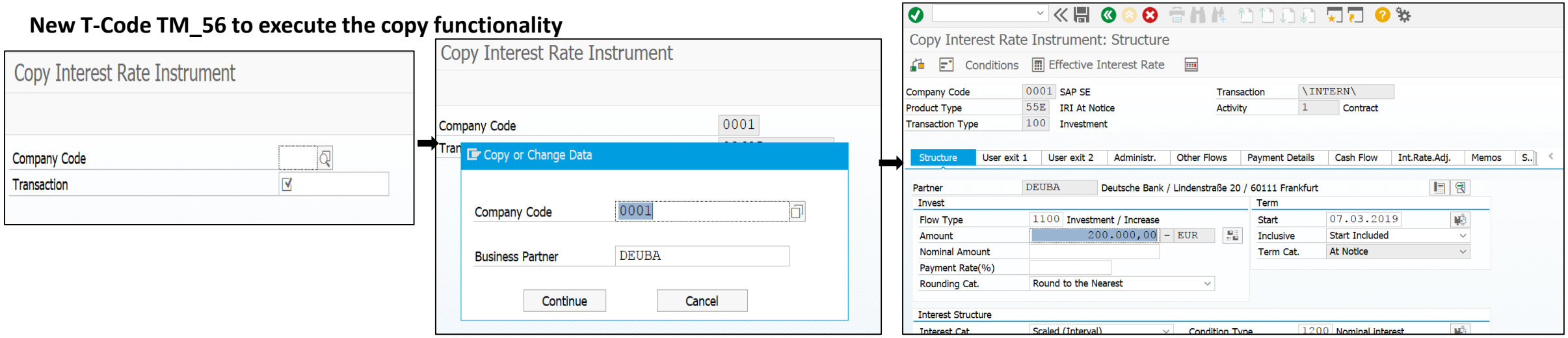
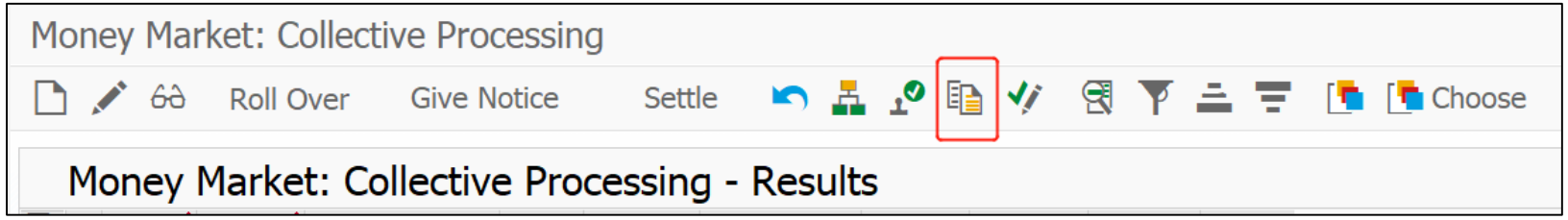
Copy functionality for interest rate transactions(product category 550)

- **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**



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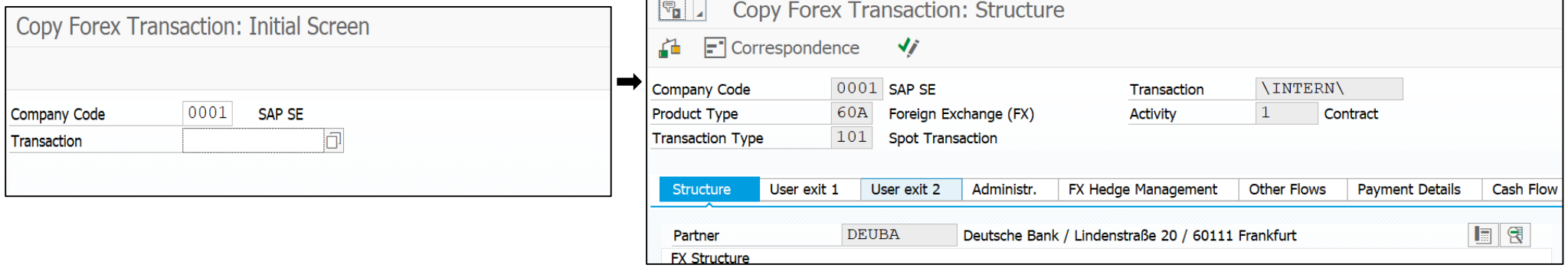
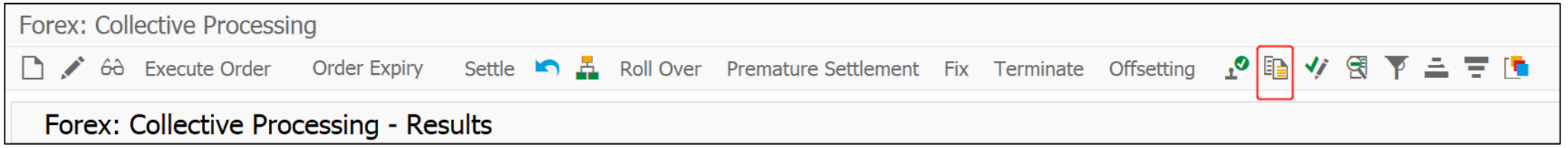
Copy functionality for foreign exchange transactions (product category 600)

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



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

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



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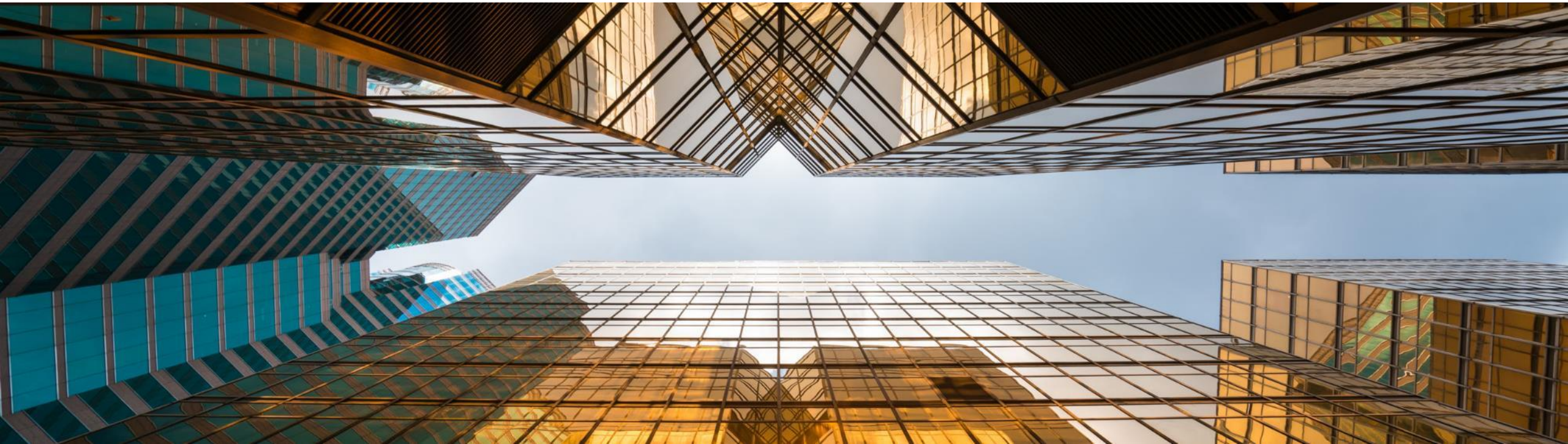
Deposit of Notice with variable interests



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

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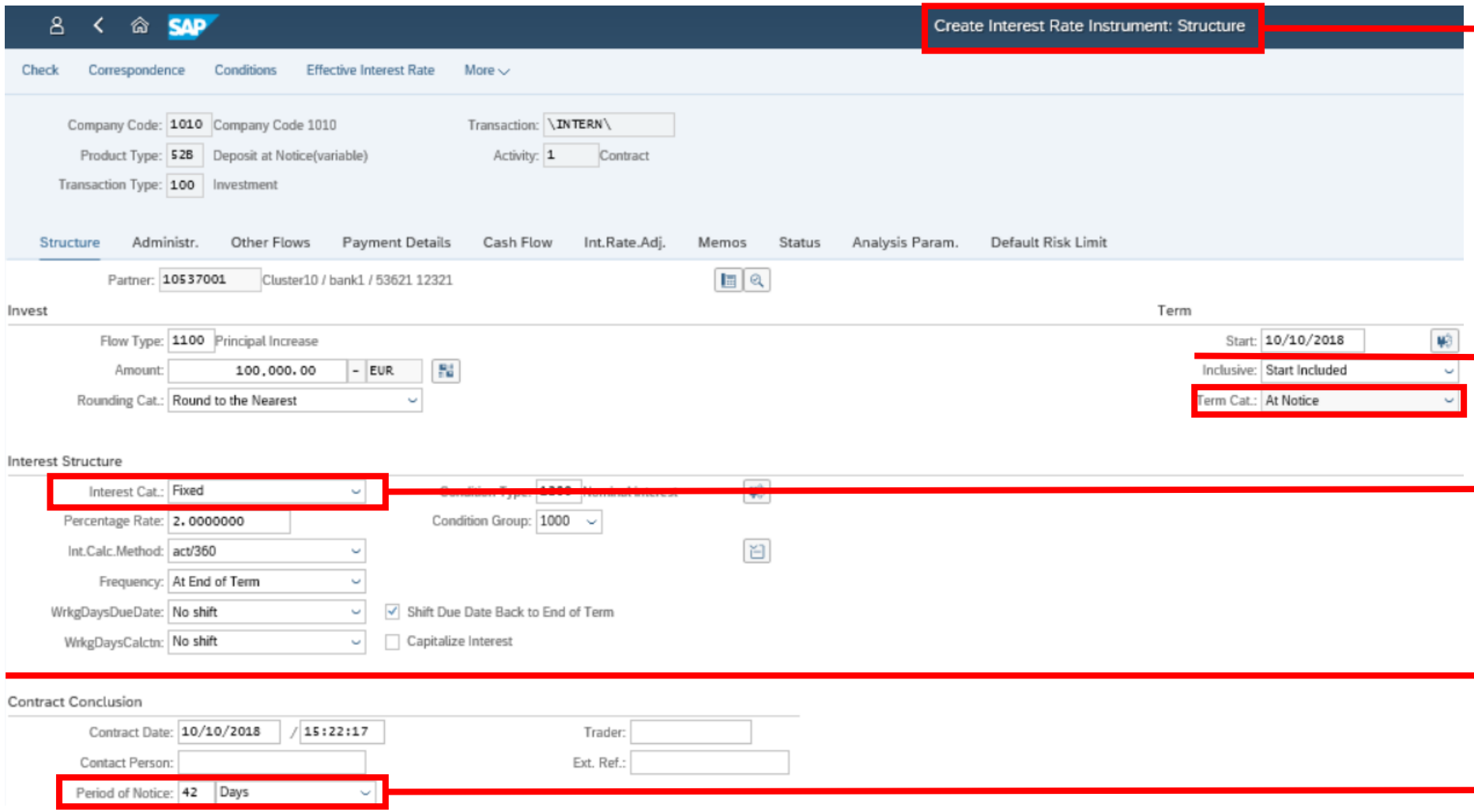
Interest Rate Instrument – At Notice



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*

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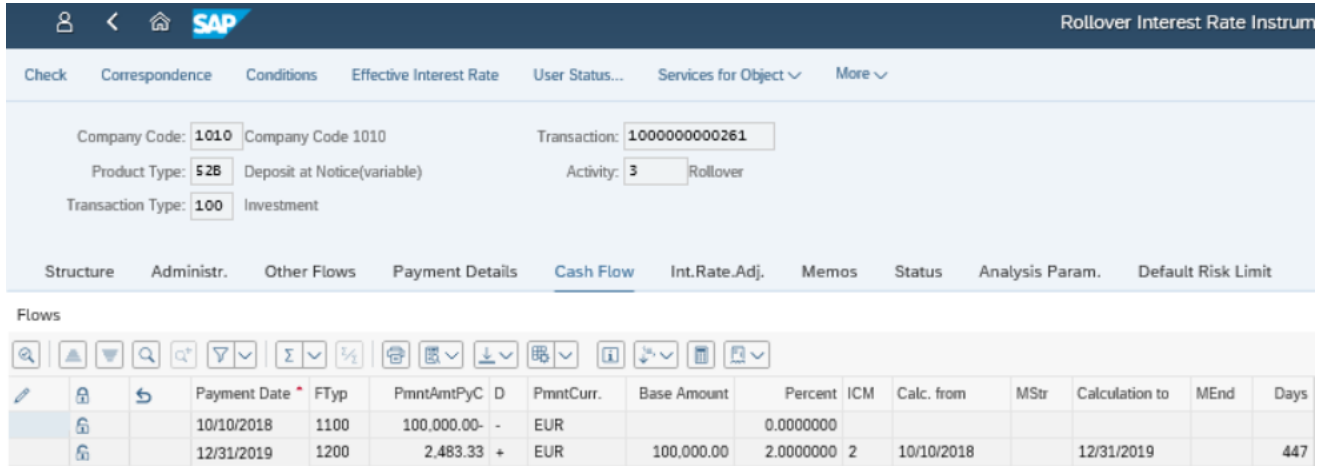
Interest Rate Instrument – At Notice



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)

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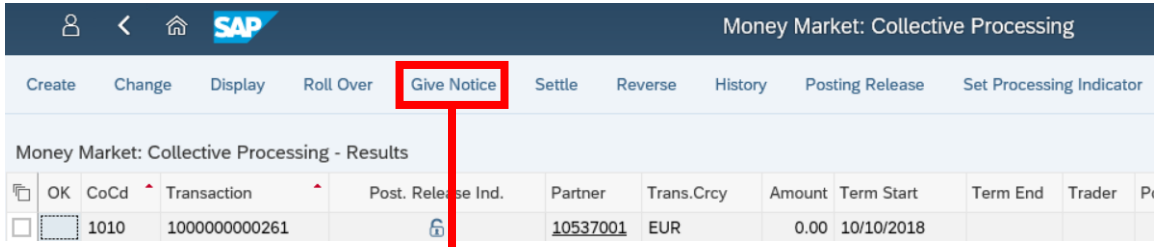
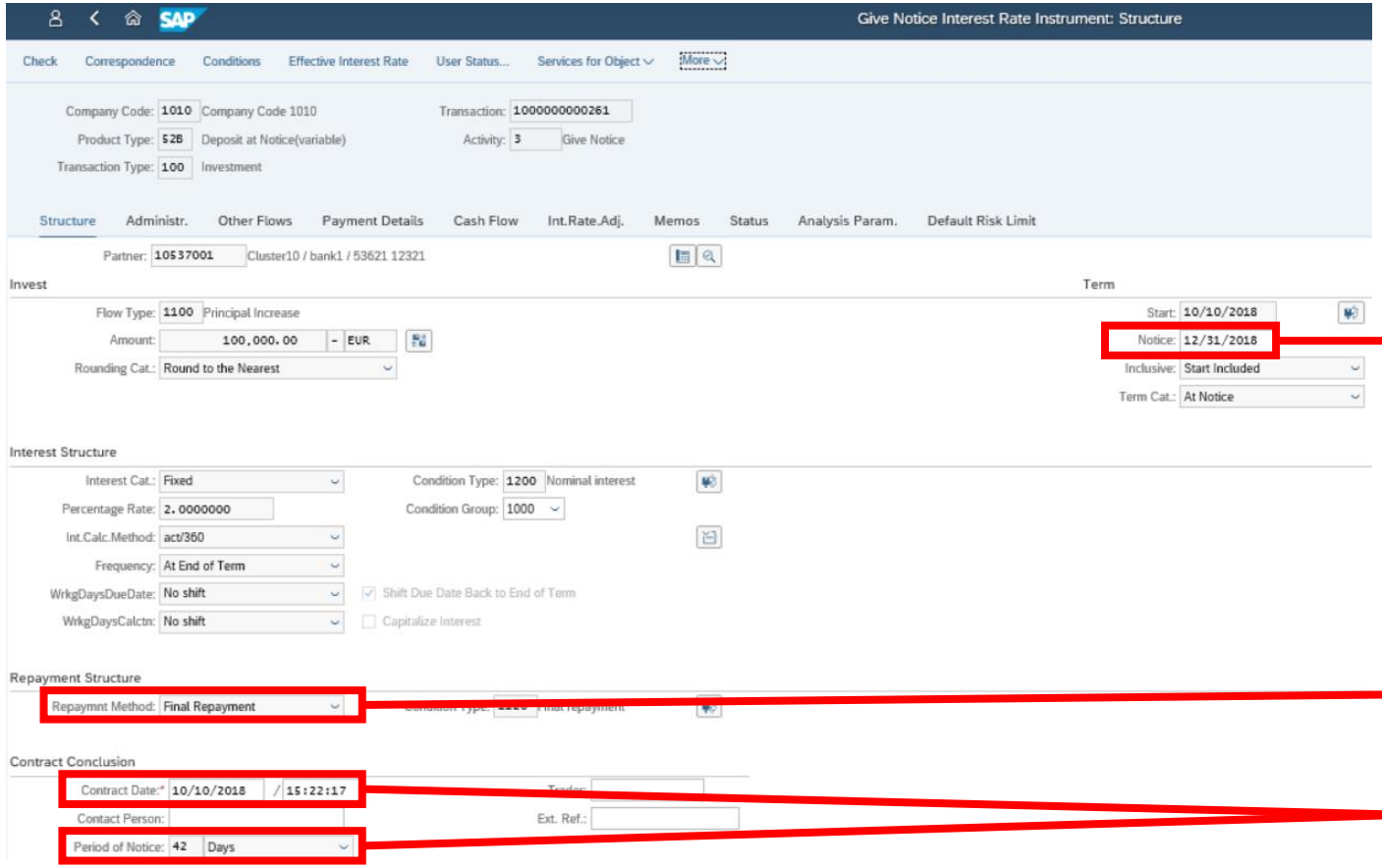
Interest Rate Instrument – At Notice



Give Notice available for all *Interest Rate Instrument*



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*

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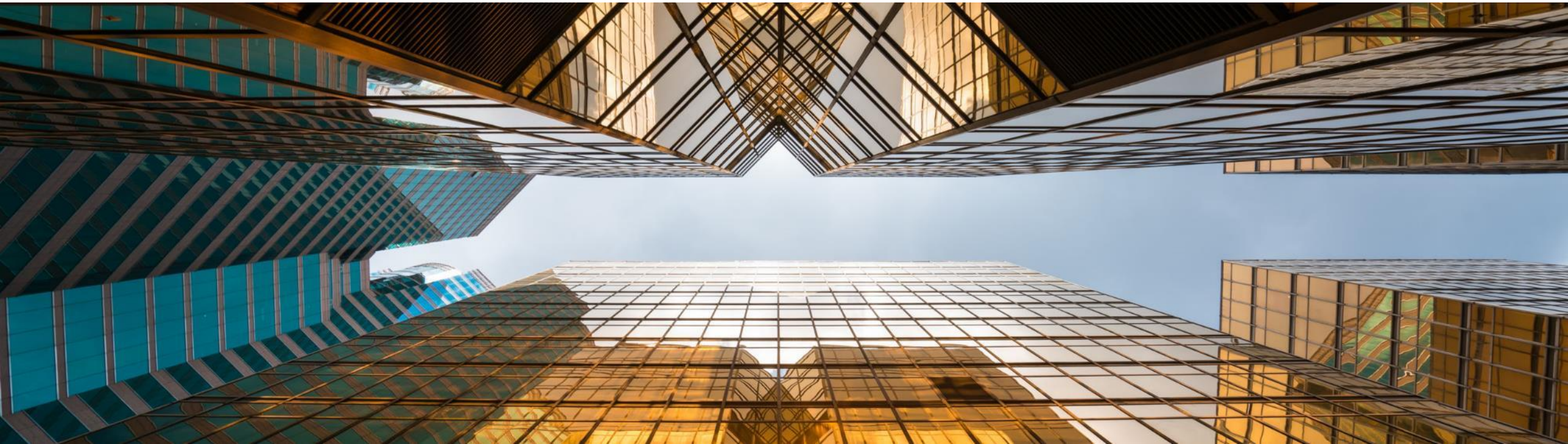
Deposit At Notice with more than 99 days



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

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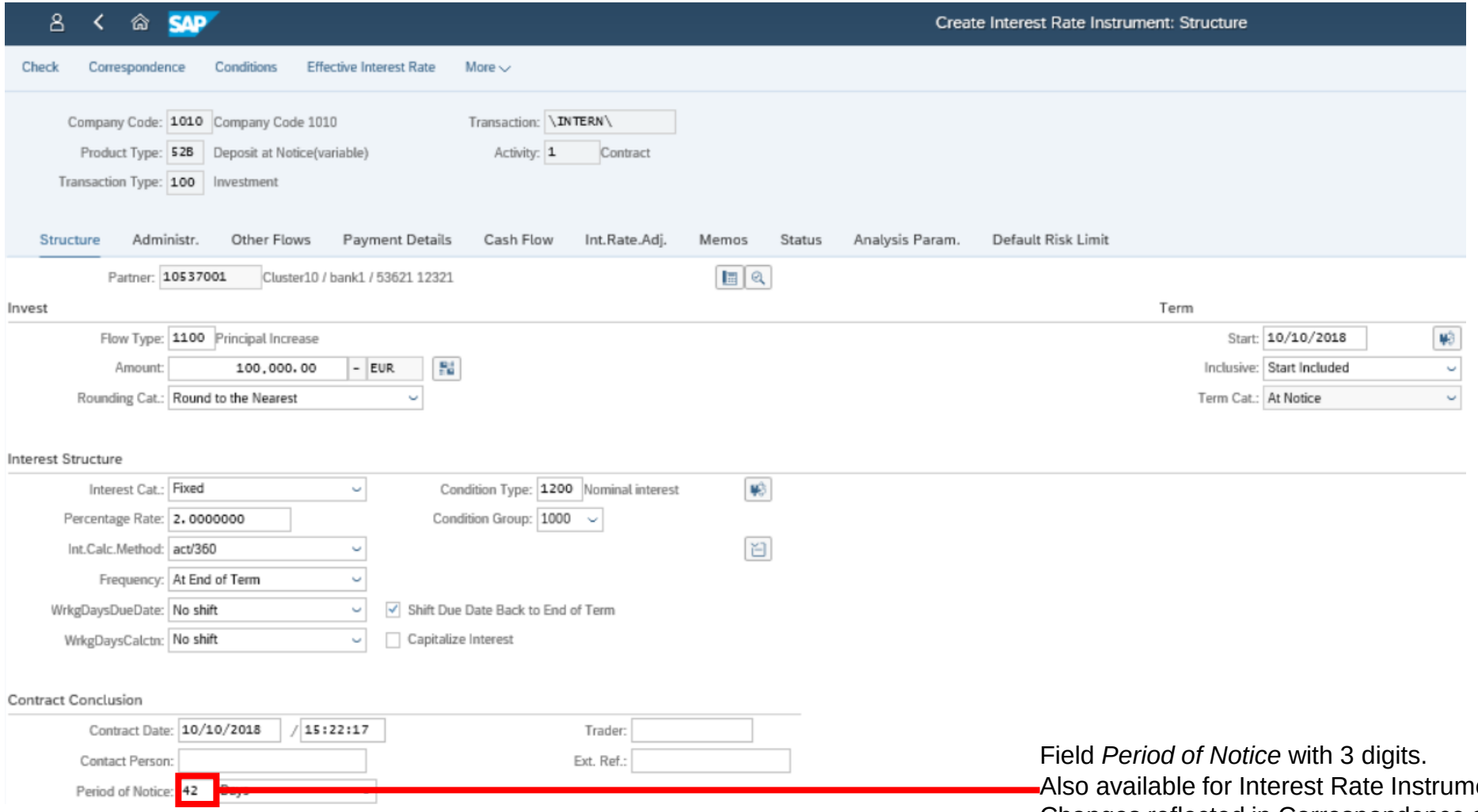
Period of Notice with 3 digits



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

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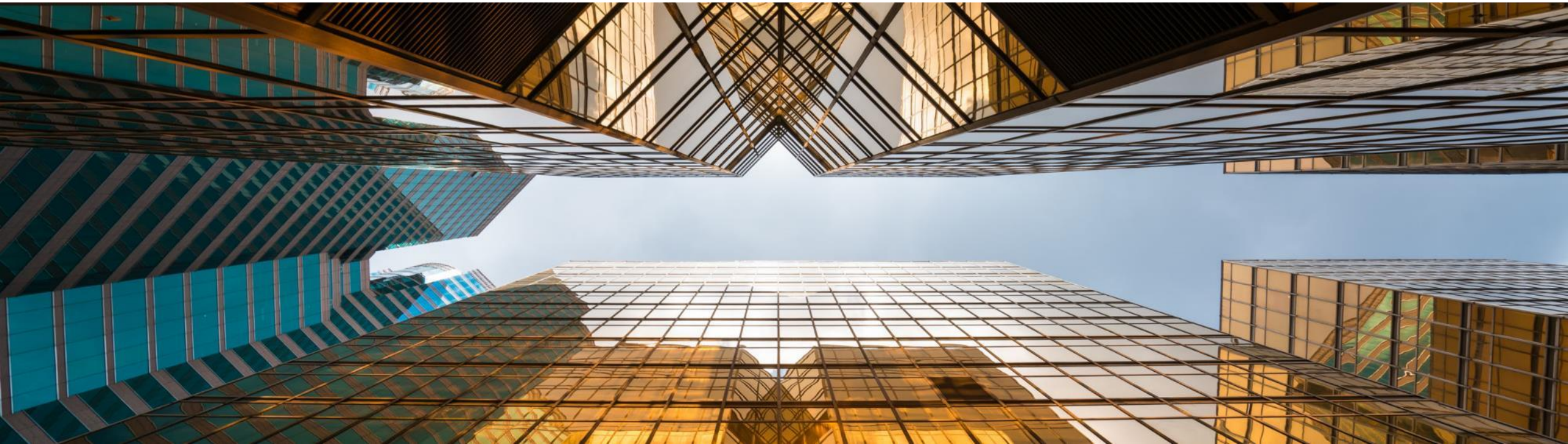
Single position management & External lots-Accounting



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

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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

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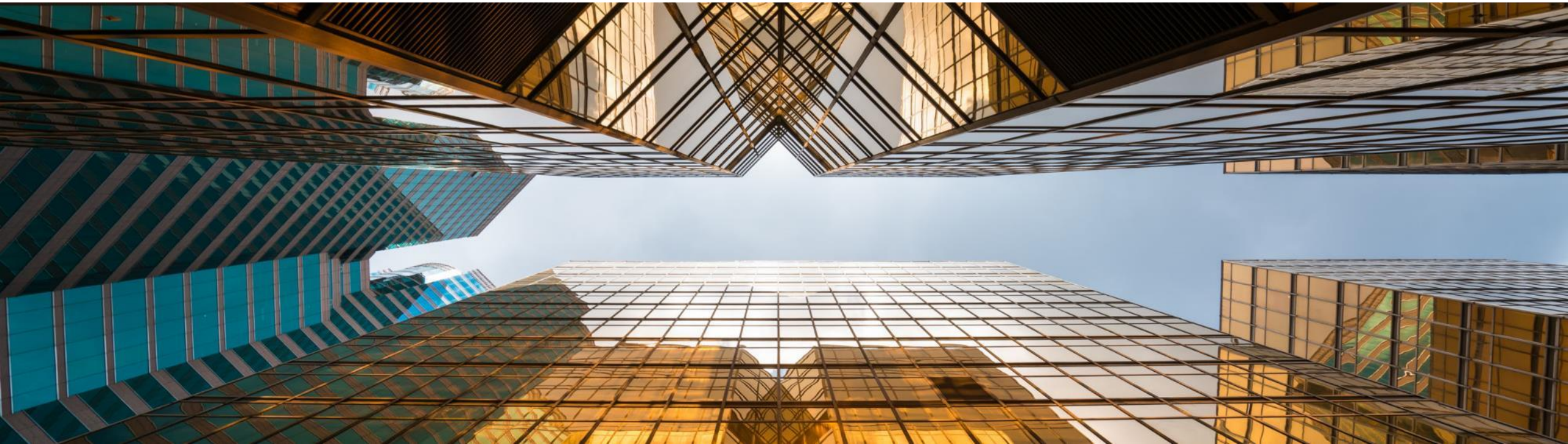
Price as a percentage of nominal value per unit for Unit-quoted bonds



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

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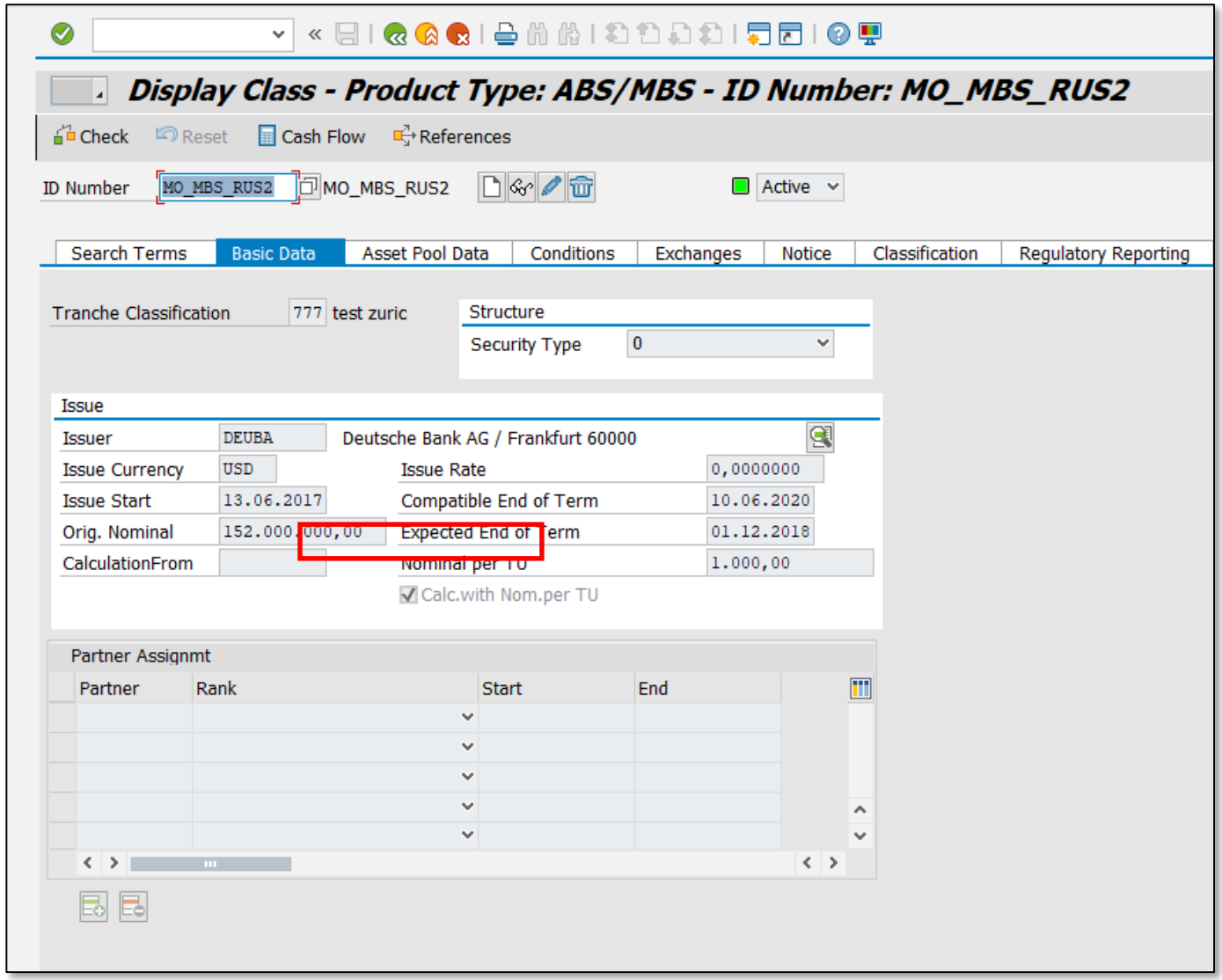
Bond With Installment Repayment Example

- 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.



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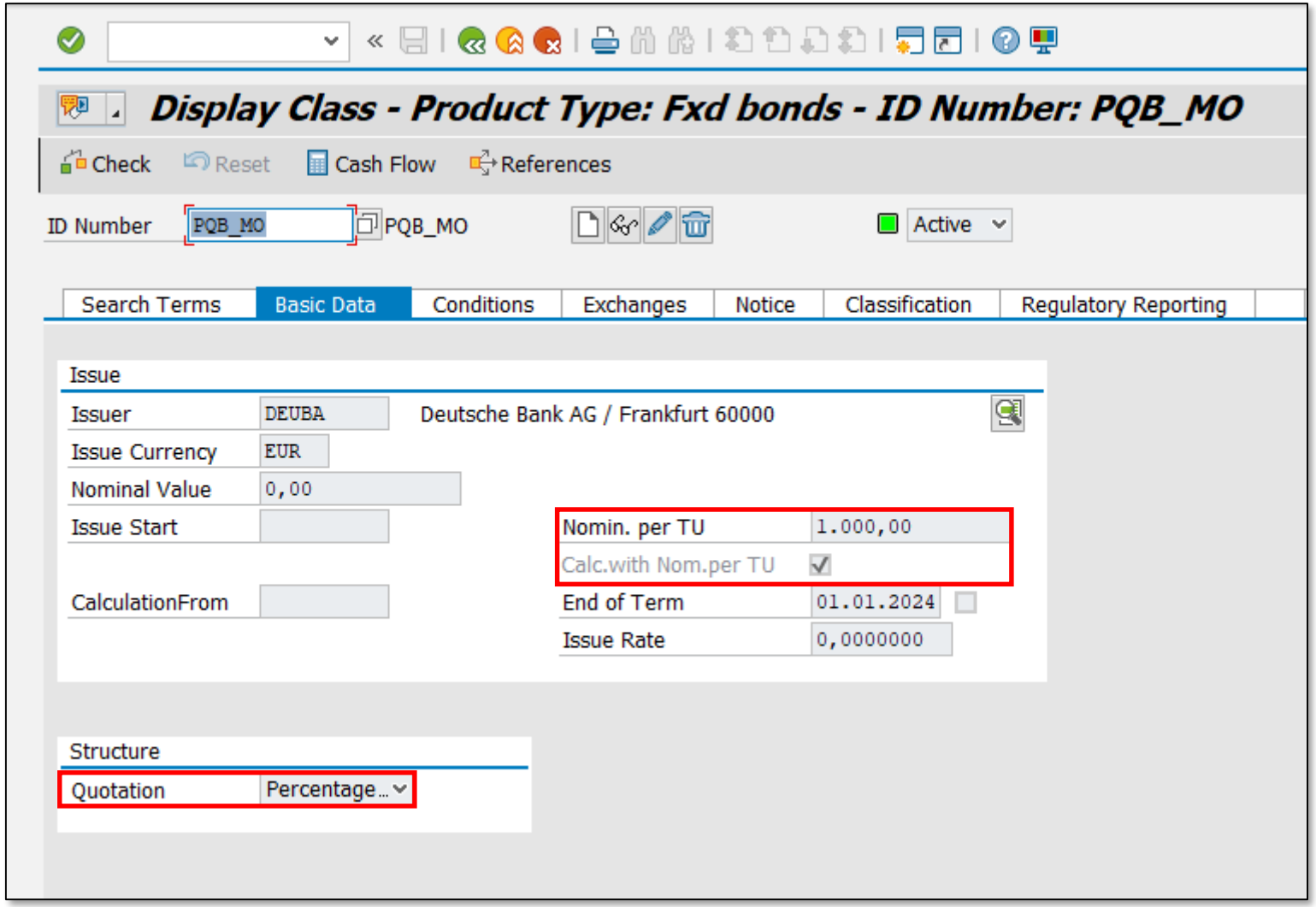
Fixed Bond Example

- 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“



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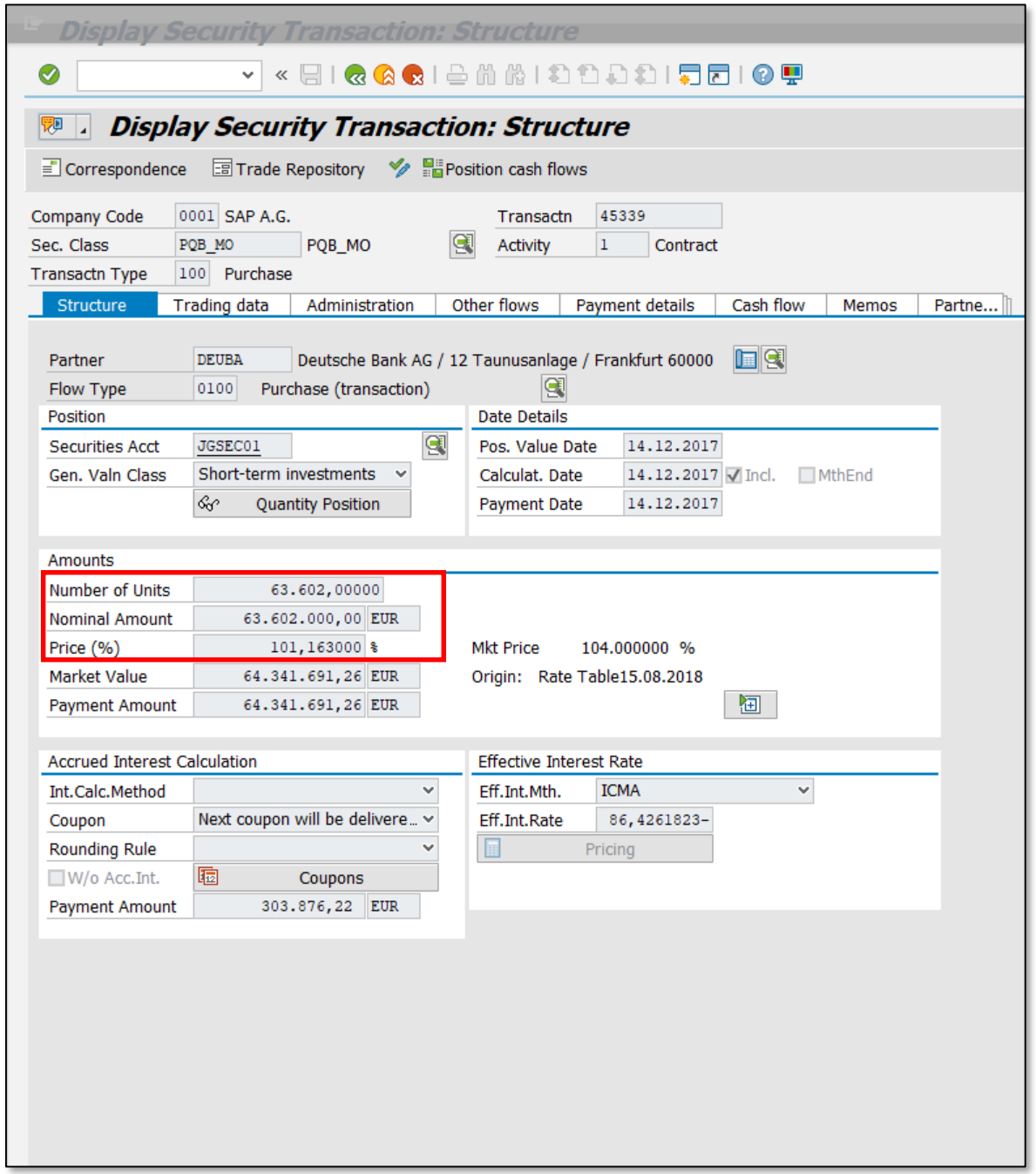
Security Transaction Screenshot

- 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



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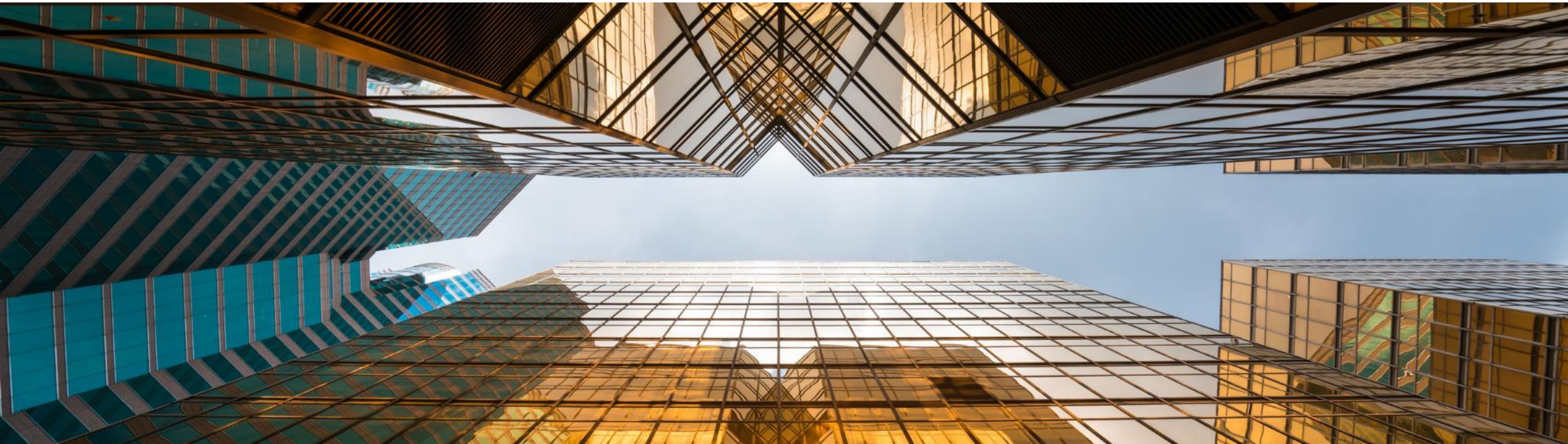
Additional Calendars for Interest Conditions



Customer Requirement

207632 Additional calendars for interest conditions inside OTC Transaction

Please describe your improvement request

Additonal factory calenders 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 calenders & 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

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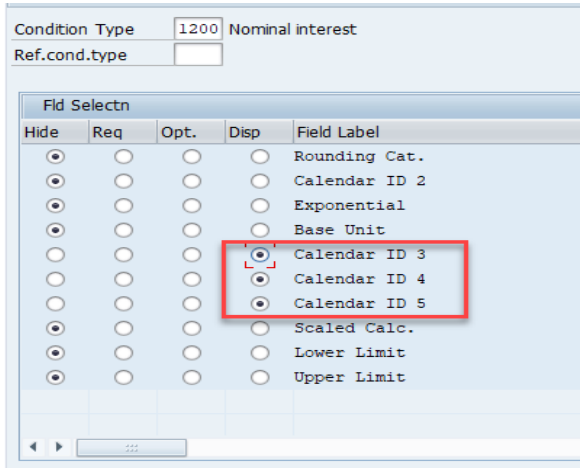
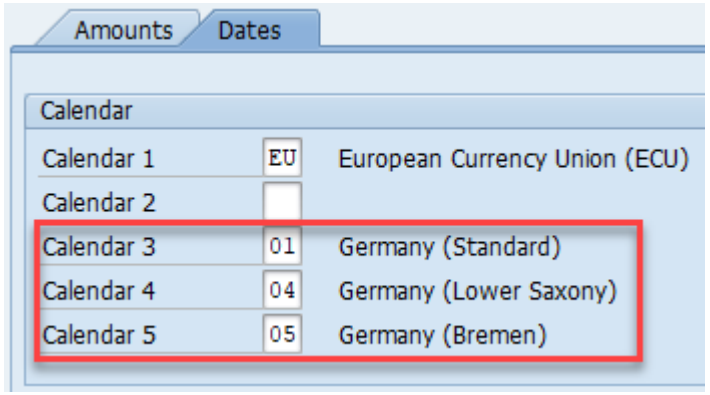
Enhance 550/580 Condition 5 Calendars

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



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



- **BAPI/iDoc Enhancement for condition change like structure ‘BAPI_FTR_CONDITION’**

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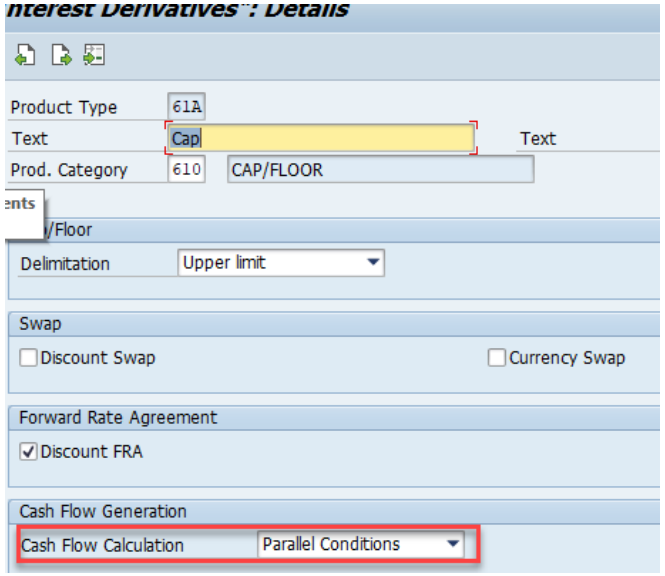
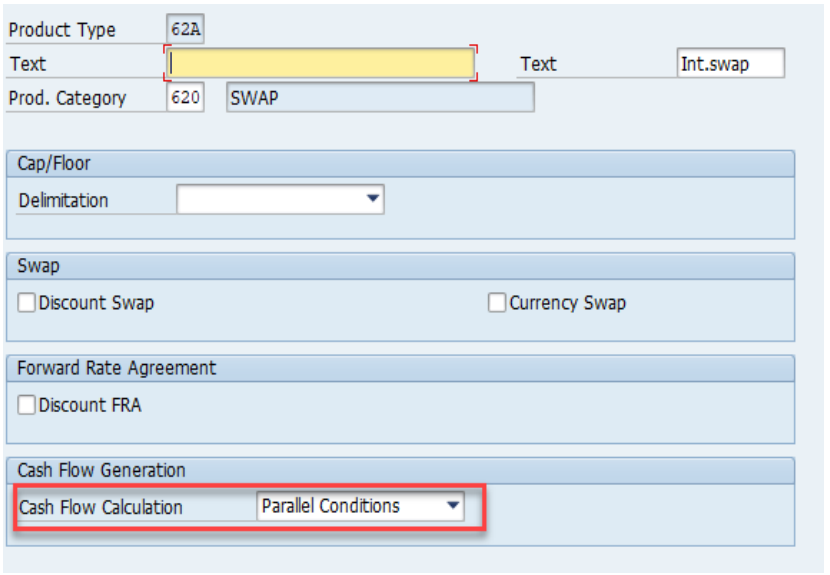
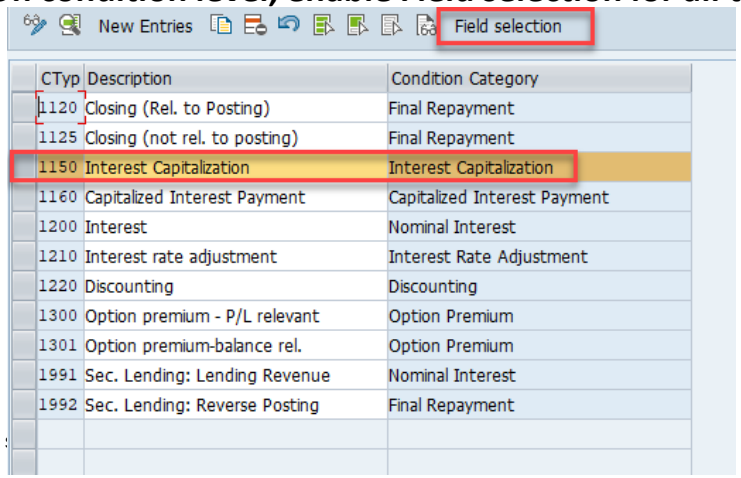
Enhance 610/620 Condition 5 Calendars

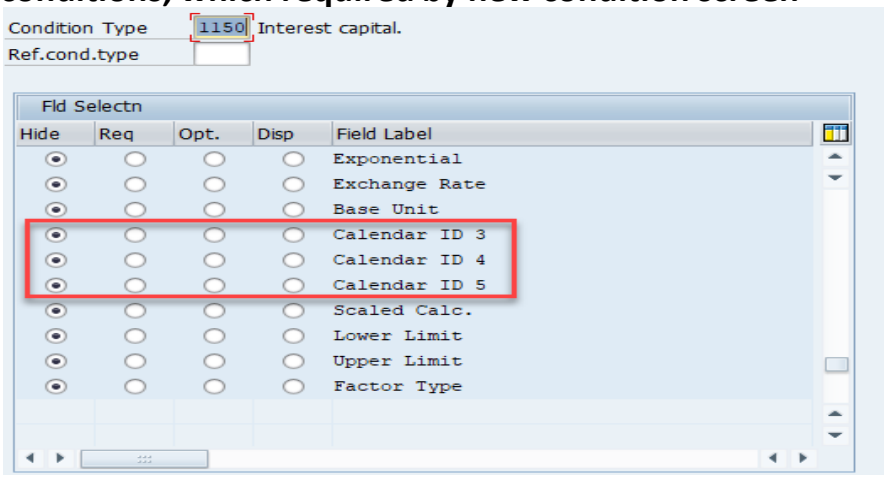
- **On product type level, there is an additional indicator to let customer choose new fima & new condition screen where 5 calendars exist**





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





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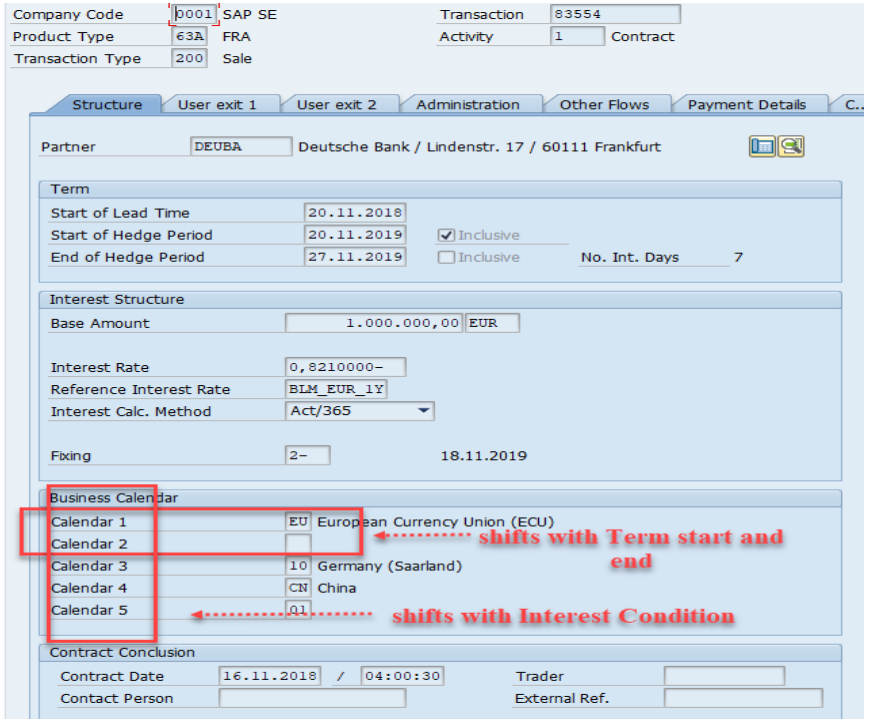
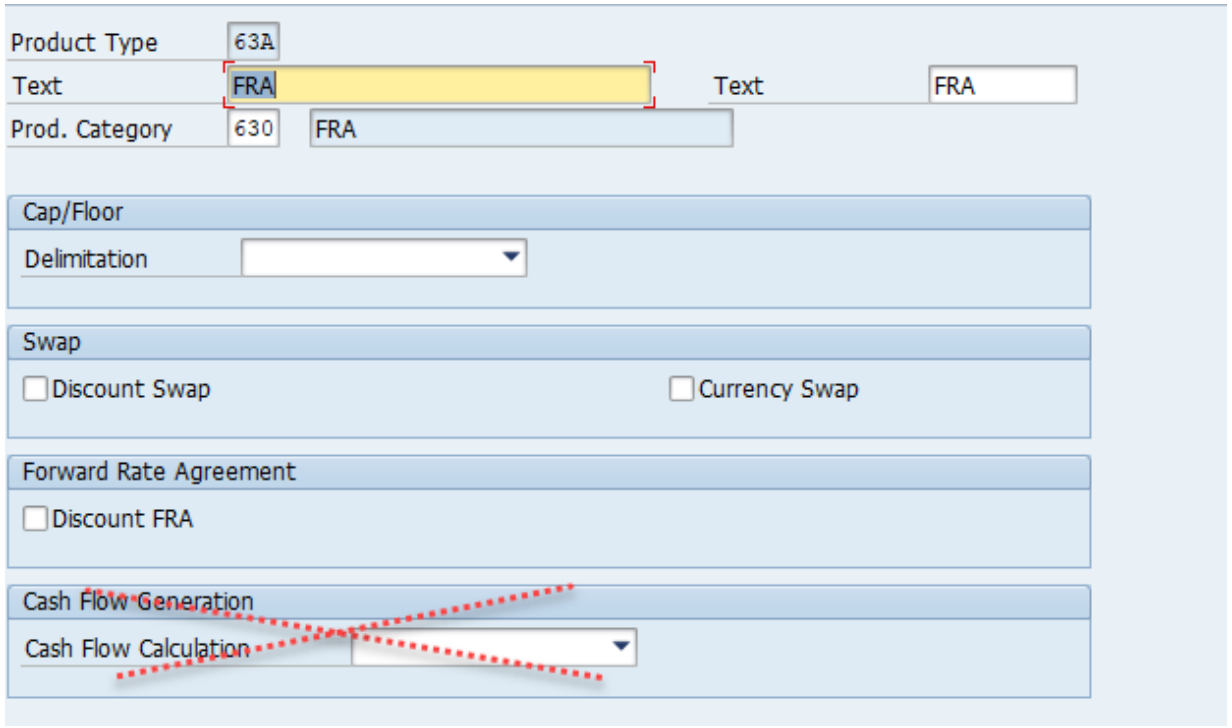
Enhance 630 5 Calendars on Structure Tab

- 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.





- 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.

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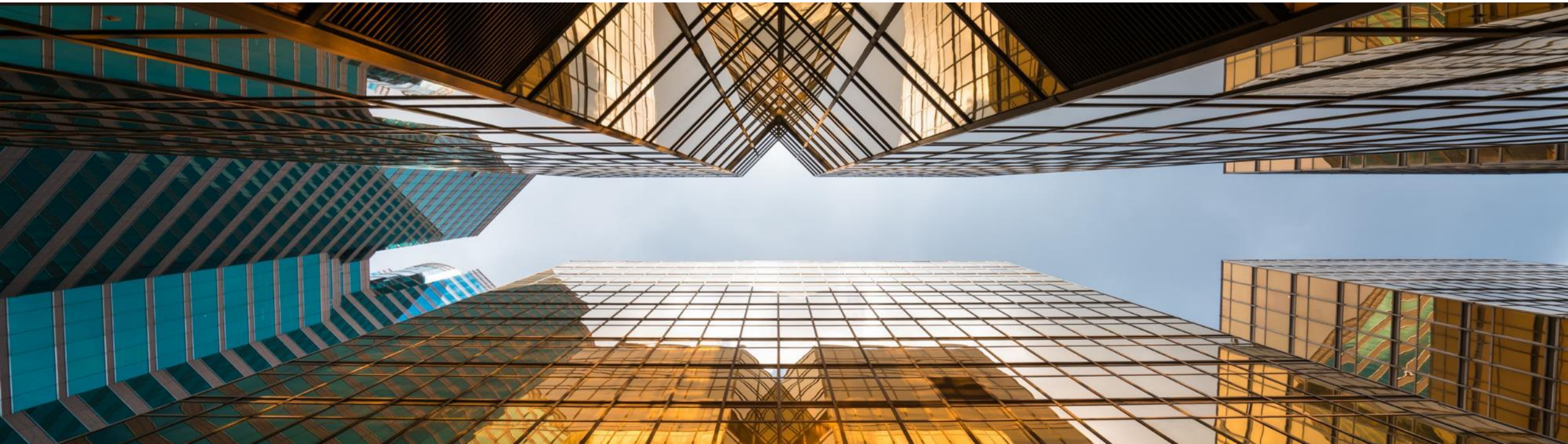
Upload for "Spot Maturity" in the "Security Forward"



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

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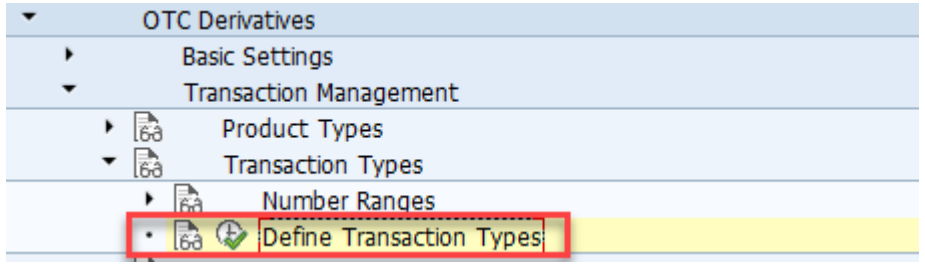
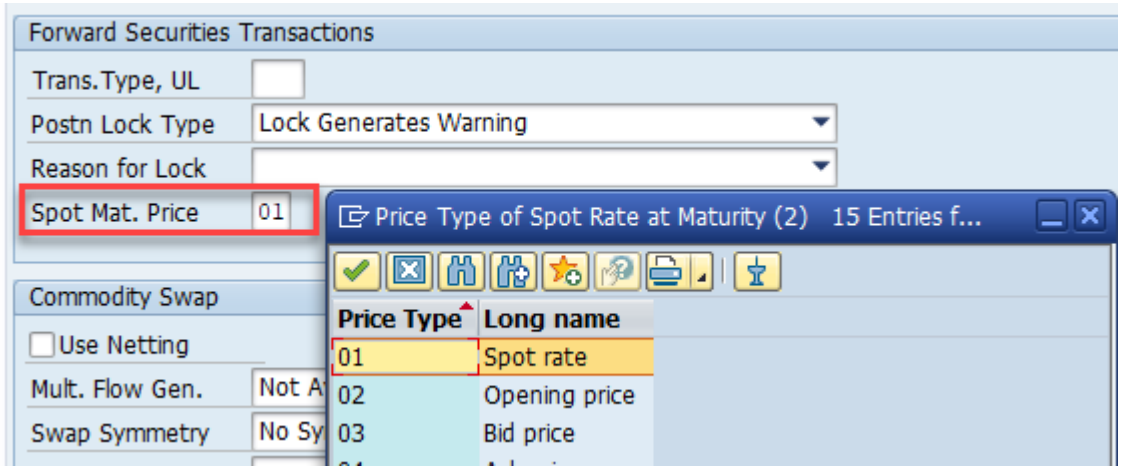
New Indicator “Spot Maturity for Price Type” for 740 Transaction Type

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





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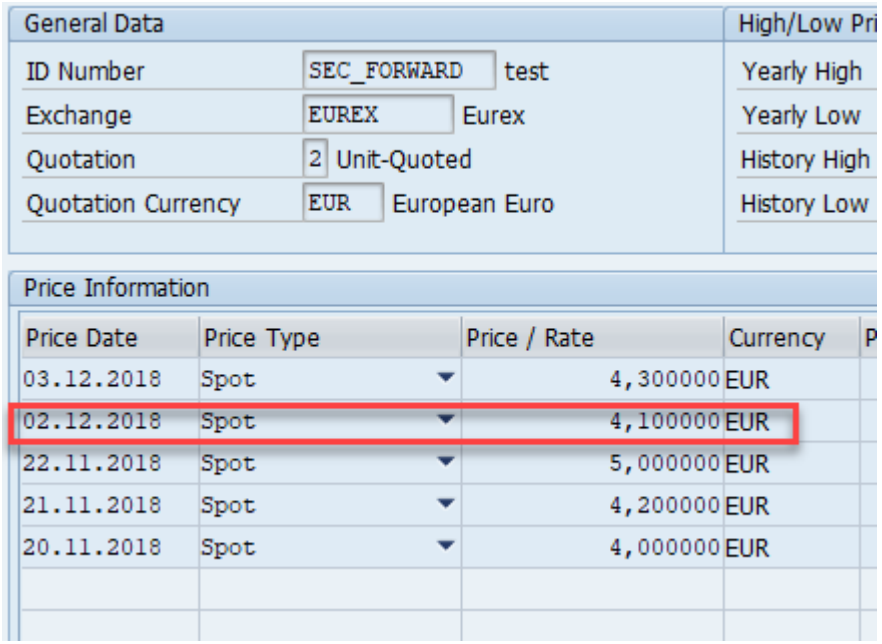
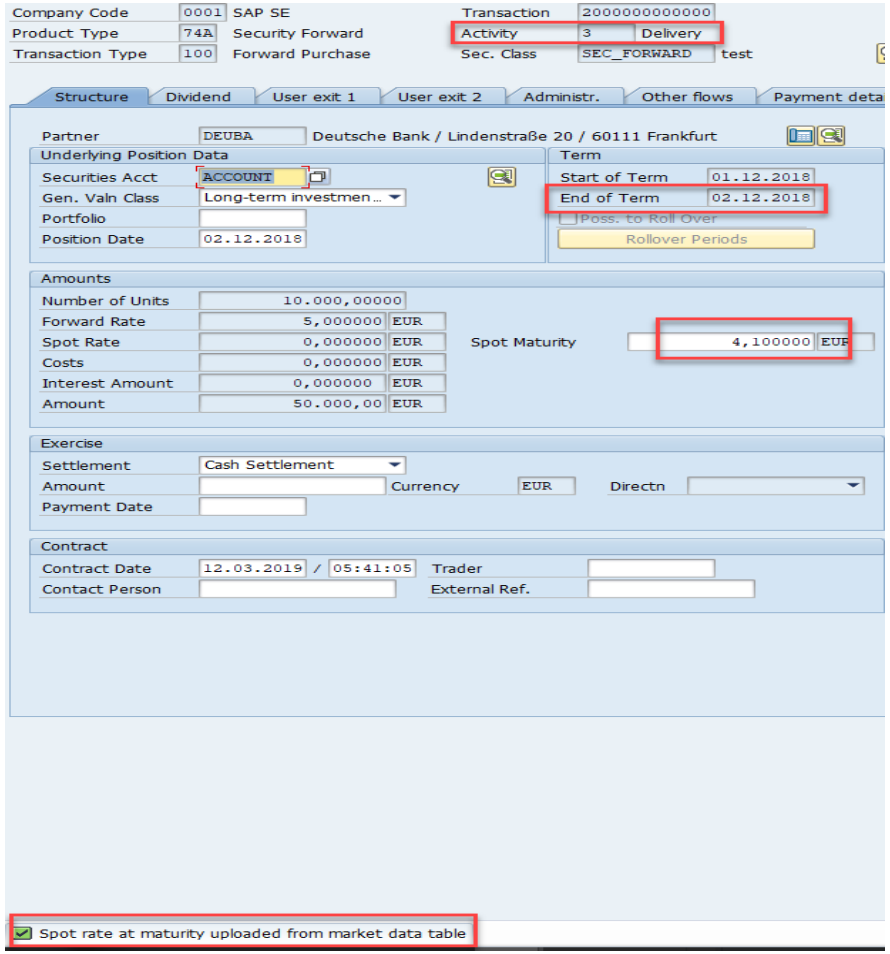
Load “Spot Maturity” for Security Forward transaction

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.





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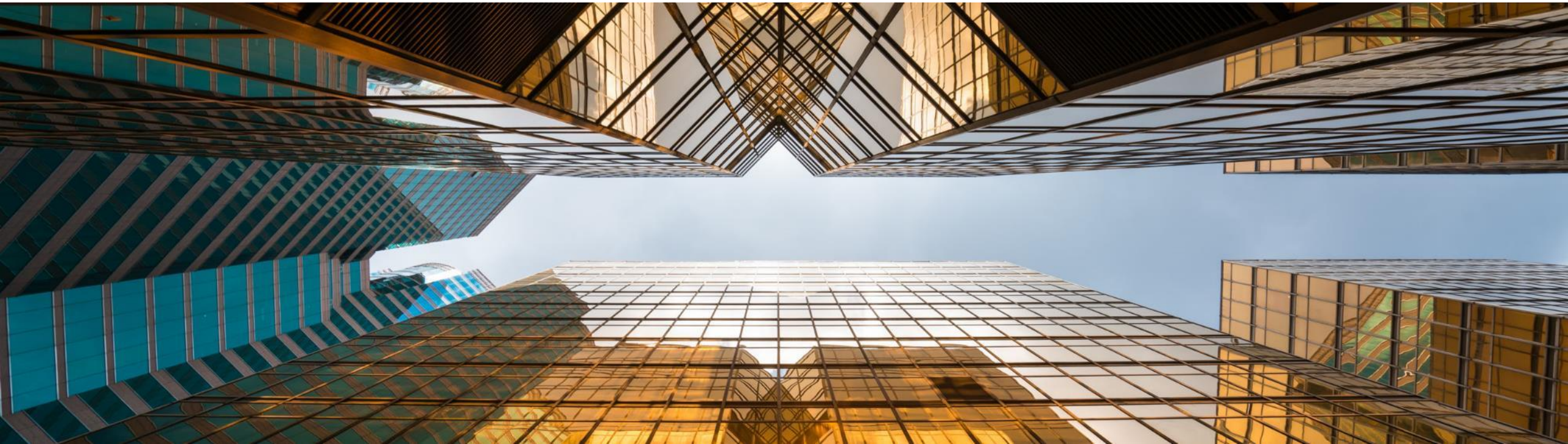
Interest Instrument: No roll-over functionality



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 no 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.

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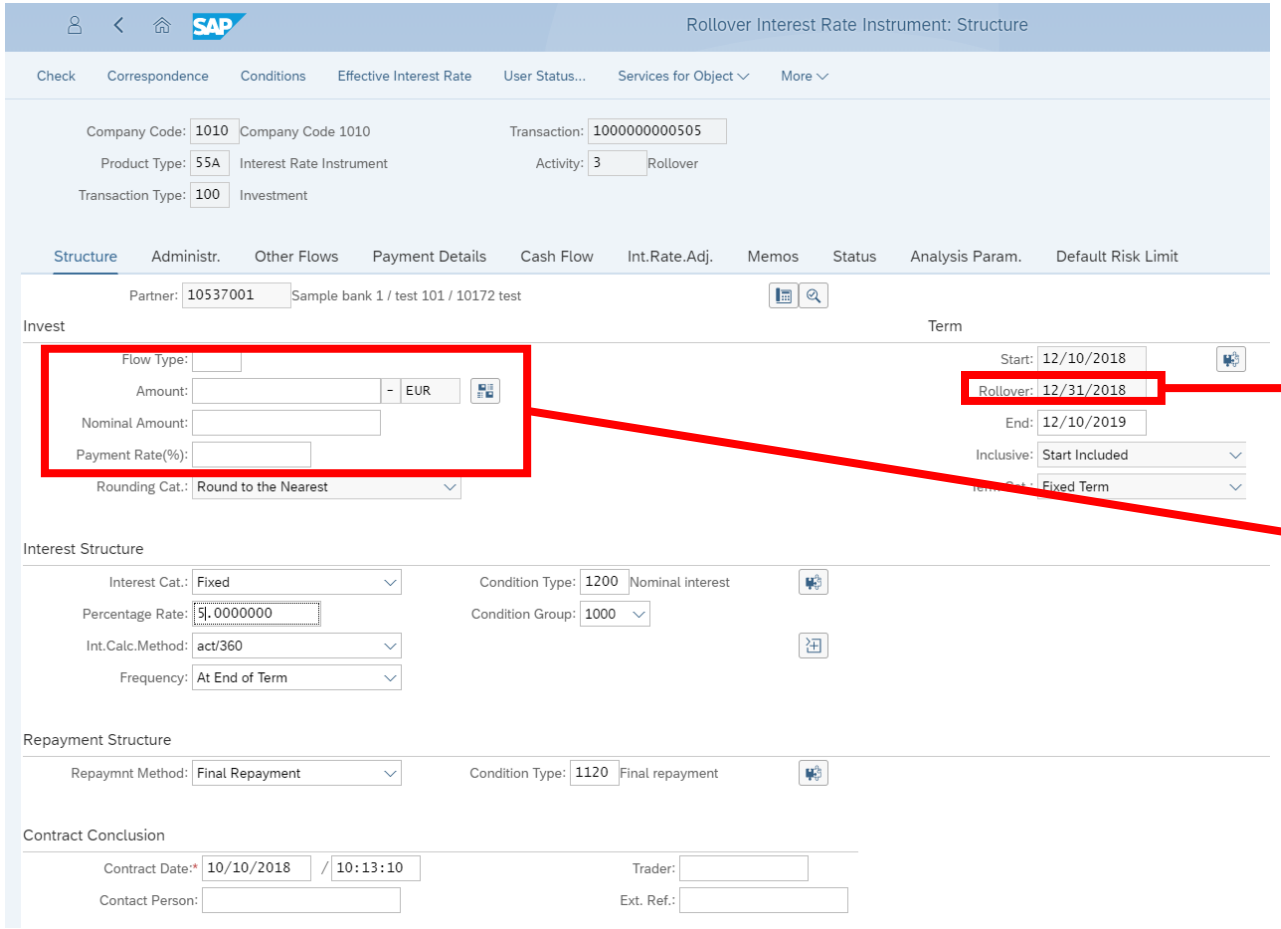
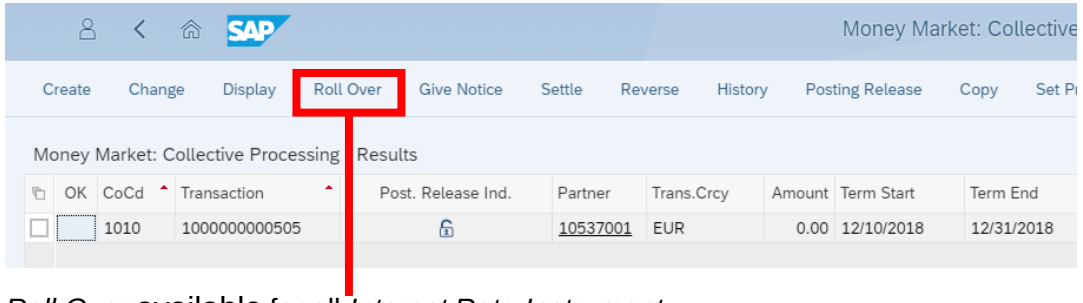
Interest Rate Instrument – Rollover





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.

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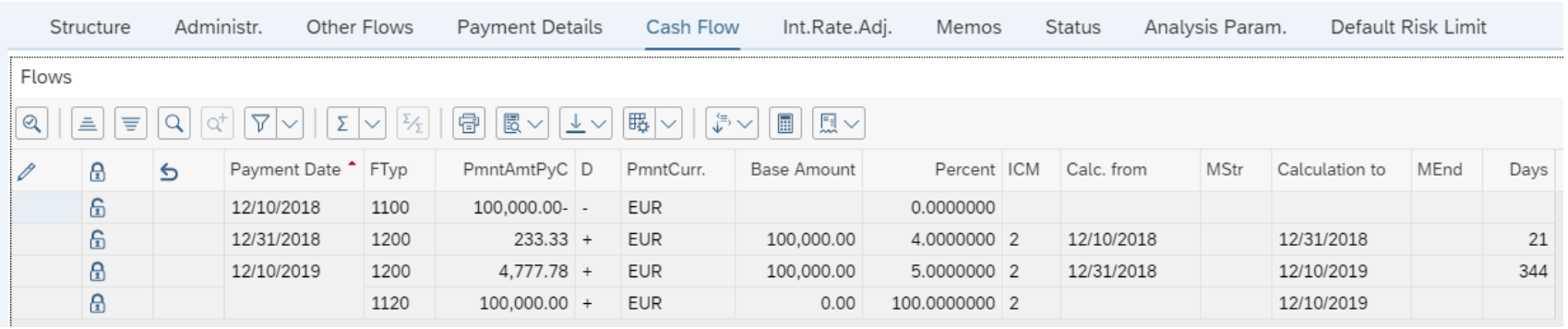
Interest Rate Instrument – Rollover



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.

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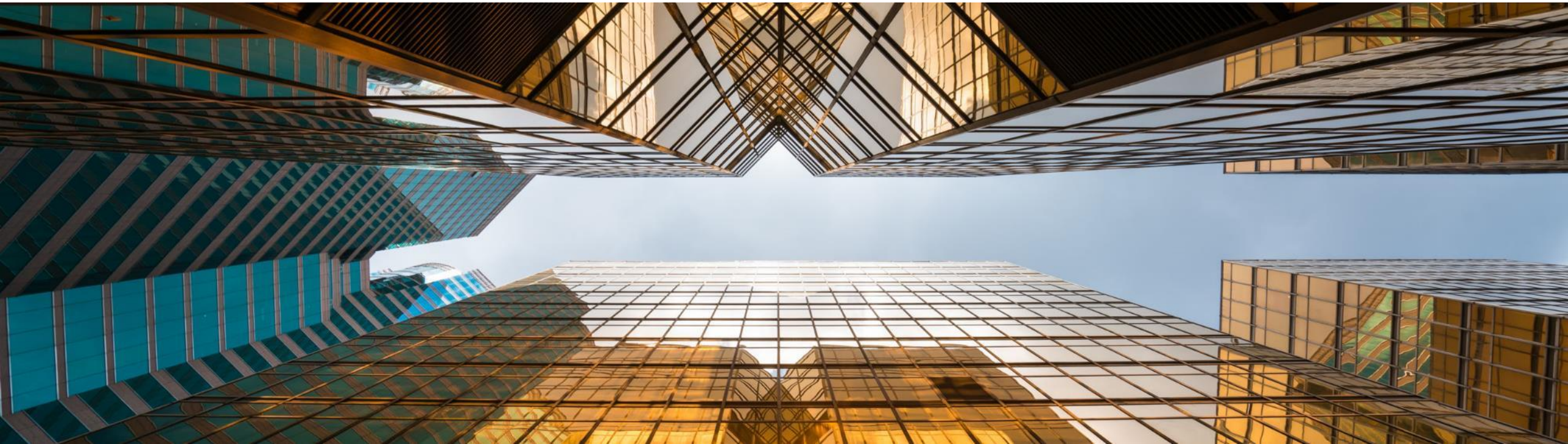
Enable premature settlement for money market instruments



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

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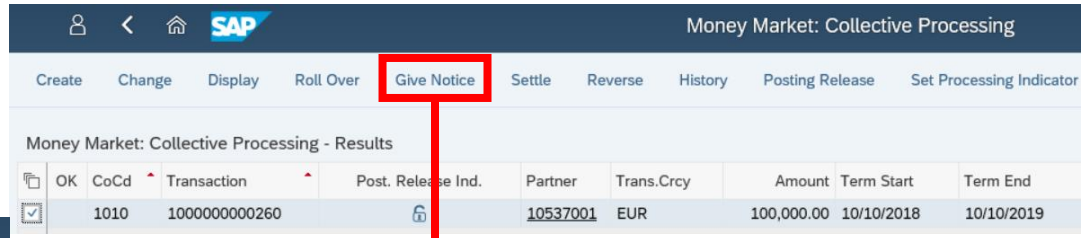
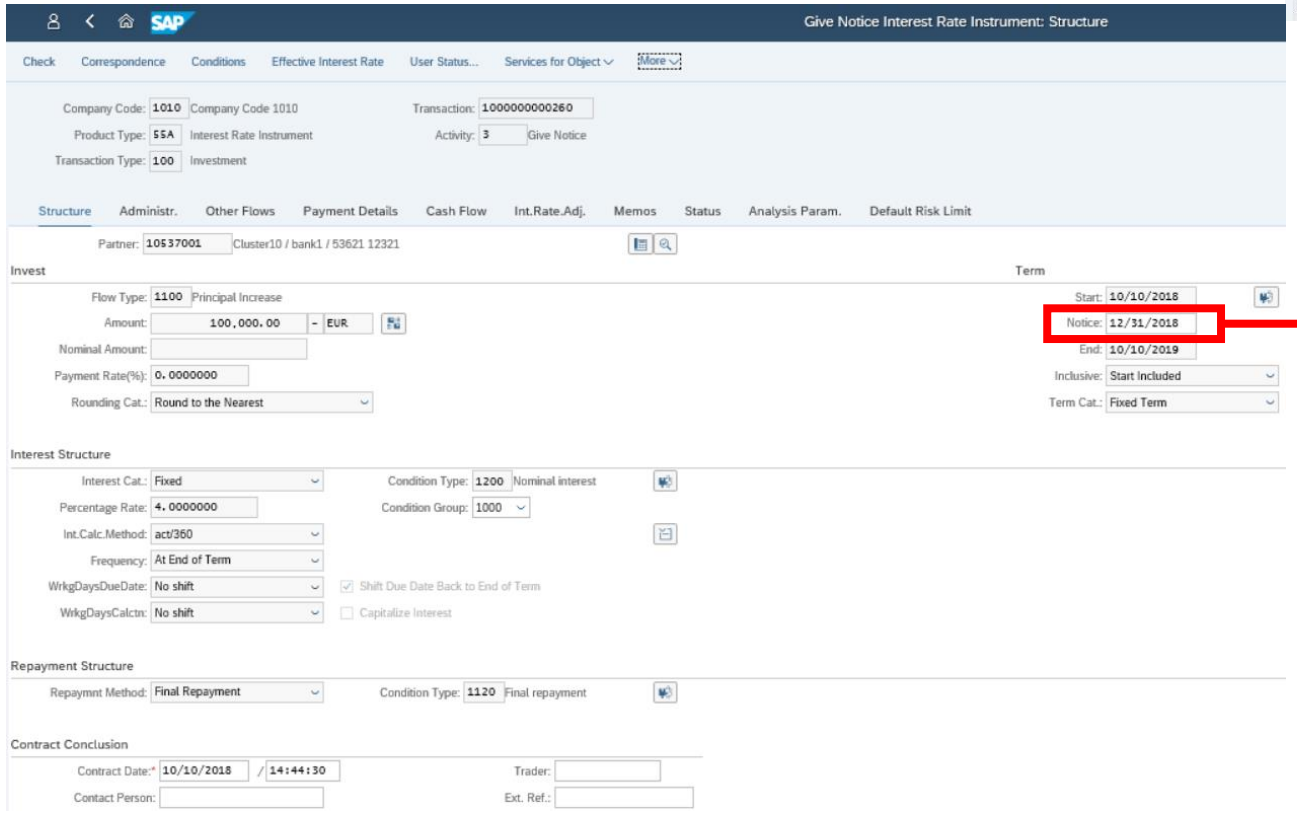
Interest Rate Instrument – Give Notice (Terminate)



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*

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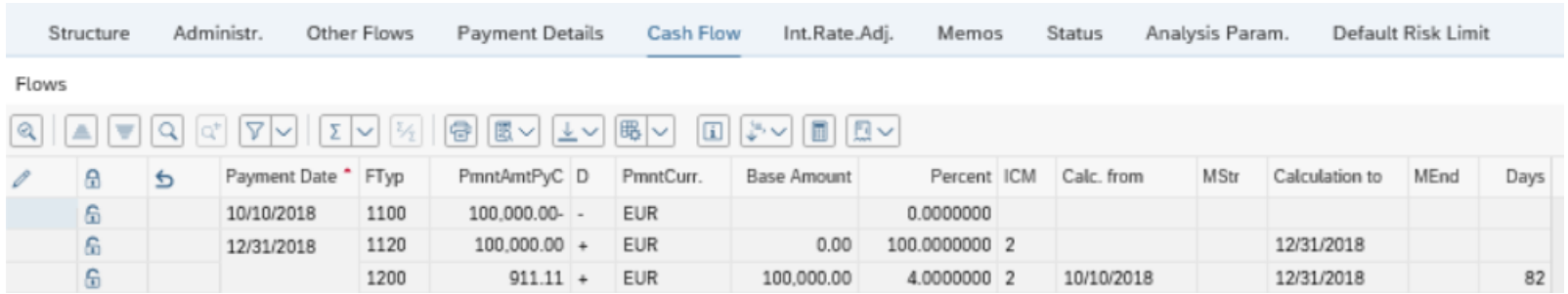
Interest Rate Instrument – Give Notice (Terminate)



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).

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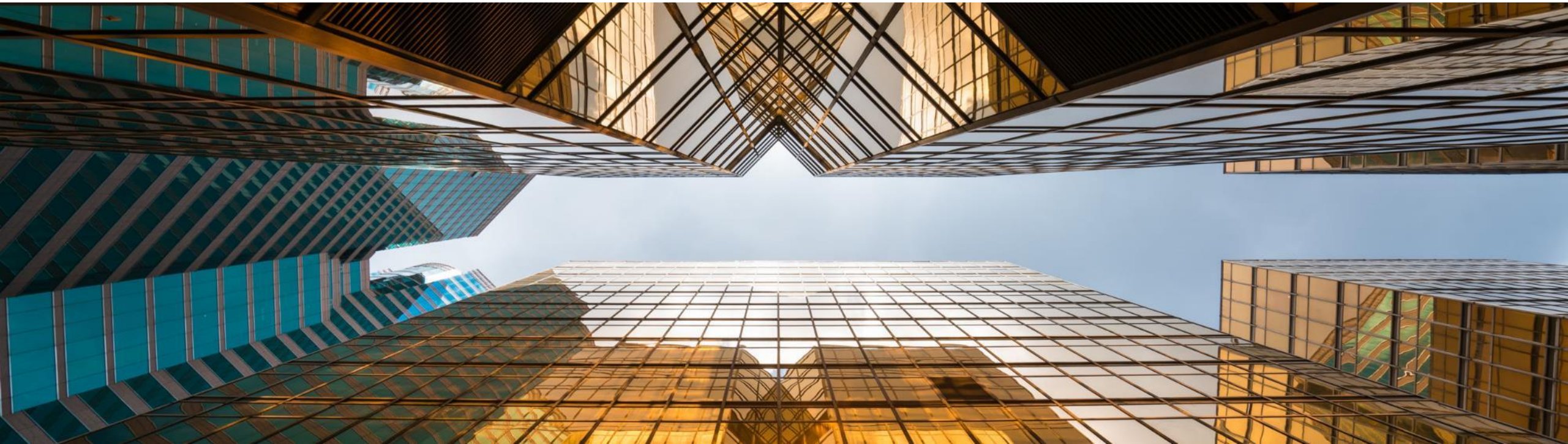
Drilldown between derivative deal and exercise deal



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

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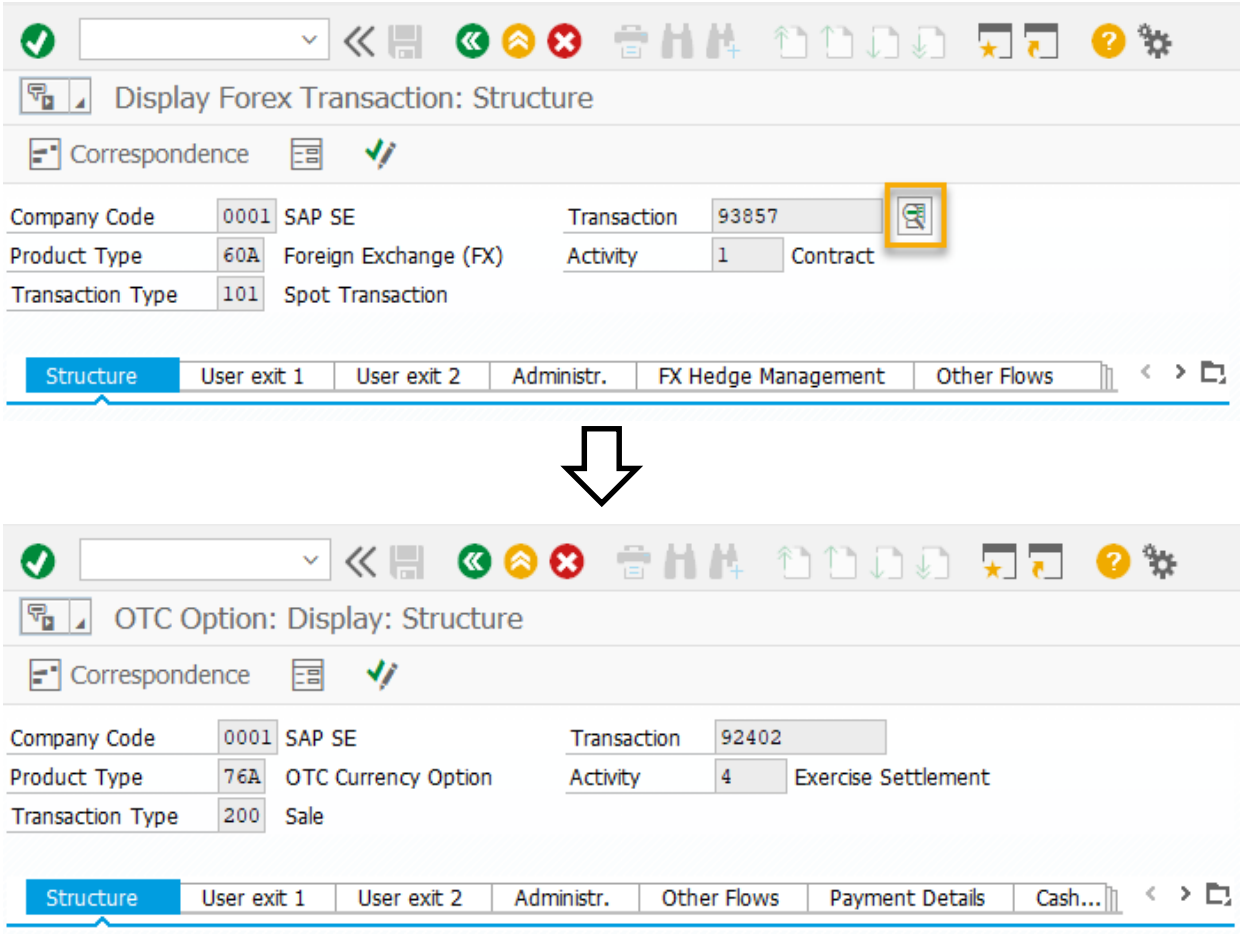
Drilldown between derivative deal and exercise deal

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



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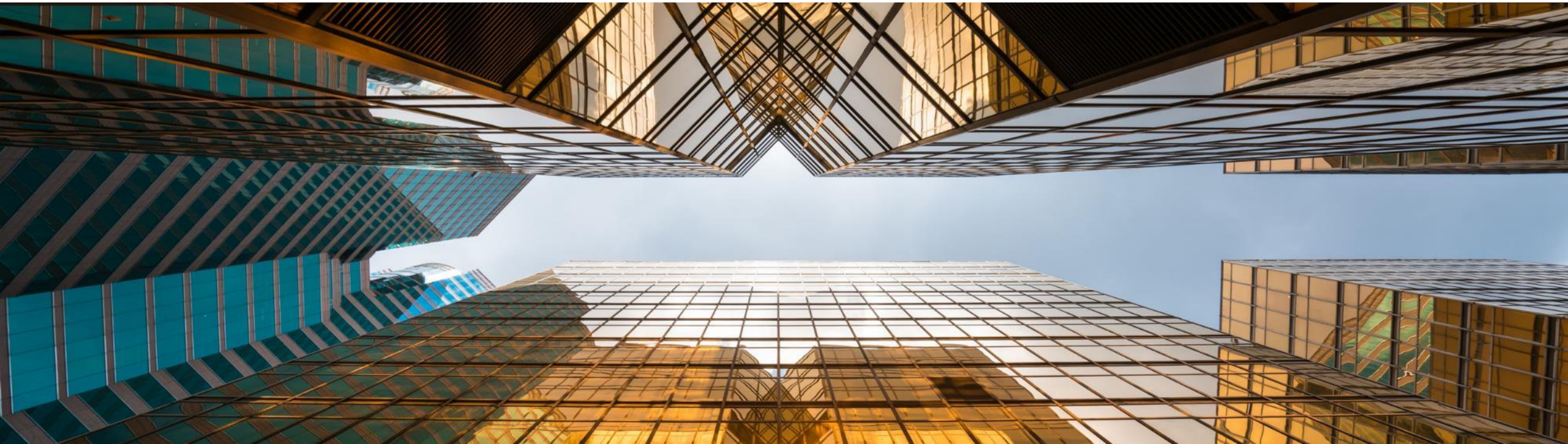
Rating information in FX-Deals



Customer Requirement

206218 Rating information in FX-Deals

Please describe your improvement request

Make the maintance 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

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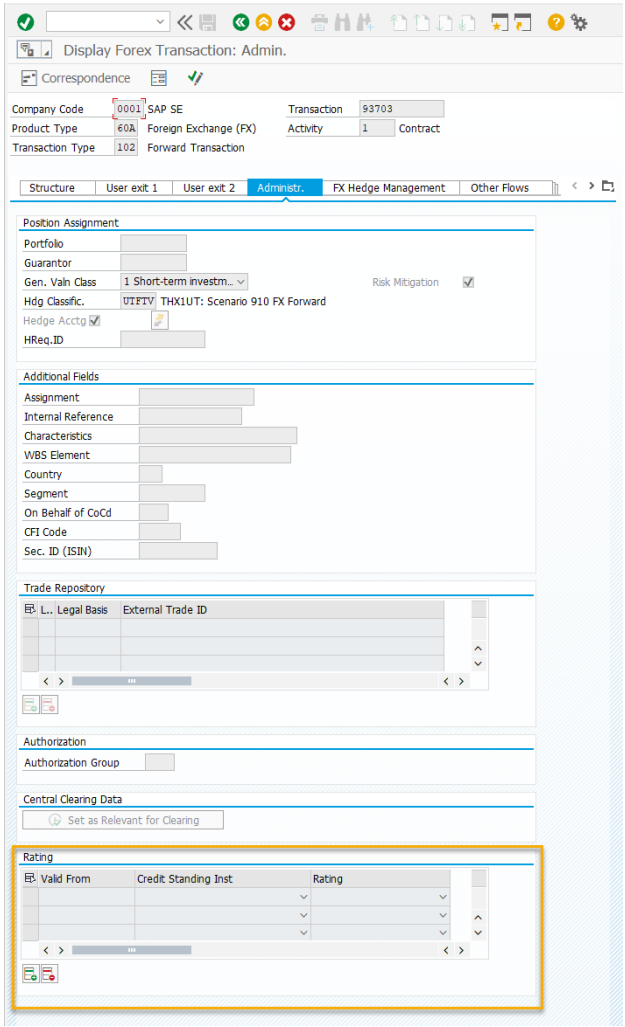
Rating information in FX-Deals

- **Visibility of the rating information on tab ‘Administr.’:**



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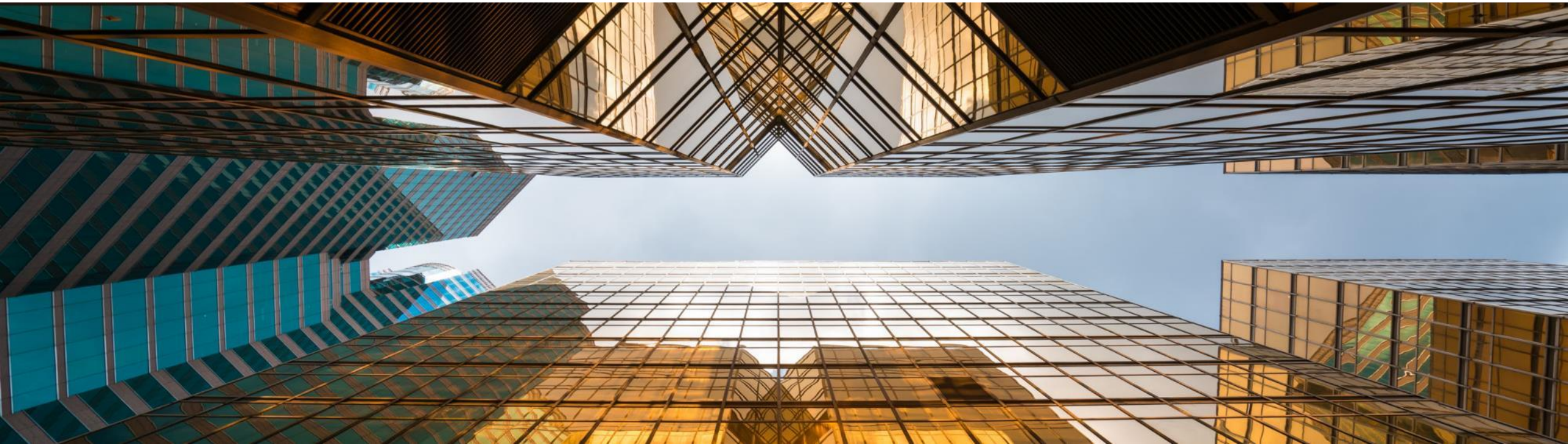
FTR_00: No field for SPPI-result available



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)

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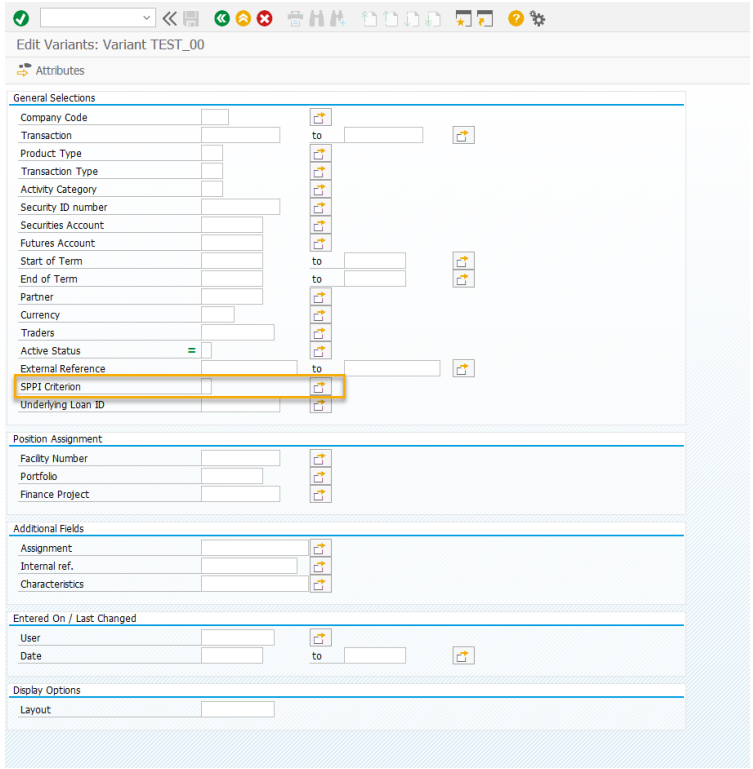
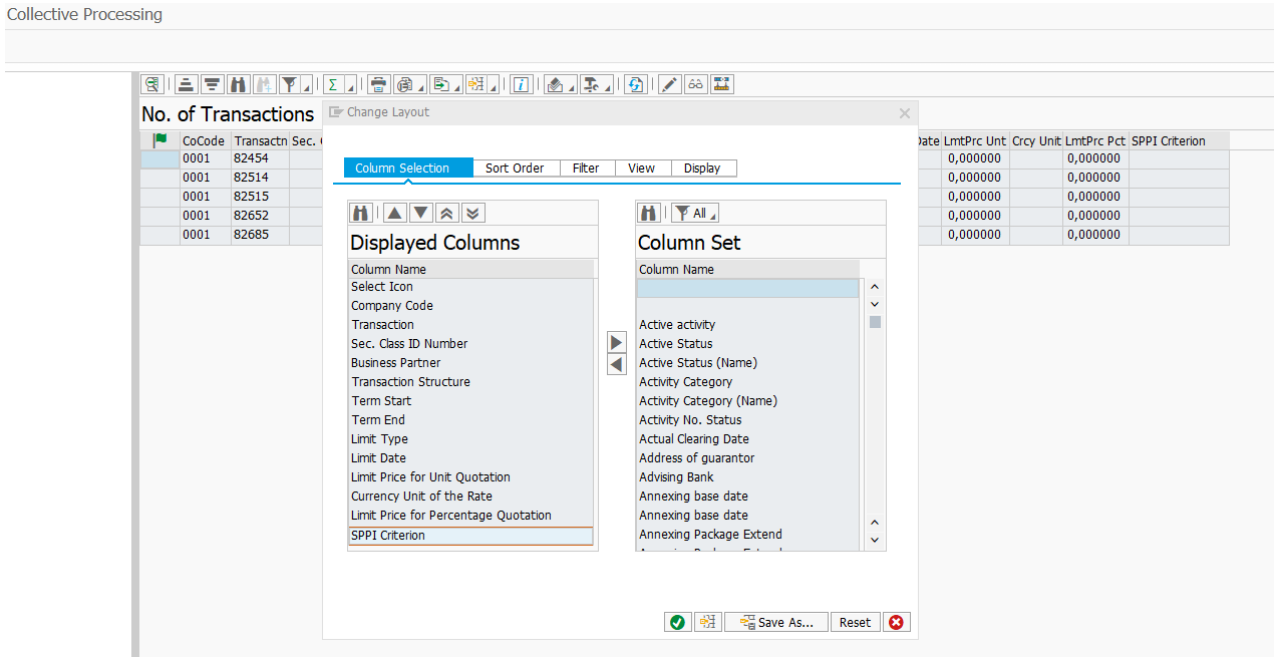
FTR_00: No field for SPPI-result available

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





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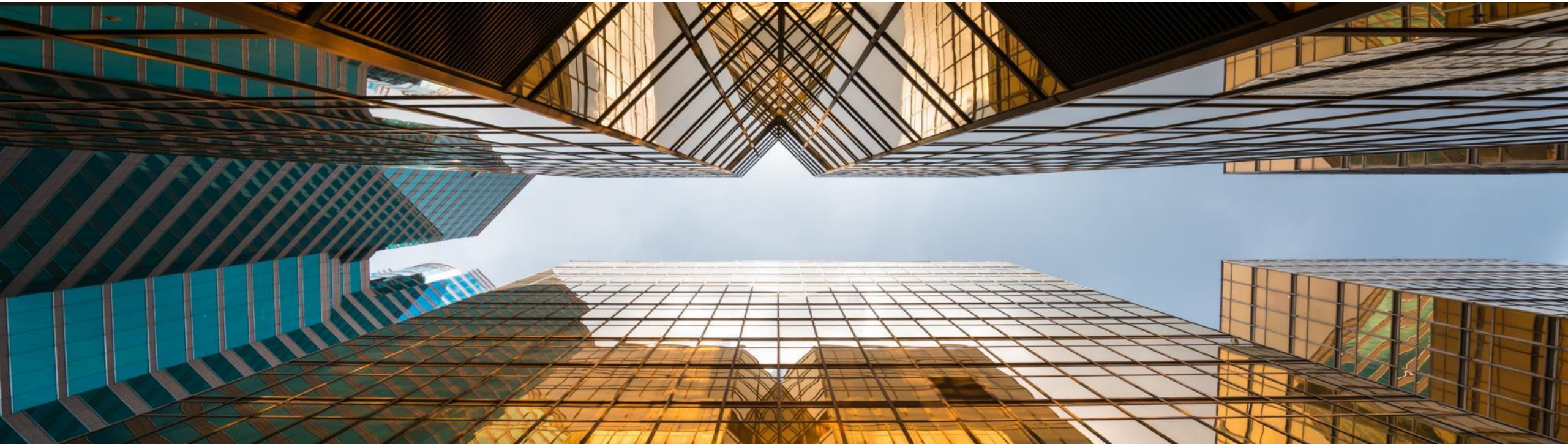
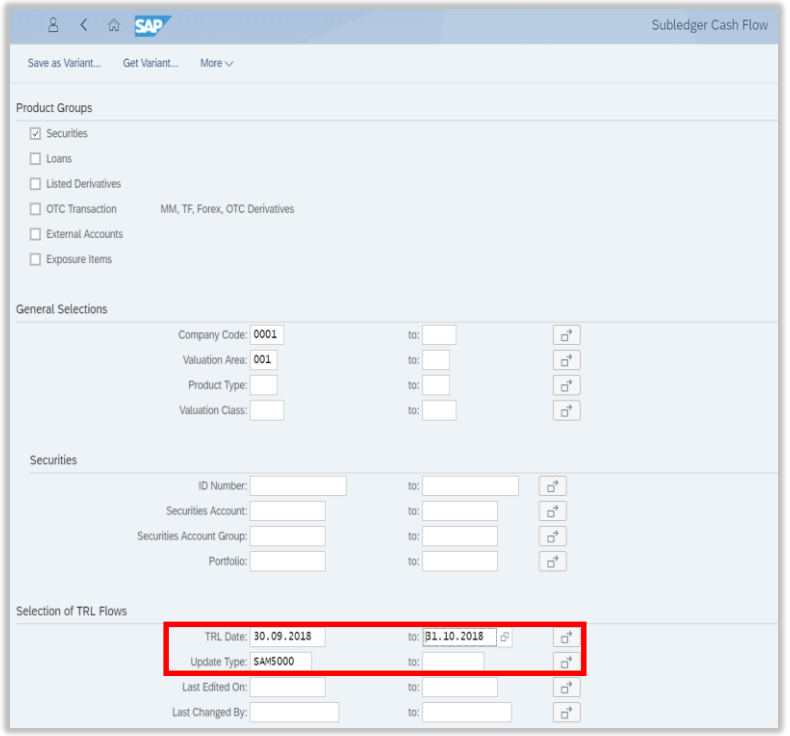
TPM13: Add the "Update Type" in the Selection Screen of TPM13



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

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

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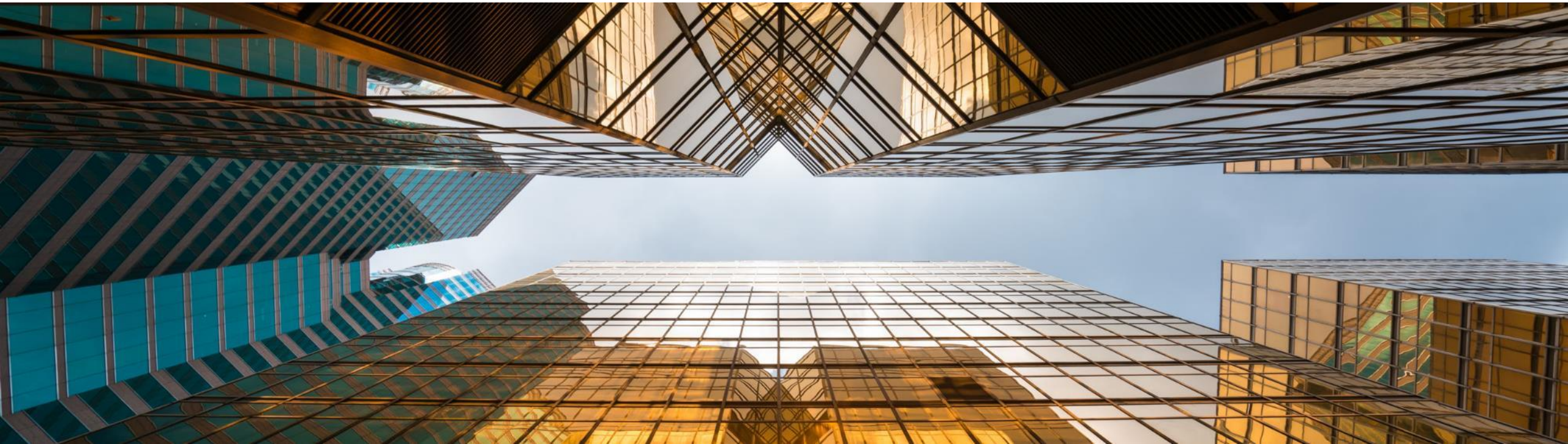
Initialization of a Valuation Areas: Copy of PMP and AAR



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

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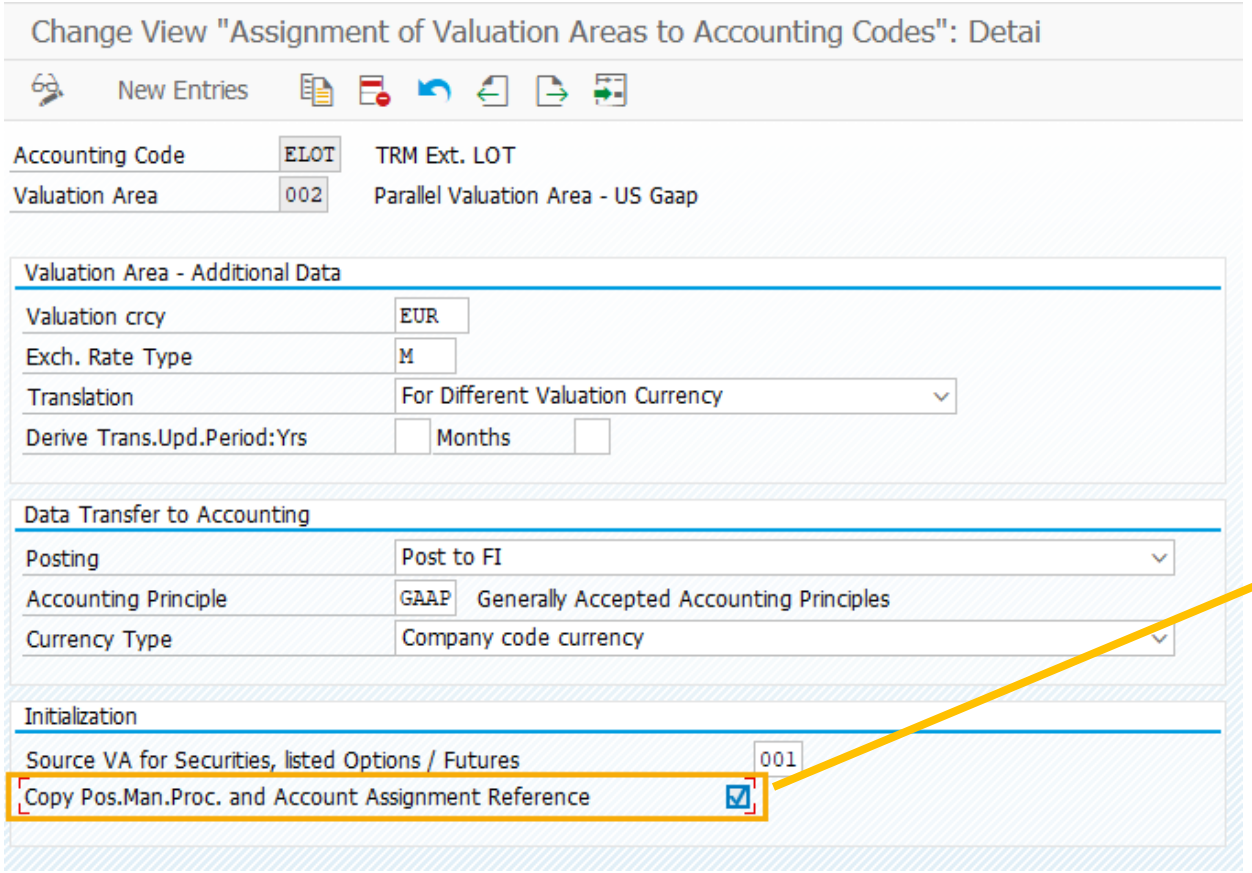
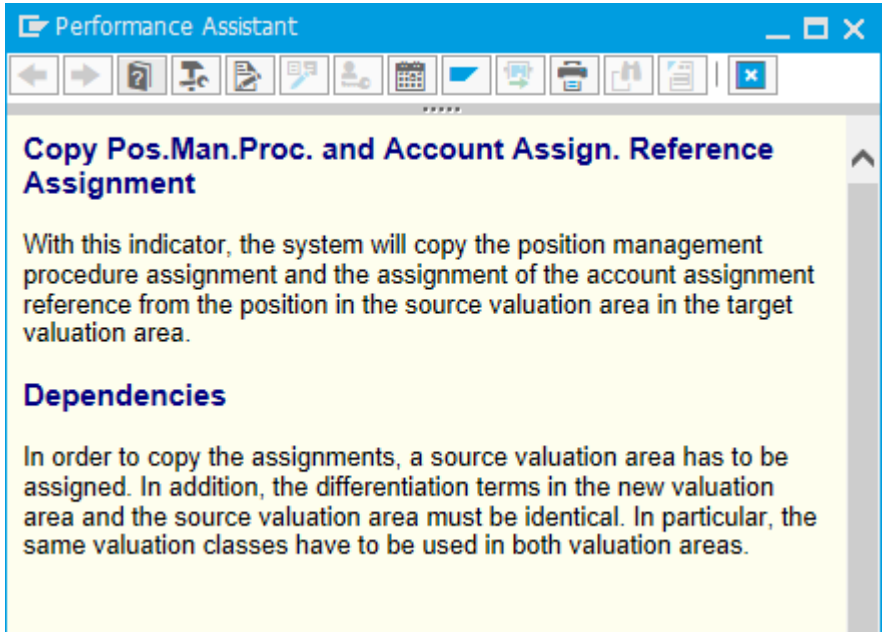
Copy of Position Management Procedure and Account Assignment Reference in Initialization of a Valuation Area

IMG: “Assignment of Valuation Areas to Accounting Codes”





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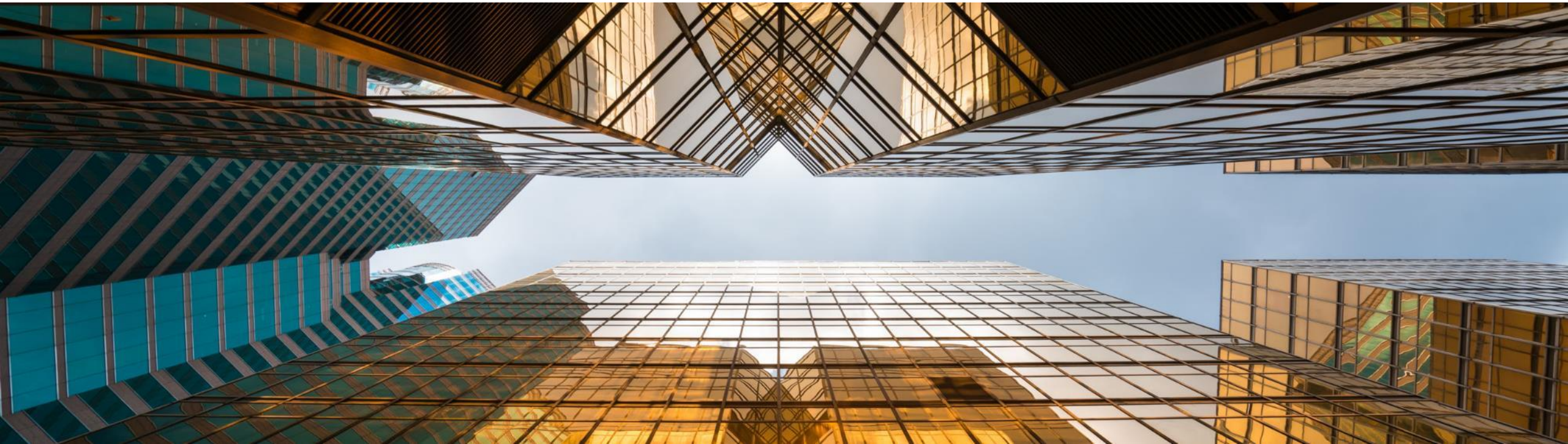
Complementary Ident Code (CIC) & Add field "CIC" to standard fields



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 an time dependet 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)

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Complementary Ident Code (CIC)

Delivered Notes:

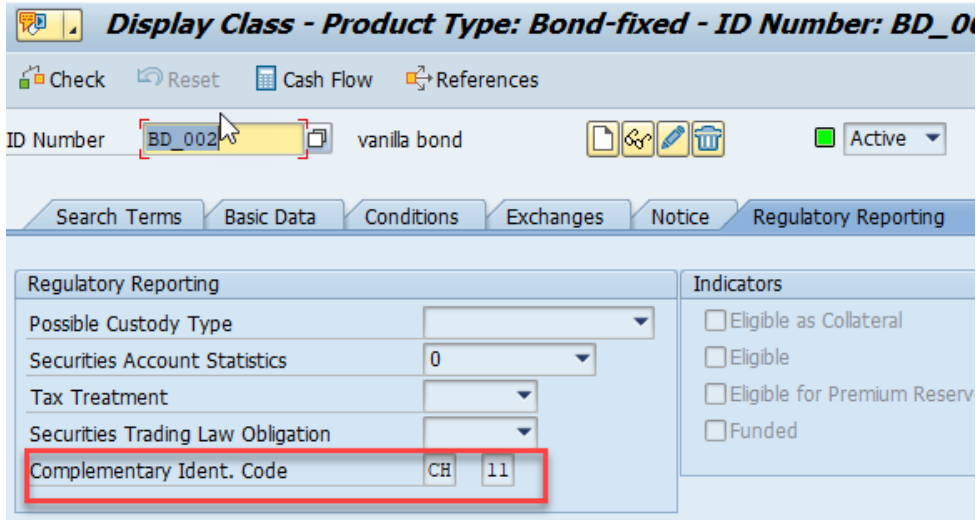
2632148 - Transaction FWZZ: Texts for CIC AT selection option on "Regulatory Reporting" tab

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



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		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

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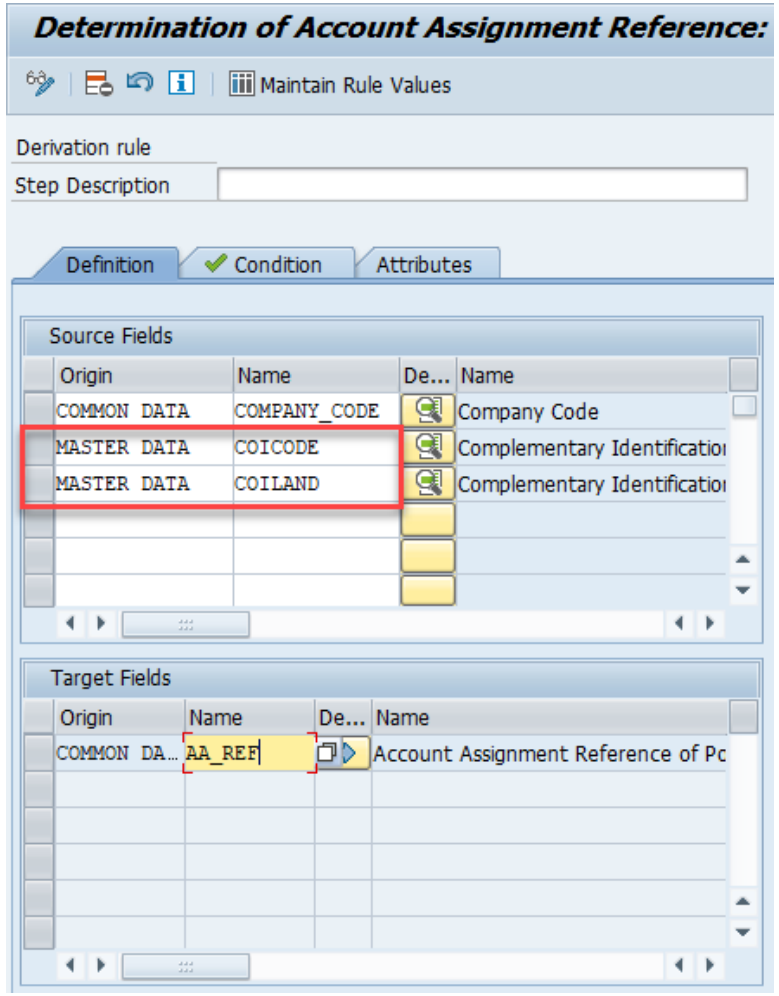
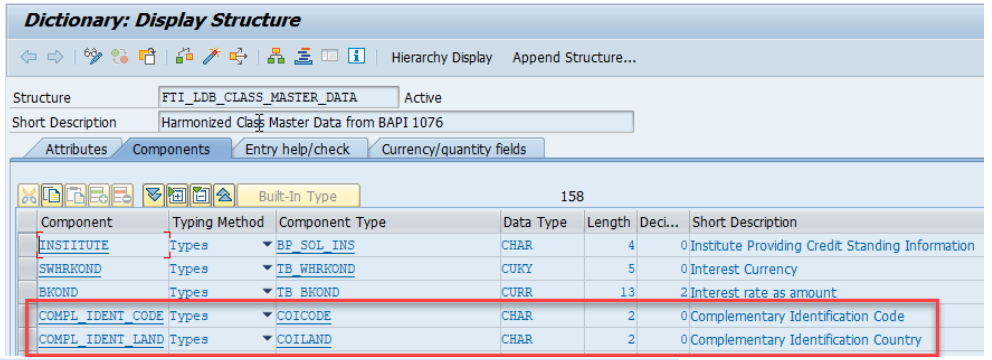
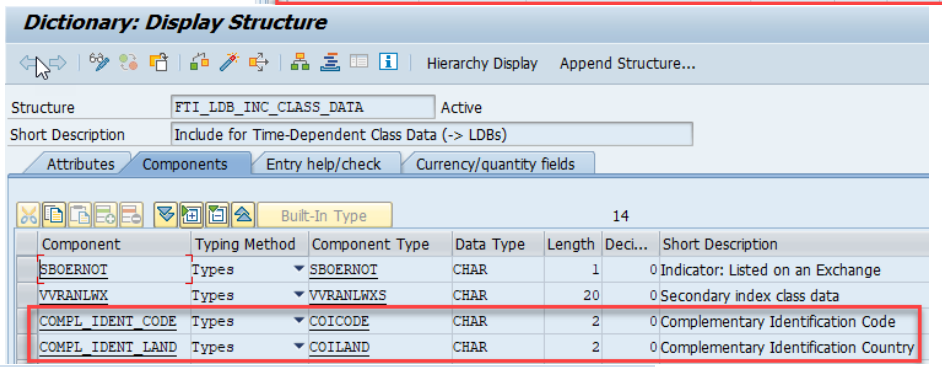
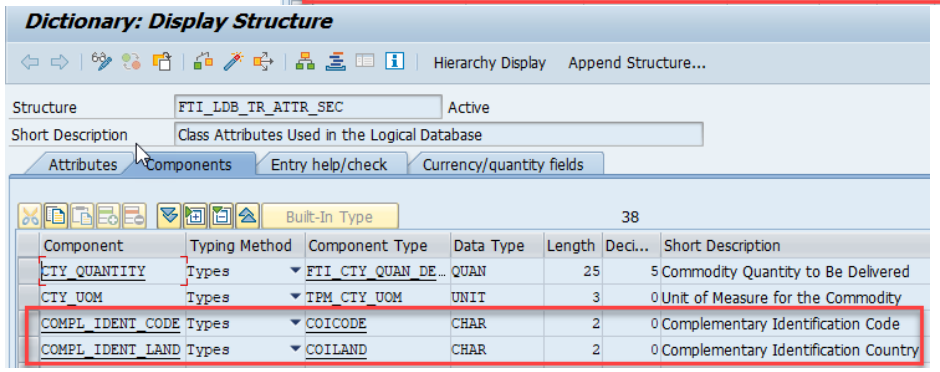
Complementary Ident Code (CIC)



Enhanced LDB-structures:







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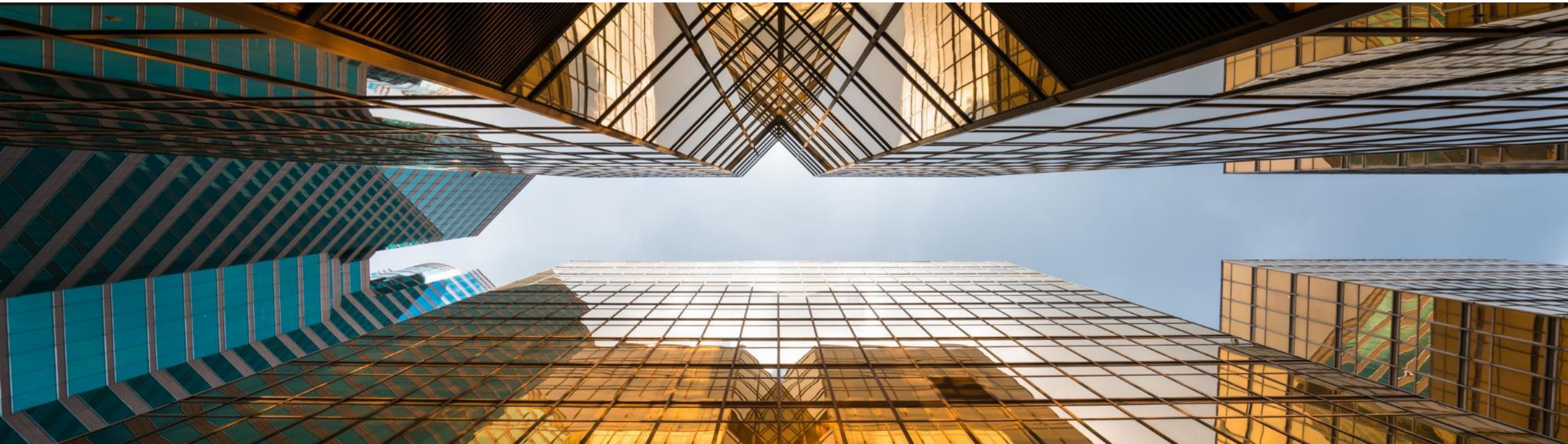
Extension of BAdI TPM_VALUATION_PRICE



Customer Requirements

Request ID: 206786 Extension for BAdI TPM_VALUATION_PRICE

Please describe your improvement request

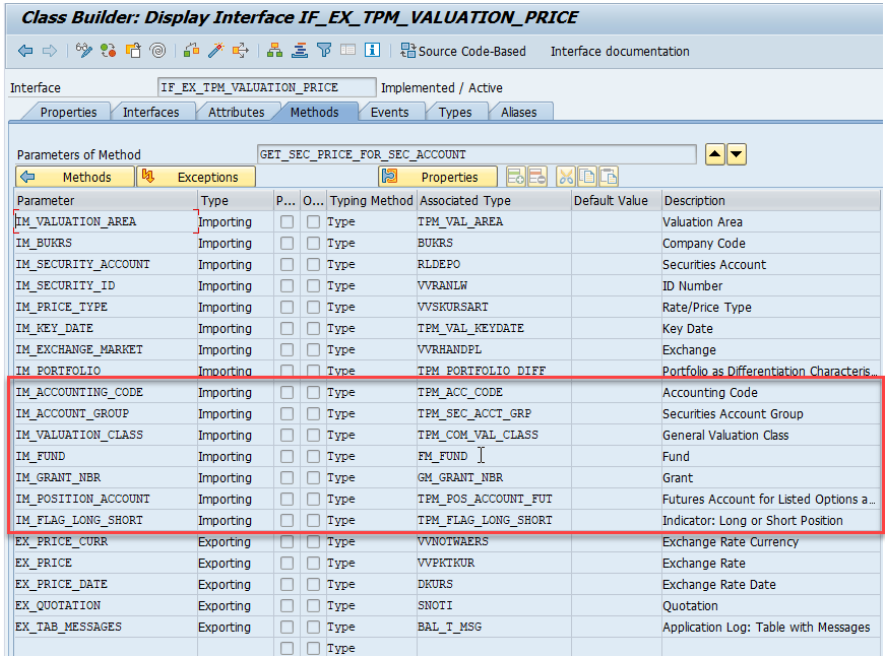
In some special cases the price for a security is depending on valuation class, accounting code or account_group. These parameters are not accessable in the BAdI methods. But at BAdI Call all information is there.

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 fullfillment of business needs



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

Delivered Note:

2632148 - Enhancement on BADI TPM_VALUATION_PRICE with additional parameter

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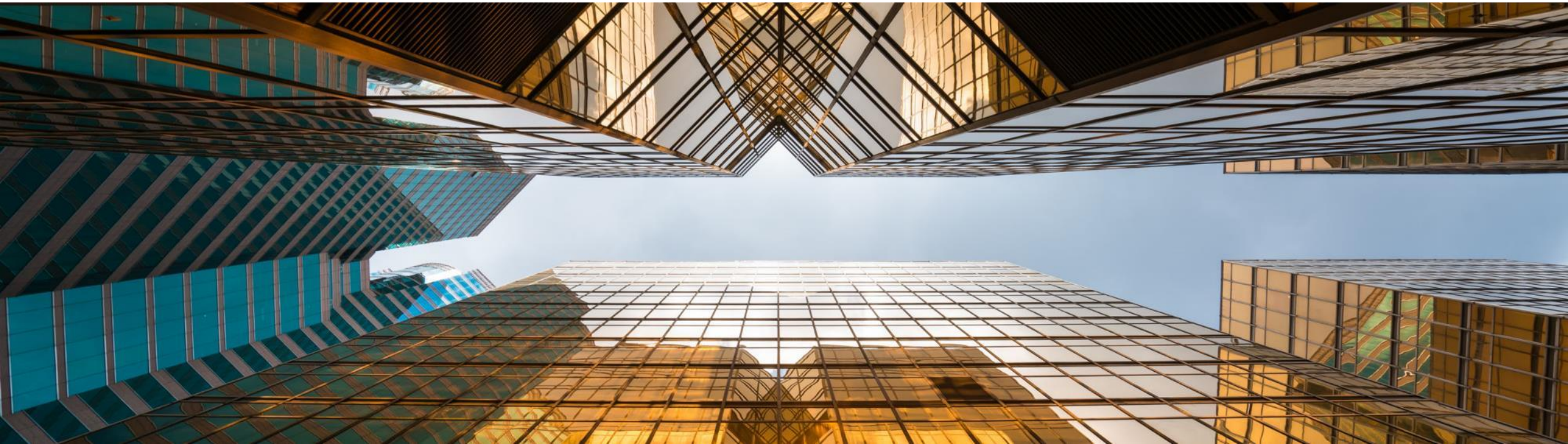
Interest calculation for percentage-quoted bonds with instalment repayment



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 repaymentwere 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)

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New Interest Calculation Formula

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

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

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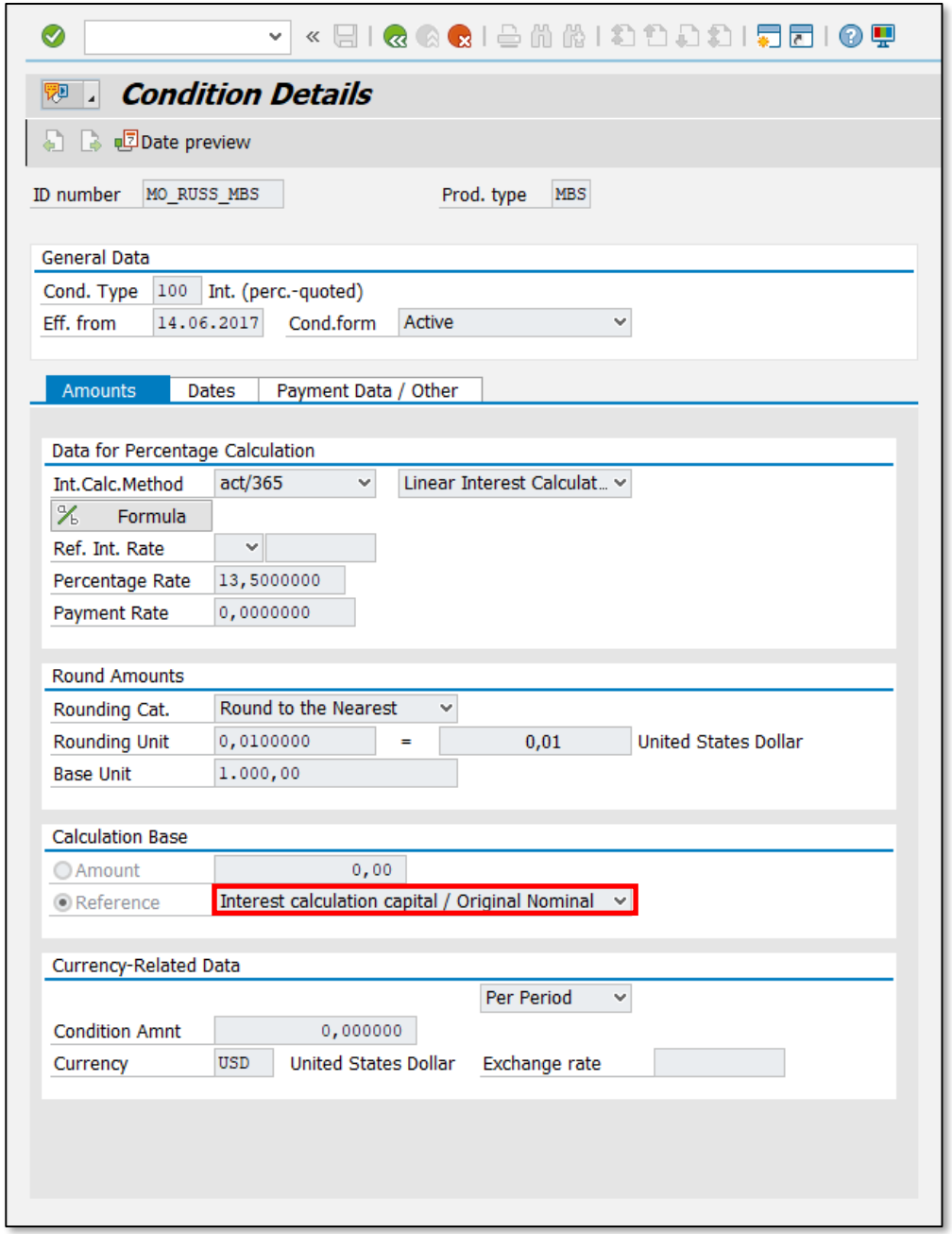
Interest Condition

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



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Security Transaction Screenshot

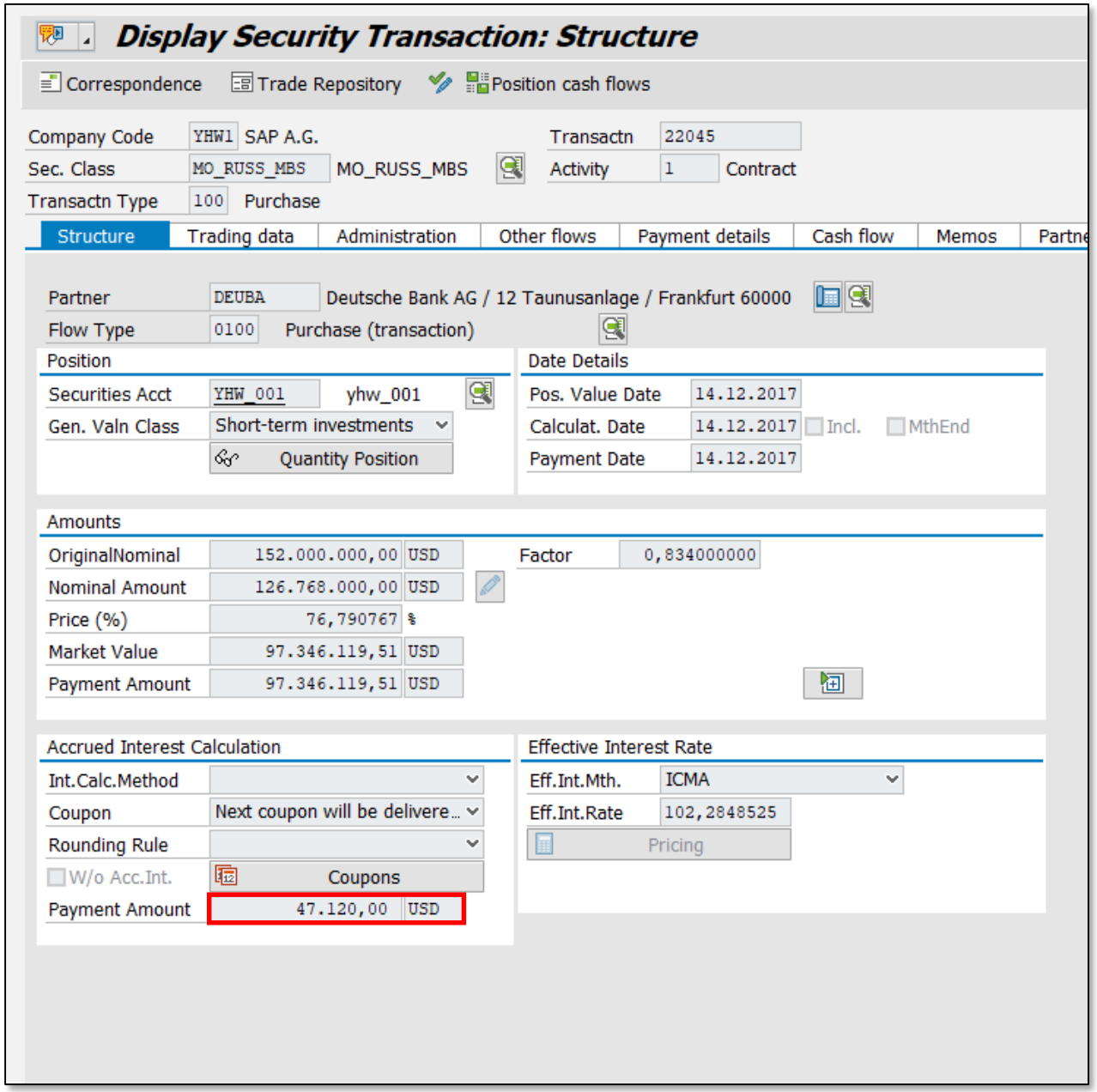
- Interest and accrued interest for bonds with instalment repayment are calculated according the new formula

- (Accrued) interest (1 day) =

  Round (126.768.000,00 * 1000

  / 152.000.000,00 * 13,5% * 1/365)

  * 152.000.000,00 / 1000 = 47.120,00



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