

SAP PRESS

SAP
for Utilities

SAP Asset Management

SAP

Collections Management

POWERED BY SAP HANA

SAP S/4 HANA

**A Business and Technical
Roadmap to Deploying SAP**

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INTRODUCTION

Welcome to the fascinating world of SAP. This book helps you crack the tricks of mastering SAP HANA Customization

Collections Management

Basic Settings for Collections Management

Make Settings in Accounting

Use

To use *SAP Collections Management*, you also need settings for *Integration with Accounts Receivable Accounting*.

Requirements

Before you start the Customizing of the *Integration with Accounts Receivable Accounting*, you must first complete the entire Customizing of the IMG structure *Basic Settings for Collections Management*.

Exception: Before you map the company codes, under *Integration with Accounts Receivable Accounting*, you have to define which company codes are to participate in *SAP Collections Management*.

For more information, see Define Company Codes for SAP Collections Management.

Activities

To carry out the Customizing for the *integration with Accounts Receivable Accounting*, carry out the activities in the following IMG structure:

Financial Supply Chain Management -> Collections Management -> Integration with Accounts Receivable Accounting.

Note: Process this IMG structure in the Accounts Receivable Accounting system that you want to integrate with *SAP Collections Management*.

Basic Data

Define Company Codes for SAP Collections Management

Use

In this IMG activity you define the company codes from Accounts Receivable Accounting that are to participate in *SAP Collections Management*.

You use the company codes defined here later when you define the collection segments.

Requirements

In Accounts Receivable Accounting, you have defined the company codes for which data is to be transferred to *Collections Management* by carrying out the following IMG activity:

Financial Supply Chain Management -> Collections Management -> Integration with Accounts Receivable Accounting -> Distribution of Data to SAP Collections Management -> Activate Distribution per Company Code.

Activities

Transfer the company codes defined in Accounts Receivable Accounting.

Example

Note

If you connect several FI systems to SAP Collections Management and the company codes of these FI systems have the same key (in system A and in system B), then you have to give these company codes a new name in SAP Collections Management (for example, A and B). In further configuration steps, you assign the company codes in the FI system to the company codes in Collections Management.

- Process Distribution Model (Filter for the BAPI AccessProcessReceivables for object CollectionData).
- Mapping of the FI Company Codes

ALE Business Process

RFC Destinations for Method Calls in Collections Management System

Use

If you run *Collections Management* and *Accounts Receivable Accounting (FI-AR)* in separate systems, you have to define RFC destinations for calls to the *Accounts Receivable Accounting (FI-AR)* system in the *Collections Management* system.

If you use SAP Dispute Management in a multiple system scenario, you also have to run *SAP Collections Management* in a multiple system scenario.

Requirements

You have created a logical system for the following systems:

- For the accounting system
- For the *Collections Management* system

You have created the appropriate RFC destinations.

Activities

Define a standard destination for dialog calls.

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To navigate from the *worklist* to *Process Receivables*, the system needs a standard destination for dialog calls.

When you create the RFC destinations, check whether the option of trusted/trusting system relationship is relevant for you. For more information about trusted/trusting system relationship, see the SAP library under *Key Areas of SAP NetWeaver -> Application Platform -> Connectivity -> Components of SAP Communication Technology -> Classic SAP Technologies (ABAP): RFC -> RFC Programming in ABAP -> Trusted System: Maintain Trust Relationships between R/3 Systems*.

RFC Destinations for Method Calls in the Accounting System

Use

If you run *Collections Management* and *Accounts Receivable Accounting (FI-AR)* in separate systems, you have to define RFC destinations for calls to the *Collections Management* system in the *Accounts Receivable Accounting (FI-AR)* system.

If you use SAP Dispute Management in a multiple system scenario, you also have to run *SAP Collections Management* in a multiple system scenario.

Requirements

You have created a logical system for the following systems:

- For the accounting system
- For the *Collections Management* system You have created the appropriate RFC destinations.

Activities

1. Define a standard destination for BAPI calls

When you create a promise to pay or dispute case, the Accounting system synchronizes with the *Financial Basis* system for an internal test run. To do this, the system needs a standard destination for BAPI calls.

2. Define a standard destination for dialog calls

To display the case from the Accounting system, the system requires a standard destination for dialog calls. Make sure that this RFC destination uses a dialog user.

When you create the RFC destinations, check whether the option of trusted/trusting system relationship is relevant for you. For more information about trusted/trusting system relationship, see the SAP library under *Key Areas of SAP NetWeaver -> Application Platform -> Connectivity -> Components of SAP Communication Technology -> Classic SAP Technologies (ABAP): RFC -> RFC Programming in ABAP -> Trusted System: Maintain Trust Relationships between R/3 Systems*.

Process Distribution Model

Use

If you run the components *Collections Management* and *Accounts Receivable Accounting* in separate systems, you have to create a distribution model where you define how the data is to be sent between the systems.

If you use SAP Dispute Management in a multiple system scenario, you also have to run *SAP Collections Management* in a multiple system scenario.

Activities

Model the data flow between the systems by creating a distribution model: Proceed

1. Create a model view.
2. In this view, add the following BAPIs of the object *Dispute*:
 - Sending system: Accounting system
Receiving system: *Collections Management* system
AttributesChange
Create
Process
Display
 - Sending system: *Collections Managementsystem*
Receiving system: Accounting system
StatusChanged
3. In this view, add the following BAPIs of the object *CollectionData* :
 - Sending system: Accounting system
Receiving system: *Collections Management* system SendItems
 - Sending system: *Collections Managementsystem*
Receiving system: Accounting system
AccessProcessReceivables
4. Generate the partner agreement in the maintenance system of the distribution model.
5. Distribute the model view in all systems involved.
6. Generate the partner agreement in **all** integrated systems.

Example

Note

If you have connected several FI systems to Collections Management, then for BAPI AccessProcessReceivables for object CollectionData you have enter those

Company Codes in SAP Collections Management as filter values that are in the relevant FI system.

Mapping of the FI Company Codes

Use

In this Customizing activity you map the FI company codes. You need this mapping if you have connected several FI systems to the system for SAP Collections Management, since the company codes of the FI systems may have identical names.

Requirements

You have processed the company codes in SAP Collections Management.

Using the distribution model, you have defined the FI system that contains the respective company code.

Standard settings

Mapping the company codes is only necessary if the name of the company code in SAP Collections Management is different from the name in the FI system. Otherwise the system assumes an identical ID.

Activities

1. To solve a naming conflict, in SAP Collections Management, enter an alternative name and enter this in the first column.
2. In the second column, enter the assigned company code of the FI system.

Collection Strategies

Basic Rules

Define Basic Rules

Use

In this IMG activity, you can define new basic rules in addition to the basic rules delivered. In the next activity, you use these basic rules to define collection rules.

The conditions defined in the basic rules are used for prioritization in the consideration of business partners in SAP Collections Management. If a condition (for example, amount of receivables due from a business partner) is fulfilled, the priority in the worklist increases accordingly.

Requirements

If you want to implement new basic rules, you define whether parameters (for example, amount interval, number of days) are relevant for the basic rule and if so, which ones. If the basic rule is to have parameters, in the ABAP Dictionary define

- A data element for each selection option (as long as one does not already exist) - A structure that contains these data elements.

Standard settings

The SAP standard contains several basic rules that can be used to define collection rules.

Activities

If you want to create a new basic rule, you have to perform the following steps:

1. Assign a technical name in the customer name range to the basic rule and enter an explanatory text.
2. If the basic rule has selection conditions, define the related structure. In the view *Attributes of Selection Options for Basic Rules*, define how the user is to see the selection condition (full selection condition, single field selection, simple interval, or parameter).
3. Implement the basic rule. For more information, see the basic rules BAdI.

BAdI: Basic Rules

Use

You use the Business Add-In (BAdI) UDM_BASIS_RULE in the component *SAP Collections Management* (FIN-FSCM-COL). It implements basic rules that are used in the collection rules and strategies. The task of a basic rule is:

- Verbal formulation of a condition for strategy maintenance and for the explanation of the strategy valuation in the worklist
- Check of the selection conditions entered in strategy maintenance
- Check whether the condition applies for a business partner in the collection segment, both in the simulation of a strategy and for the prioritization for the creation of the worklist - Preparation of extensive documentation that explains the condition checked (see below) The methods GET_TEXT, CHECK_SELOPTS, and EVALUATE are available.

Requirements

Create the basic rule in Customizing (see IMG activity Define Collection Rules). This table entry in Customizing is used as a filter for the BAdI. From Customizing, you can go directly to the implementation of the related BAdI.

Standard settings

The implementation of all basic rules delivered by SAP is active in the standard system. You should not modify or deactivate these basic rules. In the definition of rules, you decide which of the rules delivered by SAP and which additionally implemented rules are to be used in strategies and therefore in SAP Collections Management.

Activities

After you call the IMG activity, the system displays a dialog box where you enter a name for the implementation.

If implementations of this Business Add-In have already been created, the system displays them in a dialog box. You then choose one of them by choosing *Create*, and continue as follows:

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1. In the dialog box, enter a name for the implementation of the Add-In and choose *Create*. The system displays the initial screen for creating Business Add-In implementations.
2. On this screen, enter a short description for you implementation in the *Implementation Short Text* field.
3. If you choose the *Interface* tab, you will notice that the system has filled in the *Name of the Implementing Class* field automatically, by assigning a class name based on the name of your implementation.
4. Save your entries and assign the Add-In to a package.
5. To edit a method, double-click its name.
6. Enter your implementation code between the `method <Interface Name>~<Name of Method> .` and `endmethod .` statements.
7. Save and activate your code. Navigate back to the *Change Implementation* screen.
Note: You can also create an implementation for an Add-In and not activate it until later. If you want to do this, do not carry out the following step:
8. Choose *Activate*.
When the application program is executed, the system carries out the code in the method you wrote.
9. Choose *Documentation*.
Document the implementation of the BAdIs. This documentation is available for the definition of rules and for strategy maintenance, and should therefore explain the conditions that the method EVALUATE checks.

Collection Rules

Define Collection Rules

Use

In this IMG activity you create the collection rules to be used later for the definition of collection strategies. To do this, assign prerequisites and conditions (represented by basic rules) that have to be fulfilled for the collection rule to apply to the collection rule.

When worklists are created, the collection rules lead to a prioritization of the business partners.

The system checks the conditions of all basic rules that make up the individual collection rule. If all conditions are fulfilled, the priority in the worklist increases accordingly.

Requirements

Before you configure the collection rules, you must have checked and extended (where necessary) the basic rules. For more information, see the IMG activity Define Basic Rules.

BAdI: Collection Rules

Use

You use the Business Add-In (BAdI) UDM_RULE in the component *SAP Collections Management* (FIN-FSCM-COL). With this BAdI, you can create an alternative text to the text for the basic rules. This text explains the conditions of the rule considering the selection conditions.

You can use the method GET_TEXT.

Requirements

The collection rule for which the BAdI is to be implemented must have been created in Customizing.

Activities

After you call the IMG activity, the system displays a dialog box where you enter a name for the implementation.

If implementations of this Business Add-In have already been created, the system displays them in a dialog box. You then choose one of them by choosing *Create*, and continue as follows:

1. In the dialog box, enter a name for the implementation of the Add-In and choose *Create*. The system displays the initial screen for creating Business Add-In implementations.
2. On this screen, enter a short description for you implementation in the *Implementation Short Text* field.
3. If you choose the *Interface* tab, you will notice that the system has filled in the *Name of the Implementing Class* field automatically, by assigning a class name based on the name of your implementation.
4. Save your entries and assign the Add-In to a package.
5. To edit a method, double-click its name.
6. Enter your implementation code between the method `<Interface Name>~<Name of Method>.` and `endmethod.` statements.
7. Save and activate your code. Navigate back to the *Change Implementation* screen.
Note: You can also create an implementation for an Add-In and not activate it until later. If you want to do this, do not carry out the following step:
8. Choose *Activate*.
When the application program is executed, the system carries out the code in the method you wrote.

Process Strategies

Use

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In this IMG activity, you create the collection strategies used in SAP Collections Management. Strategies are used to

- Prioritize business partners on the worklist
- Define the currency in which the amounts are to be displayed in the worklist
- Determine the time intervals with which the business partner payables are to be sorted
- Define the type of integration with dunning in Accounts Receivable Accounting
- Determine the influence of the terms of payment on Collections Management (proactive receivables processing)

All specialists in a collection group collect open receivables from business partners with the same strategy. Therefore, you have to assign a collection strategy to each collection group. For more information, see the IMG activity Define Collection Groups .

Requirements

Before you configure strategies, you must have created the collection rules that you want to use for the prioritization of business partners on the worklist. For more information, see the IMG activity Define Collection Rules.

Activities

1. Create a collection strategy. Assign a name and the attributes specified above (currency, specifications for proactive receivables processing and for dunning, definition of time intervals for sorting).
Alternatively, you can change the existing strategies. SAP recommends that you create naming conventions for strategies (supported by the authorization object that uses the name of the strategy). Note that changing and deleting strategies does not disrupt productive operation and the use of old worklists since the system stores versions of the strategies as long as they are still used in worklists.
2. Choose the collection rules that you want to have checked when the worklist is created.
 - a) For each rule, decide whether it is to be an exit rule or whether it is to contribute to the valuation of a worklist item.
 - b) Maintain the *prerequisites and conditions* for the collection rules, provided the rule can be parameterized.
 - c) You can access the documentation of a collection rule via the function *User Documentation* (info icon).
 - d) The system calculates the maximum valuation as the total of valuation points per collection rule. It is used to determine the percentage valuation and therefore, the priority of a worklist item. If you use prerequisites that mutually exclude two rules, you may have to change the maximum valuation manually.
3. If you have configured SAP Collections Management completely, and transferred data from Accounts Receivable Accounting, you can test the strategy: *Strategy -> Simulate Strategy*. In the subsequent dialog box, select a business partner for whom the worklist is created according to the strategy changed or created.

Priorities

Define Priorities

Use

In this IMG activity, you define which priorities are possible for worklist items.

Standard settings

In the standard, the priorities *Very High*, *High*, *Medium*, and *Low* are delivered.

Define Derivation of Priority

Use

Valuation points are calculated from the key figures of the business partner in accordance with the strategy. The proportion of these valuation points to the maximum valuation that the system calculates automatically or that you can specify in the strategy results in the percentage valuation. In this IMG activity, you define which percentage valuation is to lead to which priority of the related worklist item.

Standard settings

In the SAP standard, the priorities are distributed to the percentage valuation on a linear basis:

<u>Priority</u>	<u>Percentage Valuation</u>
Low	- %
Medium	6- %
High	- %
Very High	6- %

You can adjust these predefined settings to meet your requirements.

Example

For example, in the strategy, you assign the valuation points in accordance with the importance of each rule in multiples of :

<u>Rule</u>	<u>Valuation</u>	<u>Name of Condition</u>
TEST	6	There are items that have been overdue since days
TEST	8	There are broken promises to pay
TEST3	4	There is a resubmission due for the customer
TEST4		Dunned amount is still to be collected

You use the maximum valuation proposed by the system (3). With the standard settings for determining the priority, the system will assign the priority *High* if at least the first condition is fulfilled, and *Very High* only if at least the first two conditions are fulfilled.

Organizational Structure

Define Organizational Structure

Use

SAP Collections Management provides every collection specialist with a prioritized worklist that contains customers to be contacted. The worklist provides the collection specialist with the information that he needs to prepare and carry out the customer contact. He can also log the contact in the system and create dispute cases, promises to pay, or resubmissions.

To determine how the collection specialist responsible and the priority in the worklist are to be determined per business partner, you assign a **collection profile** to the business partner:

- This profile defines the company codes from which the receivables of the business partner are to be grouped. You group the company codes in **collection segments** that you then assign to a profile.
- The profile determines the collection specialist groups that are to contact the business partner. You split the collection specialists into **collection groups** and define the segments in which the groups are to be active. You then assign a group, and where applicable a collection specialist from this group, to each business partner for each segment of the profile assigned to him.
- The profile decides the strategy for prioritizing the business partners in the worklist. To do this, assign a **collection strategy** to each group of collection specialists. The business partner is prioritized for each segment of his profile in accordance with the strategy assigned to the group responsible.

Activities

Before you make the settings in the system, think about the responsibilities of the collection specialists for company codes and business partners.

Define Collection Segments

Use

In this IMG activity, you define which collection segments are to be used in SAP Collections Management.

Collection segments group company codes of a company from the view of SAP Collections Management so that transaction data (open items, dispute cases, promises to pay, ...) of a business partner from these company codes can be considered together. The collection segment also determines which data from SAP Credit Management is to be considered for customers in this segment. For each collection segment, specify the credit segments from which the system is to determine, for example, the credit limit utilization of the customer.

You can only use collection segments in SAP Collections Management if you have released them. Once you have released them, you can no longer removed the company codes that you have assigned to the segment. This restriction is necessary so that after reorganizations (for example, profile changes or changes to collection-specific data in the business partner master record), the system can assign customer contacts and resubmissions from old segments to the new segments.

You use collection segments when you create the collection profile (see IMG activity Define Collection Profile).

Requirements

First define which company codes participate in SAP Collections Management (see IMG activity Define Company Codes for SAP Collections Management).

Define Collection Profiles

Use

In this IMG activity, you determine the collection profiles that can be assigned to the business partners in SAP Collections Management.

Collection profiles are a grouping of collection segments and thus split the company codes that participate in SAP Collections Management. You can determine how the company codes are split in a profile and which company codes are not included in a profile in the view *Assign Collection Segments to Profile* using the function *Assignment Status of Company Codes*.

Once you have assigned a profile to a business partner, you can define, for each collection segment, the (group of) collection specialists that are to contact the business partner in this segment.

Requirements

First split the company codes not collection segments (see IMG activity Define Collection Segments).

Define Collection Groups

Use

In this IMG activity, you define the groups of collection specialists that are to contact customers in SAP Collections Management. You assign collection specialists to each group using their user names. Each collection specialist can also enter a temporary substitute (for example, for vacation or sickness). When the specialist is absent, the system assigns the worklist items to the substitute.

All specialists in a collection group collect open receivables from business partners with the same strategy. You therefore assign a collection strategy to each group.

Assign Collection Groups to Collection Segments

Use

In this IMG activity, you define which contact groups are to contact business partners in the respective collection segments.

You define one of the groups as default group. The system proposes this per related segment when you enter a profile in the business partner master record. This ensures that in each segment, a group of collection specialists is responsible for the customer.

Requirements

First configure collection segments and collection groups (see IMG activities Define Collection Segments and Define Collection Groups).

Business Partners

Carry Out ALE Master Data Distribution

Use

If you run the components Financial Basis and Accounts Receivable Accounting in separate systems, you have to create a distribution model where you define how the data is to be sent between the systems.

Since SAP Collections Management works with the entity *Business Partner*, in this case you have to configure master data distribution between the systems involved. This means that all customers in your Accounts Receivable Accounting must be replicated in business partners and distributed in the Collections Management system.

You can use *master data synchronization* to replicate the customers. Depending on which system you run this master data synchronization in, there are two scenarios for the distribution model to be defined:

- Master data synchronization runs in the accounting system.
- Master data synchronization runs in the Collections Management system.

If you have also connected **several FI systems** to SAP Collections Management, then note Customizing activity ALE Master Data Distribution for Several FI Systems.

Activities

If you run master data synchronization in your accounting system proceed as follows:

Model the data flow between the systems by creating a distribution model: Proceed

1. Create a model overview or enhance an existing one.

2. Insert the following message types under this view:
 - Sending system: Accounting system
Receiving system: Collections Management
BUPA_INBOUND_MAIN_SAVE_M
(Restrict the business partner roles to be distributed using the data filter)
BUPA_INBOUND_REL_SAVE_M
 - Sending system: Collections Management Receiving
system: Accounting system
BUPA_INBOUND_MAIN_SAVE_M
(Restrict the business partner roles to be distributed using the data filter)
BUPA_INBOUND_REL_SAVE_M
3. Generate the partner agreement in the maintenance system of the distribution model.
4. Distribute the model view in all systems involved.
5. Generate the partner agreement in all integrated systems.
6. Activate the following modules in the outbound interface of the business partner:
 - BUPA_OUTBOUND_ALE_MAIN
 - BUPA_OUTBOUND_ALE_REL
 - UDM_OUTBOUND_ALE_REL

If you run master data synchronization in the Collections Management system, you have to distribute the FI customers from your accounting system using the standard customer distribution. For more information see the ALE Implementation Guide (transaction SALE) under *Model and Implement Business Processes -> Configure Predefined ALE Business Processes -> Accounting -> Master Data Distribution -> Proposal for Distribution Model Customer and Vendor Master*.

Master Data Distribution for Several FI Systems

Perform ALE Master Data Distribution for Several FI Systems

Use

In this Customizing activity you can find the information you require if both of the following prerequisites apply:

- You want to connect several accounting systems (FI systems) to an SAP Financial Supply Chain Management system (FSCM system) in which SAP Collections Management or SAP Credit Management runs.
- You have **not** set up a central master data system, but create the customer master data decentrally in the FI systems and process it there.

In this case, you can use the Master Data Synchronization for the replication of the customer master data in either the FI systems or in the FSCM system. To distribute the master data, use the relevant ALE distribution model. This applies both to the business partner and to the customer. To resolve conflicts

when assigning numbers to the master data in the FSCM system, use **Unified Key Mapping Service (UKMS) Connection to SAP NetWeaver Process Integration (SAP NetWeaver PI)**.

Requirements

If you synchronize master data in the FI system, then for the master data distribution you have matched the number assignment of the business partners that correspond to the contact persons with each other in the FI system and FSCM system. To do this, you set a new grouping with the same key in Customizing activity Define Groupings and Assign Number Ranges:

- In the FI systems, select the internal number assignment similar to the grouping delivered. Set indicator *Internal Standard Grouping*.
- In the FSCM system select the external number assignment in a similar way to the grouping delivered. It is not, however, necessary to set the indicator *External Standard Grouping*.

Activities

If you run master data synchronization in your FI systems, proceed as follows:

Model the data flow between the systems by creating a distribution model in each FI system and the FSCM system:

1. Create a model overview or enhance an existing one.
2. Insert the following message types in the FI system under this model view:
 - Sending system: FI system
Receiving system: SAP NetWeaver system PI (PI system)
BUPA_INBOUND_MAIN_SAVE_M
(Restrict the business partner roles to be distributed using the data filter)
BUPA_INBOUND_REL_SAVE_M
BUPA_INBOUND_REL_SAVE_M
 - Sending system: FSCM system Receiving system: FI system
BUPA_INBOUND_MAIN_SAVE_M
(Restrict the business partner roles to be distributed using the data filter)
BUPA_INBOUND_REL_SAVE_M
3. Insert the following message types in the FSCM system under this model view:
 - Sending system: FI system
Receiving system: FSCM system
BUPA_INBOUND_MAIN_SAVE_M
(Restrict the business partner roles to be distributed using the data filter)
BUPA_INBOUND_REL_SAVE_M
 - Sending system: FSCM system Receiving system: PI system
BUPA_INBOUND_MAIN_SAVE_M
(Restrict the business partner roles to be distributed using the data filter)
BUPA_INBOUND_REL_SAVE_M
4. Generate the partner agreement in the system in which you are processing the distribution model.
5. Activate the following modules in the outbound interface of the business partner:
 - BUPA_OUTBOUND_ALE_MAIN
 - BUPA_OUTBOUND_ALE_REL

- UDM_OUTBOUND_ALE_REL
- 6. You can find the settings you have to make in the PI system under the following Customizing activities *Configuration in SAP NetWeaver PI* and *Configuration for the UKMS Connection to SAP NetWeaver Process Integration*.

If you run master data synchronization in the FSCM system, you have to distribute the customers from your FI system using the standard customer distribution. For more information see Customizing for Application Link Enabling (ALE) under *Model and Implement Business Processes -> Configure Predefined ALE Business Processes -> Accounting -> Master Data Distribution -> Proposal for Distribution Model Customer and Vendor Master*.

Note that for this scenario too, the outgoing messages are to be sent to the PI system. You can also find additional information about the settings in the PI system in the following Customizing activities:

- *Configuration in SAP NetWeaver PI*
- *Configuration for the UKMS Connection to SAP NetWeaver Process Integration*

Perform Configuration in SAP NetWeaver PI

Use

In this Customizing activity you can find the information you require if both of the following prerequisites apply:

- You want to connect several accounting systems (FI systems) to an SAP Financial Supply Chain Management system (FSCM system) in which SAP Collections Management or SAP Credit Management runs.
- You have **not** set up a central master data system, but create the customer master data decentrally in the FI systems and process it there.

This Customizing activity describes both scenarios: *master data synchronization in the FI systems or the FSCM system*.

Following this Customizing activity, you have to execute the following Customizing activity *Configuration for the UKMS Connection to SAP NetWeaver Process Integration*.

Requirements

- You have carried out the previous Customizing activity *ALE Master Data Distribution for Several FI Systems*.
- The connected system for SAP NetWeaver Process Integration (SAP NetWeaver PI), referred to as "PI System" below, is based on one of the following releases:
 - SAP NetWeaver Enhancement Package or higher
 - SAP NetWeaver or higher
- The FI systems connected must be connected to the PI System in the System Landscape Directory (transaction SLDAPIC).
- To be able to use ABAP Mapping in this PI System, you have to enable this with the following parameter in the exchange profile:

**com.sap.ii.repository.mapping.additionaltypes=R3_ABAP|Abap-Klasse;R3_XSLT
|XSL (ABAP Engine)**

Activities

The settings in SAP NetWeaver PI are described for each master data synchronization scenario (FI systems, FSCM system) for design and configuration. You make the settings using the Integration Browser (transaction XSMB_IFR in the PI System).

Landscape Directory

1. Define a product and a software component with which the design and configuration objects are to be created.
2. Create the technical systems for the FI systems and for the FSCM system. Enter the clients there, and the related logical systems. Select the software component that you are using for design and configuration as the *Installed Product*.
3. Create the business systems for the clients that have been entered in the technical systems.

Master Data Synchronization in the FI Systems

Integration Builder: Design (Integration Repository)

1. Import the software component created from the System Landscape Directory, and create a namespace for it.
2. Import the IDoc interfaces under *Imported Objects* of the versions used for IDocs BUPA_INBOUND_MAIN_SAVE_M and BUPA_INBOUND_REL_SAVE_M
Namespace urn:sap-com:document:sap:idoc:messages.
3. Create the interface mappings for the messages from the FI systems to the FSCM system, and when doing so use ABAP class CL_UKMPI_MAPPING as the mapping program. Example:
 - FI_FSCM_BP:
Outbound interface:
BUPA_INBOUND_MAIN_SAVE_M.BUPA_INBOUND_MAIN_SAVE_M3
Namespace: urn:sap-com:document:sap:idoc:messages Target
interface:
BUPA_INBOUND_MAIN_SAVE_M.BUPA_INBOUND_MAIN_SAVE_M3
Namespace: urn:sap-com:document:sap:idoc:messages Mapping
program: Type ABAP class, name CL_UKMPI_MAPPING
 - FI_FSCM_BP_REL:
Proceed in the same way as for interface
BUPA_INBOUND_REL_SAVE_M.BUPA_INBOUND_REL_SAVE_M.
4. Create similar interface mapping with ABAP class CL_UKMPI_MAPPING as the mapping program for the other direction. Example:
 - FSCM_FI_BP
 - FSCM_FI_BP_REL
5. Create interface mappings for determining the FI system as receiver dynamically.
Example:
 - FSCM_REC_BP:
Outbound interface:
BUPA_INBOUND_MAIN_SAVE_M.BUPA_INBOUND_MAIN_SAVE_M3
Namespace: urn:sap-com:document:sap:idoc:messages
Target interface: ReceiverDetermination
Namespace: http://sap.com/xi/XI/System

Software component: SAP BASIS

Mapping program: Type ABAP class, name CL_UKMPI_ROUTING

- FSCM__REC_BP_REL

Proceed in the same way as for outbound interface

BUPA_INBOUND_REL_SAVE_M.BUPA_INBOUND_REL_SAVE_M.

Integration Builder: Configuration (Integration Directory)

1. Create a configuration scenario.
2. Import the business systems for the FI systems and FSCM system concerned from the System Landscape Directory.
3. Complete the generated communication channels.
4. Create a standard receiver determination for every business system of the FI systems involved.
Example:
 - Sender service: Business system of the FI system
Interface: BUPA_INBOUND_MAIN_SAVE_M.BUPA_INBOUND_MAIN_SAVE_M3
Namespace: urn:sap-com:document:sap:idoc:messages
Type of receiver agreement: Standard
Configured receiver: Business system of the FSCM system
 - Proceed in the same way as for interface
BUPA_INBOUND_REL_SAVE_M.BUPA_INBOUND_REL_SAVE_M.
5. Create an enhanced receiver determination for the business system for the FSCM system. Example:
 - Sender service: Business system of the FSCM system
Interface: BUPA_INBOUND_MAIN_SAVE_M.BUPA_INBOUND_MAIN_SAVE_M3
Namespace: urn:sap-com:document:sap:idoc:messages
Type of receiver agreement: Enhanced
Interface mapping: FSCM__REC_BP
 - Proceed in a similar way as for interface
BUPA_INBOUND_REL_SAVE_M.BUPA_INBOUND_REL_SAVE_M with interface mapping FSCM__REC_BP_REL.
6. For each business system of the FI systems involved, create an interface determination for the business system of the FSCM system. Example:
 - Sender service: Business system of the FI system
Interface: BUPA_INBOUND_MAIN_SAVE_M.BUPA_INBOUND_MAIN_SAVE_M3
Namespace: urn:sap-com:document:sap:idoc:messages
Receiver service: Business system of the FSCM system
Inbound interface:
BUPA_INBOUND_MAIN_SAVE_M.BUPA_INBOUND_MAIN_SAVE_M3
Namespace: urn:sap-com:document:sap:idoc:messages
Interface mapping: FI__FSCM_BP
 - Proceed in a similar way as for interface
BUPA_INBOUND_REL_SAVE_M.BUPA_INBOUND_REL_SAVE_M with interface mapping FI__FSCM_BP_REL.
7. For each business system of the FSCM system involved, create an interface determination for the business systems of the FI systems. Example:

- Sender service: Business system of the FSCM system
Interface: BUPA_INBOUND_MAIN_SAVE_M.BUPA_INBOUND_MAIN_SAVE_M3
Namespace: urn:sap-com:document:sap:idoc:messages
Receiver service: Business system of the FI system Inbound interface:
BUPA_INBOUND_MAIN_SAVE_M.BUPA_INBOUND_MAIN_SAVE_M3
Namespace: urn:sap-com:document:sap:idoc:messages
Interface mapping: FSCM__FI_BP
 - Proceed in a similar way as for interface
BUPA_INBOUND_REL_SAVE_M.BUPA_INBOUND_REL_SAVE_M with interface mapping FSCM__FI_BP_REL.
8. Create the receiver agreements for the two interfaces for all of the business systems in both directions. Example:
- Sender service: Business system of the FI system Receiver service: Business system of the FSCM system Inbound interface:
BUPA_INBOUND_MAIN_SAVE_M.BUPA_INBOUND_MAIN_SAVE_M3
Namespace: urn:sap-com:document:sap:idoc:messages
IDoc communication channel of the receiver service

Master Data Synchronization in the FSCM System

Integration Builder: Design (Integration Repository)

9. Import the software component created from the System Landscape Directory, and create a namespace for it.
10. Import the IDoc interfaces under *Imported Objects* of the versions used of the IDocs DEBMAS, ADRMAS, ADRMAS, ADR3MAS,
Namespace urn:sap-com:document:sap:idoc:messages.
11. Create the interface mappings for the messages from the FI systems to the FSCM system, and when doing so use ABAP class CL_UKMPI_MAPPING as the mapping program. Example:
- FI_FSCM_DEB:
Outbound interface: DEBMAS.DEBMAS6
Namespace: urn:sap-com:document:sap:idoc:messages
Target interface: DEBMAS.DEBMAS6
Namespace: urn:sap-com:document:sap:idoc:messages Mapping
program: Type ABAP class, name CL_UKMPI_MAPPING
 - FI_FSCM_ADR:
Proceed in the same was as for interface ADRMAS.ADRMAS3.
 - FI_FSCM_ADR:
Proceed in the same was as for interface ADRMAS.ADRMAS3.
 - FI_FSCM_ADR3:
Proceed in the same was as for interface ADR3MAS.ADRMAS3.
12. Create similar interface mapping with ABAP class CL_UKMPI_MAPPING as the mapping program for the other direction. Example:
- FSCM__FI_DEB
 - FSCM__FI_ADR
 - FSCM__FI_ADR - FSCM__FI_ADR3

13. Create interface mappings for determining the FI system as receiver dynamically. Example:

- FSCM__REC_DEB
Outbound interface: DEBMAS.DEBMAS6
Namespace: urn:sap-com:document:sap:idoc:messages
Target interface: ReceiverDetermination
Namespace: http://sap.com/xi/XI/System
Software component: SAP BASIS
Mapping program: Type ABAP class, name CL_UKMPI_ROUTING
- FSCM__REC_ADR
Proceed in the same way as for outbound interface ADRMAS.ADRMAS3.
- FSCM__REC_ADR
Proceed in the same way as for outbound interface ADRMAS.ADRMAS3.
- FSCM__REC_ADR3
Proceed in the same way as for outbound interface ADR3MAS.ADRMAS3.

Integration Builder: Configuration (Integration Directory)

1. Create a configuration scenario.
2. Import the business systems for the FI systems and FSCM system concerned from the System Landscape Directory.
3. Complete the generated communication channels.
4. Create a standard receiver determination for every business system of the FI systems involved.
Example:
 - Sender service: Business system of the FI system Interface: DEBMAS.DEBMAS6
Namespace: urn:sap-com:document:sap:idoc:messages
Type of receiver agreement: Standard
Configured receiver: Business system of the FSCM system
 - Proceed in the same way as for interfaces ADRMAS.ADRMAS3, ADRMAS.ADRMAS3, ADR3MAS.ADRMAS3.
5. Create an enhanced receiver determination for the business system for the FSCM system. Example:
 - Sender service: Business system of the FSCM system Interface: DEBMAS.DEBMAS6
Namespace: urn:sap-com:document:sap:idoc:messages
Type of receiver agreement: Enhanced
Interface mapping: FSCM__REC_DEB
 - Proceed in a similar way as for interface ADRMAS.ADRMAS3 with interface mapping FSCM__REC_ADR.
 - Proceed in a similar way as for interface ADRMAS.ADRMAS3 with interface mapping FSCM__REC_ADR.
 - Proceed in a similar way as for interface ADR3MAS.ADRMAS3 with interface mapping FSCM__REC_ADR3.
6. For each business system of the FI systems involved, create an interface determination for the business system of the FSCM system. Example:
 - Sender service: Business system of the FI system Interface: DEBMAS.DEBMAS6
Namespace: urn:sap-com:document:sap:idoc:messages

Receiver service: Business system of the FSCM system
Inbound interface: DEBMAS.DEBMAS6
Namespace: urn:sap-com:document:sap:idoc:messages
Interface mapping: FI__FSCM_DEB

- Proceed in a similar way as for interface ADRMAS.ADRMAS3 with interface mapping FI__FSCM_ADR.
 - Proceed in a similar way as for interface ADRMAS.ADRMAS3 with interface mapping FI__FSCM_ADR.
 - Proceed in a similar way as for interface ADR3MAS.ADRMAS3 with interface mapping FI__FSCM_ADR3.
7. For each business system of the FSCM system involved, create an interface determination for the business systems of the FI systems. Example:
- Sender service: Business system of the FSCM system
Interface: DEBMAS.DEBMAS6
Namespace: urn:sap-com:document:sap:idoc:messages
Receiver service: Business system of the FI system
Inbound interface: DEBMAS.DEBMAS6
Namespace: urn:sap-com:document:sap:idoc:messages
Interface mapping: FSCM__FI_DEB
 - Proceed in a similar way as for interface ADRMAS.ADRMAS3 with interface mapping FSCM__FI_ADR.
 - Proceed in a similar way as for interface ADRMAS.ADRMAS3 with interface mapping FSCM__FI_ADR.
 - Proceed in a similar way as for interface ADR3MAS.ADRMAS3 with interface mapping FSCM__FI_ADR3.
8. Create the receiver agreements for the four interfaces for all of the business systems in both directions. Example:
- Sender service: Business system of the FI system
Receiver service: Business system of the FSCM system
Inbound interface: DEBMAS.DEBMAS6
Namespace: urn:sap-com:document:sap:idoc:messages
IDoc communication channel of the receiver service
 - Sender service: Business system of the FSCM system
Receiver service: Business system of the FI system
Inbound interface: DEBMAS.DEBMAS6
Namespace: urn:sap-com:document:sap:idoc:messages
IDoc communication channel of the receiver service
 - Proceed in the same way as for interfaces ADRMAS.ADRMAS3, ADRMAS.ADRMAS3, ADR3MAS.ADRMAS3.

Perform Configuration for Connection of UKMS to SAP NetWeaver PI

Use

In this Customizing activity you can find the information you require if both of the following prerequisites apply:

- You want to connect several accounting systems (FI systems) to an SAP Financial Supply Chain Management system (FSCM system) in which SAP Collections Management or SAP Credit Management runs.
- You have **not** set up a central master data system, but create the customer master data decentrally in the FI systems and process it there.

This Customizing activity describes both scenarios: *master data synchronization* in the FI systems or the FSCM system.

You make these settings in the SAP NetWeaver Process Integration (SAP NetWeaver PI) system, referred to as "PI System" below. Note: The following link is intended for information only, and not with actually processing the Customizing activities: [UKMS Connection to SAP NetWeaver Process Integration \(SAP NetWeaver PI\)](#).

Requirements

The PI system connected is based on one of the following releases:

- SAP NetWeaver Enhancement Package or higher
- SAP NetWeaver or higher

Activities

To execute Customizing, in the PI system choose *SAP NetWeaver -> Application Server -> Basis-Services -> Unified Key Mapping Service (UKMS) -> UKMS Connection to SAP NetWeaver Process Integration (SAP NetWeaver PI)*.

Depending on the synchronization scenario, you have to make the following settings:

Master Data Synchronization in the FI Systems

1. In the Customizing activity *Define Number Range Object*, create a number range object for the FSCM system business partner. If you want to enter a letter as a prefix when assigning the number in the FSCM system, you could for instance use NUMC9 as the domain for the number length. Indicate the number range as an internal number range. Note that the number range object for the business partner in the FSCM system has to be created corresponding to the numbers created (optional prefix and numerical part).
2. In the Customizing activity *Configure Key Mapping*, define key mapping for the **business partner**:
 - Under *Message*, assign a key and description to the key mapping for the business partner. Enter the message that you configured in the PI system (example : BUPA_INBOUND_MAIN_SAVE_M.BUPA_INBOUND_MAIN_SAVE_M3). The namespace is urn:sap-com:document:sap:idoc:messages.
 - Under *Mapping* enter field BPARTNER as an element. Also enter the newly created number range, and the prefix if necessary. Enter the value BUS6 as the main context.
 - Under *Path* enter the following path in the message, so that the program can find the field to be exchanged quickly:

1

IDOC


```

2          EBUS_EI_EXTERN 3
          EBUS_EI_HEADE
          R
4 EBUS_EI_INSTANCE

```

3. Create key mapping for the **business partner relationships**:

- Under *Message*, assign a key and description to the key mapping for the business partner. Enter the message that you configured in the PI system (example : BUPA_INBOUND_REL_SAVE_M.BUPA_INBOUND_REL_SAVE_M). The namespace is urn:sap-com:document:sap:idoc:messages.
- Under *Mapping*, enter the same data as in the key mapping for the business partner.
- Under *Path*, enter the following path in the message:

```

1          IDOC
2          EBURS_EI_EXTERN 3
          EBURS_EI_HEAD
          ER
4 EBURS_EI_INSTANCE

```

Master Data Synchronization in the FSCM System

1. In the Customizing activity *Define Number Range Object*, create a number range object for the customers and the contact persons in the FSCM system. If you want to place a letter as the prefix when assigning the numbers of the customers in the FSCM system, you can for instance use NUMC9 as the domain for the number length. Indicate the number range as an internal number range.

Note that the number range object for the customers in the FSCM system has to be created corresponding to the numbers created (optional prefix and numerical part). Enter the value NUMC as the domain for the number length for the number range of the contact persons. Indicate the number range as an internal number range.

2. In the Customizing activity *Configure Key Mapping*, define key mapping for the **customer**:

- Under *Message*, assign a key and description to the key mapping for the customer. Enter the message that you configured in the PI system (example : DEBMAS.DEBMAS6). The namespace is urn:sap-com:document:sap:idoc:messages.
- Under *Mapping*, enter the field KUNNR as the element that is to be exchanged during mapping. Also enter the newly created number range for the customer, and the prefix if necessary. Enter the value KNA as the main context. Create entries for the following fields, in the same way as for field KUNNR:
EKVBD, FISKN, KNKLI, KNRZA, KNRZB, KNRZE, KUNN, LOCNR, REMIT
Enter element PARNR with the related number range for contact persons, without a prefix and with the main context BUS6.
Create an entry for field UEPAR in the same way as for PARNR.

- Under *Path*, enter the following path in the message:

```

1          IDOC
2          EKNAM

```

3. Create key mapping for the **address of the customer**:

- Under *Message*, assign a key and description to the key mapping for the customer address. Enter the message that you configured in the PI system (example : ADRMAS.ADRMAS3). The namespace is urn:sap-com:document:sap:idoc:messages.
- Under *Mapping* enter field OBJ_ID as an element. Enter the number range for the customer, and the prefix if necessary. Enter the value KNA as the main context.

- Under *Path*, enter the following path in the message:

1	IDOC
2	EADRMAS
 - Under *Conditions*, specify which addresses are to be dealt with: Element OBJ_TYPE must be filled with KNA.
 - Create key mapping for the **private address of the contact person**:
 - Under *Message*, assign a key and description to the key mapping for the private address of the contact person. Enter the message that you configured in the PI system (example: ADRMAS.ADRMAS3). The namespace is urn:sap-com:document:sap:idoc:messages.
 - Under *Mapping* enter field OBJ_ID as an element. Specify the number range for the contact person in addition. Enter the value BUS6 as the main context.
 - Under *Path*, enter the following path in the message:

1	IDOC
2	EADRMAS
 - Under *Conditions*, specify which addresses are to be dealt with: Element OBJ_TYPE must be filled with BUS6.
4. Create key mapping for the **contact person address**:
- Under *Message*, assign a key and description to the key mapping for the contact person address. Enter the message that you configured in the PI system (example : ADR3MAS.ADR3MAS3). The namespace is urn:sap-com:document:sap:idoc:messages.
 - Under *Mapping* enter field OBJ_ID_C as an element. Enter the number range for the customer, and the prefix if necessary. Enter the value KNA as the main context. Enter OBJ_ID_P as a second element with the related number range for contact persons and the main context BUS6.
 - Under *Path*, enter the following path in the message:

1	IDOC
2	EADR3MAS
 - Under *Conditions*, specify which addresses are to be dealt with:
 - Element OBJ_TYPE_C must be filled with KNA.
 - Element OBJ_TYPE_P must be filled with BUS6.

BAdI: Determination of Profile for Business Partner

Use

This Business Add-In (BAdI) is used in SAP Collections Management.

By implementing this Business Add-In, you can determine, for each business partner, which collection profile is entered in the respective master record. The function is called in report UDM_COLL_BUPA. (Transaction UDM_BP_PROF)

Standard settings

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This Business Add-In is not implemented in the standard. This means that the collection profile specified on the selection screen of the report is entered in the business partner specified. The default implementation that runs adds a corresponding message to the application log.

Activities

After you call the IMG activity, the system displays a dialog box where you enter a name for the implementation.

If implementations of this Business Add-In have already been created, the system displays them in a dialog box. You then choose one of them by choosing **Create**, and continue as follows:

1. In the dialog box, enter a name for the implementation of the Add-In and choose **Create**. The system displays the initial screen for creating Business Add-In implementations.
2. On this screen, enter a short description for your implementation in the **Implementation Short Text** field.
3. If you choose the **Interface** tab, you will notice that the system has filled in the **Name of the Implementing Class** field automatically, by assigning a class name based on the name of your implementation.
4. Save your entries and assign the Add-In to a package.
5. To edit a method, double-click its name.
6. Enter your implementation code between the method `<Interface Name>~<Name of Method>.` and `endmethod.` statements.
7. Save and activate your code. Navigate back to the **Change Implementation** screen.
Note: You can also create an implementation for an Add-In and not activate it until later. If you want to do this, do not carry out the following step:
8. Choose **Activate**.
When the application program is executed, the system carries out the code in the method you wrote.

Example

To display default coding, choose Goto -> Default Coding -> Display.

BAdI: Determination of Collection Group and Specialist per Segment

Use

This Business Add-In (BAdI) is used in *SAP Collections Management*.

By implementing this BAdI, you can determine, for each segment of a business partner, which collection group and collection specialist are entered in the respective master record. The function is called in report UDM_CHANGE_SEGMENT_DATA. (Transaction UDM_BP_GRP) By implementing this BAdI, you can override the data entered on the selection screen.

Standard settings

This BAdI is not implemented in the standard. This means that the collection group specified on the selection screen of the report is entered in the collection segments selected. You cannot then change the collection specialist in a collection segment.

Activities

After you call the IMG activity, the system displays a dialog box where you enter a name for the implementation.

If implementations of this Business Add-In have already been created, the system displays them in a dialog box. You then choose one of them by choosing **Create**, and continue as follows:

1. In the dialog box, enter a name for the implementation of the Add-In and choose **Create**. The system displays the initial screen for creating Business Add-In implementations.
2. On this screen, enter a short description for your implementation in the **Implementation Short Text** field.
3. If you choose the **Interface** tab, you will notice that the system has filled in the **Name of the Implementing Class** field automatically, by assigning a class name based on the name of your implementation.
4. Save your entries and assign the Add-In to a package.
5. To edit a method, double-click its name.
6. Enter your implementation code between the method `<Interface Name>~<Name of Method>.` and `endmethod.` statements.
7. Save and activate your code. Navigate back to the **Change Implementation** screen.
Note: You can also create an implementation for an Add-In and not activate it until later. If you want to do this, do not carry out the following step:
8. Choose **Activate**.
When the application program is executed, the system carries out the code in the method you wrote.

Promise to Pay

Create RMS ID

Use

In this IMG activity, you define one or more Records Management Systems (RMS) for promises to pay. You use the registry maintenance for these settings.

For detailed information about registry maintenance, see the following documents:

- Implementation Guide (IMG) for *Records Management* under Maintain Registry
- Documentation of the component *SAP Records Management* under Customizing

You assign this RMS to the case type for promises to pay later in the IMG activity *Define Case Types*.

Standard settings

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The standard delivery contains the RMS *UDM_COLLECTIONS*.

Activities

You can use the *UDM_COLLECTIONS* unmodified or create your own RMS. To create your own RMS, proceed as follows:

1. Choose *S_AREA_CMG*.
2. Choose *S_AREA_CMG* -> *RMS_ID*.
3. In the context menu, choose *Create Parameter Value*.
4. Enter the parameter value and the short description.

Note: All entries that you create in the registry maintenance are development objects. Assign these entries to a package.

Create Element Type

Use

The promise to pay is portrayed by a *case*. In this IMG activity, you create the element types for the case and the case notes for the promise to pay. You use the registry maintenance for these settings.

For detailed information about registry maintenance, see the following documents:

- Implementation Guide (IMG) for *Records Management* under Maintain Registry
- Documentation of the component *SAP Records Management* under *Customizing*

You assign the element types that you create in this IMG activity to the case type for promises to pay later in the IMG activity *Define Case Types*.

Requirements

In the IMG activity Create RMS ID, you have created a Records Management System (RMS) or decided to use the RMS *UDM_COLLECTIONS* delivered.

Standard settings

The standard delivery of *SAP Dispute Management* contains the following element types for the RMS *UDM_COLLECTIONS*:

- *UDM_SPS_PP*: Promise to Pay
- *UDM_SPS_PP_NOTES*: Notes for Promise to Pay

These are located under *Application Registry* -> *S_AREA_CMG*.

Activities

If you use the RMS *UDM_COLLECTIONS* delivered with the standard, and the element types listed above are sufficient to meet your requirements, you can use these. However, you can also create your own element types and use the element types listed above as copy template. Proceed as follows:

1. In the context menu for the element type *UDM_SPS_PP* or *UDM_SPS_PP_NOTES*, select *Copy*.
2. Enter the *Element Type ID* and the *Short Text*.
3. On the tab page *Connection Parameter Values*, define the following entries:
 - a) No entries are necessary for the element type for the case.
 - b) For the element type for the case notes, the SAPScript text object *SCMG_CASE* must be entered as parameter value in the connection parameter *OBJECT*.
4. On the tab page *Classification*, define the following entries:
 - a) If you do **not** use the RMS *UDM_COLLECTIONS* delivered with the standard, enter the RMS ID defined in the IMG activity *Create RMS ID*.
 - b) For the element type for the case notes, the SAPScript text object *SCMG_CASE* must be entered as parameter value in the connection parameter *OBJECT*.
 - c) In the element type for the case, you can change the following optional parameters:
 - LOG_KEEP_DAYS**: Retention period for logs
 - LOG_LEVEL**: Level of detail of logs

Create Attribute Profile

Use

In this activity you define the properties of the attributes in the case that represents the promise to pay.

The settings with regard to the modifiability of the attributes in the case however only affect the status and the external reference. For the other attributes, the program overrides these settings.

However, in this activity you can adjust the position of the attribute on the screen in accordance with your requirements or hide certain attributes.

The properties in the attribute profile do **not** influence the field properties in the view *Customer Account - Process Receivables*.

You assign the attribute profile to the case type for promises to pay later in the IMG activity *Define Case Types*.

Standard settings

The sample Customizing contains the attribute profile *FIN_PPAY*. You can use this Customizing or use it as a copy template.

Text Profile

Configure Text IDs

Use

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In this IMG activity, you can create the SAPScript text ID for notes for the promise to pay. A text ID is a note heading that describes the intention of the note.

Standard settings

The standard delivery contains the following text IDs for the SAPScript text object SCMG_CASE:

- *Description*
- *Internal note*
- *3 Concluding remark*
- *4 Response*

Activities

Select *Text Objects and IDs*, followed by *Display*. Select the text object *SCMG_CASE* by double-clicking on it. Enter the text IDs and the meanings, and select the field *Display Text Name* for every text ID. Make sure that the text IDs that you have created are in the customer naming conventions.

Create Text Profile

Use

In this IMG activity you define which text IDs you want to use for your notes for a promise to pay.

You assign the text profile to the case type for promises to pay later in the IMG activity *Define Case Types*.

Requirements

You have created the text IDs that were not in the standard delivery in the IMG activity *Configure Text IDs*.

Standard settings

The sample Customizing contains the text profile *FIN_PPAY* with the following text ID: *Internal Note*.

Create Status Profile

Use

In this activity you can create a status profile for the promise to pay.

For detailed information about maintaining status profiles, see the Implementation Guide for *Case Management* under Create Status Profile.

The status profile for the promise to pay must contain at least the following 3 statuses:

- Status for the active promise to pay: System status or
- Status for the confirmed promise to pay: System status 8
- Status for the voided promise to pay: System status 9

When you create the promise to pay, it receives the status with the lowest number. Assign system status or to this status.

The status for the confirmed promise to pay is set automatically only. You define this in the IMG activity *Define Automatic Status Changes*.

You assign the status profile to the case type for promises to pay later in the IMG activity *Define Case Types*.

Standard settings

The sample Customizing contains the status profile FIN_PPAY that contains the above-mentioned obligatory system statuses.

Define Number Range Interval for Case

Use

You can use this IMG activity to define number range intervals. You can then assign them to a case type in the IMG activity *Define Case Types*.

When you create or save a case, the system automatically assigns a number. By means of the number range interval, you can determine from which number area the number is taken.

The number is used to identify a case in internal and external communication.

Requirements

Standard settings

Activities

Example

Define Case Types

Use

In this IMG activity you define the case types for the promise to pay.

Requirements

If you do **not** use the settings delivered with the standard, you have already created an RMS, element types for the case and the case notes, an attribute profile, a text profile, a status profile, and a number range interval for the promise to pay.

Standard settings

The sample Customizing contains the case type *F_PP*.

Activities

To create a case type for the promise to pay, you have to enter the following parameters:

- *Case Type*
- *Name*
- *RMS ID*
- *Element Type ID (Case)*
- *Element Type ID (Notes)*
- *Attribute Profile*
- *Function Profile*
- *Status Profile*
- *Text Profile*
- *Process*
- *Internal Number Range*

For the standard functions for promises to pay, you do **not** have to enter the records model in the case type.

Do **not** select the checkboxes for *Process Route* and *Early Number Assignment*.

Process Integration

Define Automatic Status Changes

Use

In this IMG activity, you define a status for the automatic confirmation of promises to pay. The status is used in the following cases:

- When the promise to pay is withdrawn
- When a promise to pay is replaced by a new one
- When the invoice that the promise to pay referred to has been cleared and, as a result, program FDM_PP_AUTO_CONFIRM confirms the promise to pay

Requirements

In the status profile for the promise to pay, you have defined a status with system status 8.

Define Text ID for Notes

Use

Using the transaction *Customer Account - Process Receivables*, you can add notes to a promise to pay. In this IMG activity, you define which note category is used.

Requirements

You have created a text profile and defined it for the case type for promises to pay.

Standard settings

In the sample Customizing, the text ID (internal note) is defined for the transactions *Create* and *Add*.

Activities

For the transactions *Create* and *Add*, define a text ID from the text profile used.

Customer Contacts

Define Contact Types

Use

In this Customizing activity, you define in which form you want to contact your customers for the collection of open receivables. When you create a customer contact, the contact types defined here are available in the input help.

Standard settings

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The following contact types are supported in the standard system:

- *Call*
- *Visit*
- *Dunning notice* (only for the automatic creation of a customer contact)

Activities

Define using the *Contact Type not Usable in Dialog Mode* indicator whether the contact type should only be available for the automatic creation of customer contacts or else in dialog mode.

Define Result of Customer Contact

Use

In this IMG activity, you define the values permitted for the *Result of Customer Contact*. When you create a customer contact, you select one of the values defined here for the result. Define the following properties for each result:

- *Remove* indicator: If you create a customer contact with a result for which you have set this indicator, the system changes the status of the worklist item to *Completed*.
- *Reached* indicator: The basic rules BR9 or BR valuate a customer contact as successful if you have set the *Reached* indicator for the result.
The worklist statistics provide information about the number of customer contacts where the customer was reached or not reached. For this purpose, the *Reached* indicator of the result is also evaluated.

BAdI: Standard Note and Measurement of Duration of Customer Contacts

Use

You use this Business Add-In (BAdI) in the component *SAP Collections Management (FIN-FSCM-COL)*

With it, you can influence the following functions:

- Creation of a standard note for customer contacts
- Measurement of the duration of customer contacts

The methods of this BAdI are called if the collection specialist exits the function *Process Receivables* to return to the worklist. At this point, the system displays the dialog box for creating a customer contact.

Standard settings

There is a default implementation for this BAdI that creates a template for the standard note. The method *Duration: Change and Default Field Properties* (GET_CCT_DURATION_PROPERTY) remains empty.

Activities

After you call the IMG activity, the system displays a dialog box where you enter a name for the implementation.

If implementations of this Business Add-In have already been created, the system displays them in a dialog box. You then choose one of them by choosing *Create*, and continue as follows:

1. In the dialog box, enter a name for the implementation of the Add-In and choose *Create*. The system displays the initial screen for creating Business Add-In implementations.
2. On this screen, enter a short description for you implementation in the *Implementation Short Text* field.
3. If you choose the *Interface* tab, you will notice that the system has filled in the *Name of the Implementing Class* field automatically, by assigning a class name based on the name of your implementation.
4. Save your entries and assign the Add-In to a package.
5. To edit a method, double-click its name.
6. Enter your implementation code between the method `<Interface Name>~<Name of Method>.` and `endmethod.` statements.
7. Save and activate your code. Navigate back to the *Change Implementation* screen.
Note: You can also create an implementation for an Add-In and not activate it until later. If you want to do this, do not carry out the following step:
8. Choose *Activate*.
When the application program is executed, the system carries out the code in the method you wrote.

Example

See also:

Methods

Get Standard Note

Duration: Change and Default Field Properties

Resubmission and Note

Define Resubmission Reason and Note Reason

Use

In this Customizing activity, you define the values for the following input helps that are available to you for receivables processing:

- Resubmission reason
- Reason for note

BAdI: Properties and Values of Resubmission Attributes

Use

You use this Business Add-In (BAdI) in the component *SAP Collections Management (FIN-FSCM-COL)*

With it, you can change the following screens:

- Screen for creating resubmissions
- Screen for changing resubmissions

Standard settings

There is **no** active implementation in the standard.

Activities

After you call the IMG activity, the system displays a dialog box where you enter a name for the implementation.

If implementations of this Business Add-In have already been created, the system displays them in a dialog box. You then choose one of them by choosing *Create*, and continue as follows:

1. In the dialog box, enter a name for the implementation of the Add-In and choose *Create*. The system displays the initial screen for creating Business Add-In implementations.
2. On this screen, enter a short description for your implementation in the *Implementation Short Text* field.
3. If you choose the *Interface* tab, you will notice that the system has filled in the *Name of the Implementing Class* field automatically, by assigning a class name based on the name of your implementation.
4. Save your entries and assign the Add-In to a package.
5. To edit a method, double-click its name.
6. Enter your implementation code between the method `<Interface Name>~<Name of Method> . and endmethod . statements.`
7. Save and activate your code. Navigate back to the *Change Implementation* screen.

Note: You can also create an implementation for an Add-In and not activate it until later. If you want to do this, do not carry out the following step:

8. Choose *Activate*.
When the application program is executed, the system carries out the code in the method you wrote.

Example

See also:

Methods

Create Resubmission: Field Properties and Values

Change Resubmission: Field Properties

SAP Dispute Management Integration

Define Status for Dispute Cases To Be Collected

Use

In this IMG activity you define the status for dispute cases to be collected.

When calculating the amount to be collected, the system considers the status of the dispute cases involved by transferring the amount of the dispute cases to be collected to the amount to be collected.

Requirements

In the status profile for your case type, you have created the status *To Be Collected* with the system status *In Process*.

Worklist

BAdI: Amount To Be Collected

Use

You use this Business Add-In (BAdI) in the component *SAP Collections Management* (FIN-FSCM-COL).

You use it to define the amount to be collected.

Standard settings

The BAdI has an active default implementation that defines the amount to be collected in the standard.

Activities

After you call the IMG activity, the system displays a dialog box where you enter a name for the implementation.

If implementations of this Business Add-In have already been created, the system displays them in a dialog box. You then choose one of them by choosing *Create*, and continue as follows:

1. In the dialog box, enter a name for the implementation of the Add-In and choose *Create*. The system displays the initial screen for creating Business Add-In implementations.
2. On this screen, enter a short description for your implementation in the *Implementation Short Text* field.
3. If you choose the *Interface* tab, you will notice that the system has filled in the *Name of the Implementing Class* field automatically, by assigning a class name based on the name of your implementation.
4. Save your entries and assign the Add-In to a package.
5. To edit a method, double-click its name.
6. Enter your implementation code between the method `<Interface Name>~<Name of Method> .` and `endmethod .` statements.
7. Save and activate your code. Navigate back to the *Change Implementation* screen.
Note: You can also create an implementation for an Add-In and not activate it until later. If you want to do this, do not carry out the following step:
8. Choose *Activate*.
When the application program is executed, the system carries out the code in the method you wrote.

See also

Method: CALC_AMOUNT_TO_BE_COLLECTED

BAdI: Enhancement of Worklist Items on Creation

Use

You use this Business Add-In (BAdI) in the component *SAP Collections Management* (FIN-FSCM-COL).

With this BAdI, when you create worklist items you can fill customer-specific fields and display them in the worklist.

Requirements

To display customer-specific fields in the worklist, you have to enhance the following ABAP Dictionary objects:

- Table UDM_WL_ITEM: Implement the customer include CI_WORKLIST_ITEM.

- Structure UDM_S_WORKLIST_ITEM_ATTR_C: Implement the customer include CI_WORKLIST_ITEM_ATTR.

Example

- Example : You calculate additional key figures for the business partner and display these in the worklist.
- Example : You distribute additional indicators from Accounts Receivable Accounting to Collections Management and display these in the worklist.

For more information on how to use a customer enhancement to distribute additional key figures from Accounts Receivable Accounting to Collections Management, see the Implementation Guide for *SAP Collections Management* under *Integration with Accounts Receivable Accounting - > Distribution of Data to SAP Collections Management -> BAdI: Distribute Data to Collections Management*.

See also

Method: BEFORE_DB_INSERT

BAdI: Enhancement of Worklist Items on Display

Use

You use this Business Add-In (BAdI) in the component *SAP Collections Management* (FIN-FSCM-COL).

With this BAdI, you can fill customer-specific fields when displaying worklist items.

Requirements

You have customer-specific language-dependent text fields that are to be displayed in the worklist but **not** saved.

You have implemented the BAdI: Enhancement of Worklist Items on Creation

See also

Method: BEFORE_ALV_DISP

Distribution Method

Define Distribution Procedure

Use

You can define a distribution procedure in the customer name range. You can then implement the procedure defined by means of a customer enhancement.

BAdI: Distribution of Worklist Items to Collection Specialists

Use

You use this Business Add-In (BAdI) in the component *SAP Collections Management* (FIN-FSCM-COL).

With this BAdI you can define new distribution procedures. You can use the method EXECUTE_DISTRIBUTION. The possible distribution procedures are offered during creation of the worklist and distribution of worklist items.

Requirements

To implement a new distribution procedure using the method EXECUTE_DISTRIBUTION, you must first perform the IMG activity Define Distribution Procedure.

BAdI: External Rating from SAP Credit Management

Use

You use this Business Add-In (BAdI) in the component *SAP Collections Management* (FIN-FSCM-COL).

You use it to determine which external rating of the business partner is to be displayed in the worklist. You can use the method DETERMINE_RATING.

Standard settings

The BAdI has an active default implementation that always displays the most current rating in the worklist in the standard delivery.

Integration with Accounts Receivable Accounting

Activate SAP Collections Management

Use

In this IMG activity you activate the component *SAP Collections Management*.

Standard settings

In the standard delivery the component *SAP Collections Management* is **not** activated.

Master Data Distribution

Perform Master Data Distribution

Use

This IMG activity contains a description of the steps that you have to perform for the distribution of master data if you use the standard master data synchronization. The settings required are in the Implementation Guide (IMG) under *Cross-Application Components -> Master Data Synchronization*.

Activities

1. In Customizing, under *Cross-Application Components -> Master Data Synchronization*, process at least the following activities:
 - Synchronization objects: Makes sure that the synchronization objects BP and CUSTOMER delivered with the standard exist.
 - Activate Creation of Postprocessing Orders: Since the Postprocessing Office is connected for the master data synchronization via the synchronization cockpit, you have to make sure that the creation of postprocessing orders has been activated for the business processes of the software component AP-MD.
 - Activate PPO Orders for Platform Objects in Dialog: Make sure that the activation indicator is set for the PPO object BP. This means that where synchronization attempts fail, PPO orders where the errors are logged are written. The PPO orders are available via the Post Processing

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Desktop (transaction MDS_PPO) or from the synchronization cockpit (transaction MDS_LOAD_COCKPIT).

- Activate Synchronization Options: Activate the master data synchronization for source object BP in target object CUSTOMER and source object CUSTOMER in target object BP.
2. In the section *Customer-Vendor Integration*, process the following activities:
 - Define BP Role Category for Direction Business Partner to Customer - Define BP Role Category for Direction Customer to Business Partner - Number Assignment for Direction Business Partner to Customer - Number Assignment for Direction Customer to Business Partner
 - To use the contact person as intended in *Collections Management*, you have to activate the contact person assignment. By doing this, you ensure that the contact partner data is held synchronously between accounting and *Collections Management*. Check whether the contact person assignment is activated.
 3. Make further settings for master data synchronization in accordance with your requirements.

Further notes

This Customizing activity is only relevant if you use SAP Collections Management with Release 6 or higher.

Mapping of Master Data

Activate/Deactivate Standard Implementation for Mapping in FI-AR

Use

With this IMG activity, you can deactivate the standard implementation of the Business Add-In Mapping: Business Partner - Customer/Contact Person without making any modifications, in order to activate your own implementation of this BAdI.

The IMG activity concerns a switch that you can use to change the status of the standard implementation from *active* to *deactivated*, or from *deactivated* to *active* without making any program modifications.

Requirements

Standard settings

In the standard delivery, the implementation of this Business Add-In is *active*.

Activities

1. Deactivate the standard implementation.
2. With the IMG Activity BAdI: Mapping of Master Data, create your own implementation.

3. Activate your own implementation instead of the standard implementation.

Further notes

This Customizing activity is only relevant if you use SAP Collections Management with Release 6 or higher.

Activate/Deactivate Standard Implementation for Mapping in SAP Coll. Mgt

Use

With this IMG activity, you can activate the standard implementation of the Business Add-In Mapping: Business Partner - Customer/Contact Person in Collections Management delivered by SAP without making any program modifications.

The IMG activity concerns a switch that you can use to change the status of the standard implementation from *active* to *deactivated*, or from *deactivated* to *active* without making any program modifications.

Requirements

Standard settings

In the standard delivery, the implementation of this Business Add-In is *inactive*.

Activities

With the IMG Activity BAdI: Mapping of Master Data, activate the standard implementation or create your own implementation.

Further notes

This Customizing activity is only relevant if you use SAP Collections Management with Release 6 or higher.

Activate/Deactivate Standard Implementation for Several FI Systems

Mapping in FI-AR

Use

With this Customizing activity, you can activate the standard implementation of the Business Add-In Several FI Systems Mapping Business Partner - Customer/Contact Person in FI-AR delivered by SAP,

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without making any program modifications. The activity concerns a switch that you can use to change the status of the standard implementation from *active* to *deactivated*, or from *deactivated* to *active* without making any program modifications.

Standard settings

In the standard delivery, the implementation of this Business Add-In is *not* active.

Activities

With the Customizing activity BAdI: Mapping of Master Data, activate the standard implementation or create your own implementation.

Further notes

Further notes

This Customizing activity is only relevant if you use SAP Collections Management with Release 6 or higher.

Mapping in SAP Collections Management

Use

With this Customizing activity, you can activate the standard implementation of the Business Add-In *Several FI Systems: Mapping Business Partner - Customer/Contact Person in CollMgmt* delivered by SAP, without making any program modifications. The activity concerns a switch that you can use to change the status of the standard implementation from *active* to *deactivated*, or from *deactivated* to *active* without making any program modifications.

Standard settings

In the standard delivery, the implementation of this Business Add-In is *not* active.

Activities

With the Customizing activity BAdI: Mapping of Master Data, activate the standard implementation or create your own implementation.

Further notes

Further notes

This Customizing activity is only relevant if you use SAP Collections Management with Release 6 or higher.

Activate/Deactivate Standard Impl. for Mapping using CRM Middleware

Use

With this IMG activity, you can activate the standard implementation of the Business Add-In Mapping: Business Partner - Customer/Contact Person using CRM Middleware delivered by SAP without making any program modifications.

The IMG activity concerns a switch that you can use to change the status of the standard implementation from *active* to *deactivated*, or from *deactivated* to *active* without making any program modifications.

Standard settings

In the standard delivery, the implementation of this Business Add-In is *inactive*.

Activities

With the IMG Activity BAdI: Mapping of Master Data, activate the standard implementation or create your own implementation.

Further notes

This Customizing activity is only relevant if you use SAP Collections Management with Release 6 or higher.

BAdI: Mapping of Master Data

Use

You use this Business Add-In (BAdI) in the component *SAP Collections Management* (FIN-FSCM-COL).

It maps the keys of the master data in Financial Accounting to the keys of the master data of *Collections Management*.

The BAdI provides four methods for mapping the master data keys:

- **MAP_PARTNER__CUSTOMER:**
Mapping of *business partner number (Partner-ID)* to *customer number* (KUNNR)
- **MAP_CUSTOMER__PARTNER:**
Mapping of *customer number* (KUNNR) to *business partner number (Partner-ID)*
- **MAP_CONTACTPARTNER__CONTACT:**
Mapping of *business partner number (Partner-ID)* to *contact person number* (PARNR)
- **MAP_CONTACT__CONTACTPARTNER:**
Mapping of *contact person number* (PARNR) to *business partner number (Partner-ID)*

You can also use the method **SET_WORK_POOL** to provide a worklist for reading the mapping information collected. Note the following information:

- Hold the mapping information in the buffer of the implementation.
- Use this buffer for all mapping methods.
- For the implementation, use the standard implementations delivered as a guide.

Standard settings

If you run master data synchronization using the customer master-vendor master integration, you can use two implementations to read the mapping information:

- **Activate/Deactivate Standard Implementation for Mapping in FI-AR**
You have to activate this implementation if the customer master-vendor master integration takes place in your accounting system or if you use a one-system scenario.
- **Activate/Deactivate Standard Implementation for Mapping in SAP Collections Management** You have to activate this implementation if the customer master-vendor master integration takes place in your *Collections Management* system.

Activate/Deactivate Standard Implementation for Mapping in FI-AR

You have to activate this implementation if for key mapping you use the UKMS connection to SAP NetWeaver PI and the customer master-vendor master integration takes place in your accounting system

- **Activate/Deactivate Standard Implementation for Several FI Systems: Mapping in SAP Collections Management**
You have to activate this implementation if for key mapping you use the UKMS connection to SAP NetWeaver PI and customer master-vendor master integration takes place in your *Collections Management* system.
- **Activate/Deactivate Standard Implementation for Mapping using CRM Middleware.** You must activate this implementation if you synchronize the master data using CRM middleware.

If you have stored your mapping information elsewhere, for example, using *SAP Master Data Management*, you have to implement this BAdI accordingly.

Activities

After you call the IMG activity, the system displays a dialog box where you enter a name for the implementation.

If implementations of this Business Add-In have already been created, the system displays them in a dialog box. You then choose one of them by choosing *Create*, and continue as follows:

1. In the dialog box, enter a name for the implementation of the Add-In and choose *Create*. The system displays the initial screen for creating Business Add-In implementations.
2. On this screen, enter a short description for you implementation in the *Implementation Short Text* field.
3. If you choose the *Interface* tab, you will notice that the system has filled in the *Name of the Implementing Class* field automatically, by assigning a class name based on the name of your implementation.
4. Save your entries and assign the Add-In to a package.
5. To edit a method, double-click its name.
6. Enter your implementation code between the method `<Interface Name>~<Name of Method>.` and `endmethod.` statements.

7. Save and activate your code. Navigate back to the ***Change Implementation*** screen.
Note: You can also create an implementation for an Add-In and not activate it until later. If you want to do this, do not carry out the following step:
8. Choose ***Activate***.
When the application program is executed, the system carries out the code in the method you wrote.

Further notes

This Customizing activity is only relevant if you use SAP Collections Management with Release 6 or higher.

Service Address of Contact Person

Use

The service address of the contact person is saved as additional company address for the business partner that represents the customer as part of the master data synchronization using an implementation of the Business Add-In *BAdI: Data Assignment Business Partner Customer/Vendor/Contact Person* .

The person-specific data, such as telephone number and e-mail address is defined as standard relationship address for the business partner relationship between both business partners.

Requirements

Standard settings

In the standard delivery, the implementation *CVI_MAP_BUSINESS_ADDRESS* is *inactive*. To use the contact person as intended in *Collections Management*, you have to activate this implementation delivered by SAP.

Activities

1. Choose the BAdI: Data Assignment
Business Partner Customer/Vendor/Contact Person.
2. Activate the implementation *CVI_MAP_BUSINESS_ADDRESS* delivered or, if necessary, create your own implementation and activate it.

Further notes

This Customizing activity is only relevant if you use SAP Collections Management with Release 6 or higher.

Distribution of Data in Collections Management

Activate Distribution per Company Code

Use

In this IMG activity, you activate data distribution for those company codes that participate in Receivables Processing using the component *SAP Collections Management*.

The data of the company codes affected is transferred with the program *Distribution of FI-AR Data in Collections Management* (FDM_COLL_SEND_ITEMS).

Activities

Process the company codes concerned, and define for each company code whether in *SAP Collections Management* head office/branch office relationships and alternative payers are to be considered or not.

Note: The tables shipped with the standard system do not contain any data. As a minimum, we recommend that you fill the product type information using report

RISSR_IF_FILL_PRODUCTINFO (under *General Tools for BAFin Migration -> Fill New Product Category From TRM-TM*) since this data is relevant for the subsequent Customizing of the asset category transfer posting/SR master data function.

Activities

You can name the SR product category and product type independently from the feeder system information.

Define and Assign Valuation Area

Use

In this Customizing activity, you define an SR valuation area and then assign it to a feeder system valuation area.

You can define custom SR valuation areas that are assigned content from one or more feeder system valuation areas. You define which feeder system valuation area is copied to which SR valuation area at product category level.

Mixed valuation areas at product type level are possible but should be selected carefully.

Requirements

Note that for the Transaction Manager (money market trading and securities), you may only assign valuation areas that also contain the securities account as differentiation factor.

Standard settings

The operative SR valuation area (OP) is shipped with corresponding assignments in the sample Customizing settings. Additional entries are therefore not required. However, you must still check whether the tables are complete. If necessary, entries have to be transported from client (sample Customizing).

Activities

To be able to transfer the operative valuation area of the feeder systems, you define an SR valuation area and assign it the corresponding feeder system valuation area for each relevant product category. For the *money market trading* and *securities* areas, you assign the operative valuation area (); for *loans*, you leave this field blank.

Import

Positions

Import Position for Loans

Use

In this Customizing activity, you call report RISSR_MIG_LO_BST, which migrates key date positions in the loans area to the corresponding SR ledger.

Import Position for Securities/Money Market Trading

Use

In this Customizing activity, you start report RISSR_MIG_CFM_BST, which migrates key date positions from the **parallel** valuation areas of TRM-TM (*money market trading/securities* areas) to statutory reporting.

Obsolete Activities (To Financial Services)

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ISSR: Migrate Positions for Securities

Use

In this Customizing activity, you call report RISSR_MIG_SE_BST, which migrates key date positions in the TR securities area to the corresponding SR ledger.

Caution: This activity is obsolete as of Release EP and is to be used in exceptional cases only. Use the following Customizing activity instead: Import Position for Securities/Money Market Trading.

ISSR: Migrate Positions for Money Market Trading

Use

In this Customizing activity, you call report RISSR_MIG_MM_BST, which migrates key date positions in the TR money market trading area to the corresponding SR ledger.

Caution: This activity is obsolete as of Release EP and is to be used in exceptional cases only. Use the following Customizing activity instead: Import Position for Securities/Money Market Trading.

Flows

Import Flows for Loans

Use

In this Customizing activity, you start report RISSR_MIG_LO, which migrates flows from the loans area to the SR system.

Import Flows for Securities/Money Market Trading

Use

In this Customizing activity, you start report RISSR_MIG_CFM, which migrates flows from the *money market trading* and *securities* areas into the SR system.

Obsolete Activities (To Financial Services)

Securities

Use

In this Customizing activity, you start report RISSR_MIG_SE_BST, which migrates security flows from the feeder system to the SR system.

Caution: This activity is obsolete as of Release *EP* . Use the following Customizing activity instead: Import Flows for Securities/Money Market Trading.

Money Market

Use

In this Customizing activity, you start report RISSR_MIG_MM, which migrates flows from the money market trading area to the SR system.

Caution: This activity is obsolete as of Release *EP* . Use the following Customizing activity instead: Import Flows for Securities/Money Market Trading.

Edit SR Flows Manually

Use

In this Customizing activity, you carry out manual postprocessing of key date positions and flows imported from feeder systems.

For non-traceable differences, you can adjust a transferred flow here.

This should be done in exceptional cases only.

Delete Migration

Use

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In this Customizing activity, you call report `RISSR_MIG_DELETE`, which deletes migrations containing errors in the SR system (of the feeder system database).

You can delete all migrated flows from the database, including the position initialization carried out.

Migration of Regulatory Reporting: Old-> New

Reporting Indicator Old (VZBAVV/F)

Define Statutory Reporting Variant

Use

In this Customizing activity, you define the SR variant and the settings dependent on this variant.

The statutory reporting variant controls, for example, which fields of the feeder database (`ISSR_PREFLOW`) and master data table (`ISSR_RPI__MFT`) are transferred to the line item table and totals table of the ledger (field movement).

Standard settings

Some variants (such as DE-V for German Statutory Reporting for Insurance Supervisory Authority) are already shipped with the standard Customizing settings.

As a rule, you should change the predefined values **in exceptional cases only**.

For statutory reporting variant DE-V, check whether the following settings exist and are correct:

- Under *Display Sender Tables*, the tables `ISSRPREFLOW` and `ISSR_RPI_MFT` should be entered.
- The user exit variant DE-V should exist and be assigned to SR variant DE-V.

Activities

For the statutory reporting variant DE-V, you only need to complete the entries under *Define Line Item Table (Receiver Table)* and check the other entries.

Create own variant

On the detail screen of the Customizing activity **Define Statutory Reporting Variant**, make the following settings:

- General Details
- Country
Here you specify the country for which statutory reporting for the Insurance Supervisory Authority is to be generated.

- Region
If, within a state, multiple regulations exist at regional level, you can encode these here differently.
- Transfer
These settings are only relevant to the transfer of the premium reserve fund (asset category transfer posting).
- Default Valuation Area
Here you enter the default value for the valuation area that the system automatically specifies for the asset category transfer posting in the application. You can later overwrite this value in the asset category transfer posting.
- Partial Transfer
In the securities area, you can transfer partial positions using a securities account transfer. The transfer of partial positions is currently not possible in the real estate area.
- Position Management
Here you make certain technical settings for position management.
- Table Group
The table group notionally summarizes the line item table and totals table at SR variant level.
- Segment
At SR variant level, you choose whether reporting is to take place based on debit positions (DEBIT) or at incoming payment level (IP).

In the detail node for the subpoint **Define SR Position Table Group**, you assign the following objects to the table group at SR variant level:

- FI-SL line item table (receiver table)
- FI-SL totals table (totals table)
- Number range object for line item table
- Interval for number range object
- Output structure for line item table
- Description of output structure

Under **Display Sender Tables**, you specify from which tables the SR-variant-dependent line item table is created during the migration. You later define, within a custom-defined user exit variant, rules for the field movement from the sender tables to the line item table, including any special routines.

Under **Define User Exit Variant (Group)**, you define your own field movement rules with the associated special routines for migration. For this purpose, you define your own user exit variant, assign it to the SR variant, and define (for the application area category *Customer*) an exit program name with application area *MIG* (you create the program name beforehand using transaction **SE38, ABAP Editor: Initial Screen**).

Under *Assignment of Exit Programs*, you specify which exit program is called for the area *Define Field Movement for User Exit Variant*.

Under **Define Field Movement for User Exit Variant**, you specify from which tables and table fields (S.Tab, S. Field) and in which sequence the FI-SL line item table is to be created (R. Table, R. Field). You can control the field movement using custom user exits. These user exits are form routines in the exit program that you have defined in this Customizing activity.

Field Assignments

Define Transfer Group

Use

In this Customizing activity, you define the inbound interface (transfer group) for the migration of master data to the SR system.

Standard settings

The following inbound interfaces are shipped with the standard SAP system:

- **ZUW_VZBAV**
This interface is used to transfer the SR master data from tables VZBAVV and VZBAVF to the inbound interface for the transfer group DSUMB.
- **DSUMB**
This interface is used to transfer data from the intermediary interface ZUW_VZBAV (see above) to the SR master data table ISSR_RPI_MFT.
- **DSUMB_MFT_LEDG**
This interface is used to preselect data for the asset category transfer posting.
- **DSUMB_MFT_LEDGM**
This interface is used to change single records when the asset category transfer posting is carried out.
- **DSUMB_MFT_LEDGU**
This interface is used for the asset category transfer posting to forward newly determined asset category transfer posting flows to the ledger tables ISSRFLDEA and ISSRFLDET.
- **DSUMB_RE**
This interface will be used in the future for the transfer posting function that is still to be developed in the real estate area.
- **OUT_CONVERT_SUM**
This interface is used to transfer the FI-SL totals table ISSRFLDET to the output structure ISSR_OUT_DE for statutory reporting for the German Insurance Supervisory Authority.
- **RW_DOC_POST**
This interface is used to convert and enrich table ISSRPREFLOW to table ISSRFLDEA.

Based on these inbound interfaces, you define the relevant rule set for field movements under Create Field Assignments at transfer group and user exit variant level (to be defined under the *User Exits* node).

Create Field Assignments

Use

In this Customizing activity, you define the rule set for the field movement from the feeder system to the SR system (for a specific inbound interface and user exit variant). To do this, you specify the sender table and sender field and assign them to receiver table and receiver field in the SR system.

You also have the option here to control specific field movements using a user exit. Note that a distinction is made in the system between user exits shipped by SAP (SAP Standard) and customer user exits (Customer).

Requirements

You have defined transfer groups.

The required user exit variants exist in the system.

User Exits

Define Application Areas

Use

In this Customizing activity, you define the application areas that you later require for further characterization of inbound interfaces. The application areas maintained here are saved to flow table ISSRFLDEA, field ECOMPONENT.

Assign Application Area to Transfer Group

Use

In this Customizing activity, you assign the inbound interface and application area to one another.

Requirements

You have defined application areas in the system.

Define Converter User Exit Variant

Use

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In this Customizing activity, you define the user exit variant that you require to control the field assignments during migration.

Assign Statutory Reporting Variant

Use

In this Customizing activity, you assign the SR variant to a user exit variant.

Assign Exit Program

Use

In this Customizing activity, you assign the user exit variant to an application area type, application area, and exit report.

Assignments

Activate Field Checks

Use

In this Customizing activity, you specify which of the following field checks are to be performed by the system for an SR variant:

- Check in accordance with Circular R/9 Annex (master data migration only)
- Check in accordance with Circular R3/ Annex (asset category transfer posting for premium reserve fund)
- Check in accordance with Circular R3/
- Check for asset identifiers 3 and 4 in accordance with Circular R3/

Assign Ident. to Identification Number Assignment

Use

In this Customizing activity, you assign the old identification number assignment to a new identification number assignment. You require these settings for migration from old to new statutory reporting.

Determine Internal Asset No.

Use

In this Customizing activity, you define the composition of the SR GUID.

The SR GUID is a globally unique key for the capital investment.

The entries in this table are required by the system for master data migration only. Changes to the entries are modifications.

Assign Country Variant to Statutory Reporting Variant

Use

In this Customizing activity, you assign the SR variant and country variant to one another.

For the migration of master data and flow data, the country variant of the old statutory reporting application has to be migrated to the new SR variant introduced for the new statutory reporting application.

Assign Feeder System to ISSR Asset Category

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Use

In this Customizing activity, you assign the feeder system identifier to a capital investment type. The capital investment type distinguishes between:

- Real Estate
- Securities
- Loans
- Money Market Trading

The system saves the feeder system identifier as record information in the SR flow table `ISSRPREFLOW` (field `ISSRPREFLOW-PRESYSTEM`) when flow data is migrated and online postings are made. The feeder system information can therefore also be evaluated in the SR system.

Assign Stock Indicators to Capital Reserves

Use

In this Customizing activity, you assign the capital reserve according to the VAG to the restricted or unrestricted assets for a specific SR variant.

You need this assignment:

- To correctly print the short description of the capital reserve in the comment columns for reports according to Circular R3/ (quarterly reporting) or to ensure a variable preselection of the capital investments assigned to the restricted assets
- To activate or deactivate the validation check, conversion, and application of identifiers for the migration of master data for Annex in accordance with Circular R3/. If a capital investment is currently assigned to the restricted assets, the asset identifiers are checked, converted, and applied. During the master data migration, the system carries out the validation check on the basis of the identifiers for Annex R/9. The most up-to-date master data record is checked only. Once validated, the identifiers for Annex R/9 are converted into the identifiers for Annex R3/. If a capital investment is currently assigned to the unrestricted assets, the identifiers for Annex R/9 are not converted and applied;
- To activate the validation check with regard to the identifiers for Annex R3/ for capital investments in restricted assets and to deactivate this check for capital investments in unrestricted assets, for the premium reserve fund transfer posting.

Premium Reserve Fund List

Define Lists and Subsections

Use

In this Customizing activity, you can make the following settings:

- You define premium reserve fund lists for the premium reserve fund and assign the product categories valid for the premium reserve fund section.
In the subdialog *Define Subsection for List*, you define the subsections that belong to the respective premium reserve fund section.
- In this subdialog, you assign the section/subsection combinations a product category that is valid for this combination only.
In the subdialog *Exclude Field Check*, you enter a premium reserve fund section to define for each premium reserve fund list, the section for which the validation check (for id. Annex R/9), conversion (to ident. Annex R3/), and application (ident. Annex R3/) are to be suppressed during master data migration.
- In the subdialog, you also specify for which premium reserve fund sections the validation check for the identifiers of Annex R3/ is to be suppressed during the asset category transfer posting. The validation check (with regard to converting/applying identifiers) is then also suppressed for all subsections that belong to the specified premium reserve fund section.

Define Conversion Table

Use

In this Customizing activity, you define the conversion table for the conversion of PRF identifiers to the identifiers specified in Circular R3/.

The system uses this table to convert the old identifiers for the premium reserve fund sections and subsections according to Circular R3/96 to the new identifiers specified in Circular R3/.

The individual fields have the following meaning:

PRFL No. (Old): The section number according to Circular R3/96 that is to be converted.

Subsection for PRFL (Old): The subsection number according to Circular R3/96 that is to be converted.

Asset Type Statutory Reporting : Allocation type in accordance with paragraph () AnIV **Asset Type**

Statutory Reporting : Allocation type in accordance with paragraph () AnIV **Asset Type Statutory**

Reporting 3: Allocation type in accordance with paragraph () AnIV

Asset Type Statutory Reporting 4: Allocation type in accordance with paragraph () AnIV

In some cases, a combination of the fields *Asset Type Statutory Reporting* to *Asset Type Statutory Reporting 4* is required to derive certain premium reserve fund sections and subsections in accordance with Circular R3/. The system always handles the fields as a logical AND operation.

SR Asset Type ID Master Data Matches Table Entry: If this indicator is selected, the system checks whether the asset type entered in the SR master data record matches the value of the asset type in the *Asset Type Statutory Reporting* field. If you have not selected the indicator and multiple values exist in the fields *Asset Type Statutory Reporting* to *Asset Type Statutory Reporting 4*, a check for identical values is carried out for each value (logical AND operation).

Check Statutory Reporting Legal Entity: The BaFin stipulates that capital investments that were previously assigned to section and subsections or are to be moved to section 3. Since section 3 is split into 8 subsections according to the type of debtor or issuer, the subsection has to be derived based on the debtor or issuer. For this purpose, the company code-independent reporting data for the business partner under *Ger. Regul. Reprting Data Ger.Fed.Sup.Offf.Ins.Ass* contains the Legal Entity IC field; the values in this field correspond to the subsections of premium reserve fund section 3. If this indicator is selected, the subsection is derived based on the values in the *Legal Entity IC* field in the company-code-independent reporting data for the business partner.

Business Partner Legal Entity: The legal entities needed to derive the subsections in section 3 (see above under Check Statutory Reporting Legal Entity) are specified here.

The system determines the new identifiers for the premium reserve fund sections and subsections according to Circular R3/ based on the value combinations for the fields above. The derived values for the new sections and subsections are shown in the following fields:

PRFL No. (New): Derived identifier for the premium reserve fund section according to Circular R3/

Subsection for PRFL (New): Derived identifier for the subsection according to Circular R3/

Activities

Before you convert SR master data, check whether the conversion logic provided by SAP AG applies to your data. You may still need to enter additional values or change the existing values.

Example

Example: :

PRFL No. (Old)	
Subsection for PRFL (Old)	Initial
Asset Type Statutory Reporting	6
Asset Type Statutory Reporting	
Asset Type Statutory Reporting 3	8
Asset Type Statutory Reporting 4	9
SR Asset Type ID Master Data Matches Table Entry	Initial
Check Statutory Reporting Legal Entity	Initial
Business Partner Legal Entity	Initial

==> PRFL No. (New) DV-

==> Subsection for PRFL (New)

Example :

PRFL No. (Old)

Subsection for PRFL (Old) Initial

Asset Type Statutory Reporting 6

Asset Type Statutory Reporting Initial

Asset Type Statutory Reporting 3 Initial

Asset Type Statutory Reporting 4 Initial

SR Asset Type ID Master Data Matches Table Entry X

Check Statutory Reporting Legal Entity Initial

Business Partner Legal Entity Initial

==> PRFL No. (New) DV-

==> Subsection for PRFL (New)

Example 3:

PRFL No. (Old)

Subsection for PRFL (Old)

Asset Type Statutory Reporting 4 B

Asset Type Statutory Reporting Initial

Asset Type Statutory Reporting 3 Initial

Asset Type Statutory Reporting 4 Initial

SR Asset Type ID Master Data Matches Table Entry Initial

Check Statutory Reporting Legal Entity X

Business Partner Legal Entity 4

==> PRFL No. (New) DV-3

==> Subsection for PRFL (New) 3

Example 4:

PRFL No. (Old) Initial

Subsection for PRFL (Old) Initial

Asset Type Statutory Reporting 4 B

Asset Type Statutory Reporting Initial

Asset Type Statutory Reporting 3 Initial

Asset Type Statutory Reporting 4 Initial

SR Asset Type ID Master Data Matches Table Entry X

Check Statutory Reporting Legal Entity Initial

Business Partner Legal Entity Initial

==> PRFL No. (New) DV-4

==> Subsection for PRFL (New) Initial

Exclude Field Check for Premium Reserve Fund Lists

Definition

Use

In dieser IMG-Aktivität können Sie durch Angabe der Sicherungsvermögensabteilung (ehemals : Deckungsstockabteilung) gemäß R3/ festlegen,

- The premium reserve fund section for which the validation check (for identifiers for Annex R/9), conversion (to Mix identifiers), and application of identifiers for the Mix annex are to be suppressed when master data is migrated.
- The premium reserve fund section for which the validation check for the Mix annex identifier is to be suppressed when the asset category is transferred.

When you specify the premium reserve fund section, the validation check (with regard to conversion/application of identifiers) is then also suppressed for all subsections that belong to the section.

Notifications and Reports

Define Identifiers for 'Notifications for Acquisition of Assets'

Use

In this Customizing activity, you define the identifiers for notification on the acquisition of assets (Annex 3 R3/) or you can adjust the identifiers according to specific statutory requirements.

Define Identifiers for Inflows/Outflows for Special Invested Assets

Use

In this Customizing activity, you define the identifiers for the report on inflows/outflows for special invested assets (Annex 4 R3/).

Define Conversion Table

Use

In this Customizing activity, you define the conversion table for the conversion of identifiers for Annexes 3 and 4 to the identifiers specified in Circular R3/.

This table is used to convert the old identifiers of Annexes 3 and 4 according to Circular R/9 to the new identifiers specified in Circular R3/.

The individual fields have the following meaning:

Identifier Ann. 3 R/9 (Old): Identifier for Annex 3 according to R/9

Statutory Reporting Asset Type: Allocation type in accordance with paragraph () AnIV

SR Asset Type ID Master Data Matches Table Entry: If this indicator is selected, the system checks whether the asset type entered in the SR master data record matches the value of the asset type in the previous field.

Fund Check Required: If this indicator is selected, the public fund indicator is checked in the class data on the *Basic Data* tab page (under *Information*).

Public Fund Indicator: The system checks whether the *Public Fund* indicator is selected in the class data on the *Basic Data* tab page under *Information*.

The new identifiers for Annexes 3 and 4 according to Circular R3/ are determined based on the value combinations for the fields above.

The derived values of the new identifiers for Annexes 3 and 4 are shown in the following fields:

Identifier Ann. 3 R/9 (New): Identifier for Annex 3 according to R3/

Identifier Ann. 4 R/9 (New): Identifier for Annex 4 according to R3/

Activities

Before you convert SR master data, check whether the conversion logic provided by SAP AG provides the data you require. You may still need to enter additional values or change the existing values.

Example

Example: :

Identifier Ann. 3 R/9 (Old) A

Statutory Reporting Asset Type

SR Asset Type ID Master Data Matches Table Entry Initial
Fund Check Required Initial
Public Fund Indicator Initial
==> Identifier Ann. 3 R3/ (New)
==> Identifier Ann. 4 R3/ (New)

Example :

Identifier Ann. 3 R/9 (Old) A
Statutory Reporting Asset Type
SR Asset Type ID Master Data Matches Table Entry X
Fund Check Required Initial
Public Fund Indicator Initial
==> Identifier Ann. 3 R3/ (New) 3
==> Identifier Ann. 4 R3/ (New) 3

Example 3:

Identifier Ann. 3 R/9 (Old) 3
Statutory Reporting Asset Type Initial
SR Asset Type ID Master Data Matches Table Entry Initial
Fund Check Required X
Public Fund Indicator Initial
==> Identifier Ann. 3 R3/ (New)
==> Identifier Ann. 4 R3/ (New)

Example 4:

Identifier Ann. 3 R/9 (Old) 3
Statutory Reporting Asset Type Initial
SR Asset Type ID Master Data Matches Table Entry Initial
Fund Check Required X
Public Fund Indicator
==> Identifier Ann. 3 R3/ (New) 4
==> Identifier Ann. 4 R3/ (New) 4

Portfolio of Assets Identifiers

Old

Define Investments in Restricted Assets Acc. to R/9

Use

In this Customizing activity, you specify the line IDs for Annex in accordance with circular R/9, including the long and short texts. You also define in which of the four fields in table VZBAVF from old statutory reporting the value is to be saved.

These four fields are checked only when master data is migrated; the system therefore does not check changes in old statutory reporting against this table. You therefore require these settings only for master data migration.

New

Define Investments in Restricted Assets Acc. to R/

Use

In this Customizing activity, you edit the line IDs for the *Mix* Annex in accordance with Circular R/, including the long and short texts.

You also define in which of the four possible fields in the SR master data table ISSR_RPI_MFT the value is saved.

All entries that have initial values in the SR FG Fld field are used only to print text in the annex. These entries therefore cannot be changed in the following applications:

- In SR master data processing on the *Circular* tab page
- In the *Change Identifiers/Transfer Posting* application, in the *Single Contract: Entry of New SR Identifiers* view

Convert Identifiers for Annex R/9 to R3/

Use

The conversion table is used to convert the identifiers of Annex according to Circular R3/. This table is used to convert the old identifiers of Annex according to Circular R/9 to the new identifiers specified in Circular R3/.

The individual fields (table VZBAVF) have the following meaning:

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Asset Type: Allocation type in accordance with paragraph () AnIV

Ident. Ann (Old) R/9: Identifier for Annex according to R/9 field contents (field R9_)

Ident. Ann (Old) R/9: Identifier for Annex according to R/9 field contents (field R9_)

Ident. Ann 3 (Old) R/9: Identifier for Annex field contents 3 (field R9_3)

Ident. Ann 4 (Old) R/9: Identifier for Annex field contents 4 (field R9_4)

Ident. Ann (Old) R/9: Identifier for Annex according to R/9

NW Identifiers: Identifiers for statement NW

Annex Identifier Same: Specifies whether a check for identical field contents should be carried out (E) or not (N) for the five annex identifiers above (Ident. Ann (Old) R/9, Ident. Ann (Old) R/9, Ident. Ann 3 (Old) R/9, Ident. Ann 4 (Old) R/9, and Ident. Ann (Old) R/9).

Fund Check Required: If this indicator is selected, table TISSR_MIGTP_EWR is checked together with the field below (*Identifier for Special Fund*).

Identifier for Special Fund: Here you specify special funds that contain either only bonds and debentures in accordance with paragraph ()c of the Asset Regulation (AnIV) (C) or predominantly stocks or profit participation rights of companies outside the EEA (*NEWR*). You create these funds in Customizing under Convert Identifiers R/9: Special Fund in table TISSR_MIGTP_EWR. For funds that are not special funds, the system only checks whether the fund is not contained in table TISSR_MIGTP_EWR.

The new identifiers for Annex according to Circular R3/ are determined based on the value combinations for the fields above. The derived values of the new identifiers for Annex (table TISSR_RPI_MFT) are shown in the following fields:

Ident. Ann (New) R3/: Identifier for Annex according to R3/ field contents (field R9_)

Ident. Ann (New) R3/: Identifier for Annex according to R3/ field contents (field R9_)

Ident. Ann 3 (New) R3/: Identifier for Annex according to R3/ field contents 3 (field R9_3)

Ident. Ann 4 (New) R3/: Identifier for Annex according to R3/ field contents 4 (field R9_4)

Requirements

You have already defined the special funds.

Activities

Before you convert the SR master data, you must check whether the conversion logic applies to your data. You may still need to make additional entries or change the existing values.

Example

Example :

Asset Type	a
Ident. Ann (Old)	3
Ident. Ann (Old)	Initial
Ident. Ann 3 (Old)	Initial

Ident. Ann 4 (Old)	Initial
Ident. Ann (Old)	Initial
ID NW	A
Annex Identifier Same	NEEEEE
Fund Check Required	Initial
Identifier for Special Fund	Initial
==> <u>Ident. Ann (New) Example :</u>	

Asset Type	6
Ident. Ann (Old)	3
Ident. Ann (Old)	Initial
Ident. Ann 3 (Old)	Initial
Ident. Ann 4 (Old)	Initial
Ident. Ann (Old)	Initial
ID NW	A 4
Annex Identifier Same	EEEEEE
Fund Check Required	X
Identifier for Special Fund	C
==> <u>Ident. Ann (New)</u>	
==> <u>Ident. Ann 3 (New)</u>	

Convert Identifiers R/9: Special Fund

Use

In this Customizing activity, you enter all funds (special and public funds) that contain either only bonds and debentures according to paragraph () c of the German Asset Regulation (AnIV) or predominantly stocks and profit participation rights of companies based outside the EEA, and assign these an identifier accordingly.

As an identifier, you can use the values **C** (fund only with bonds and debentures according to paragraph () cAnIV) or **NEWR** (fund with predominantly stocks and profit participation rights of companies based outside the EEA).

Funds that do not meet the conditions above must not be entered here.

Configure ALV Display

Use

In this Customizing activity, you can change the settings for displaying the ALV grid objects for the asset category transfer posting.

Start Statutory Reporting Migration

Migrate Master Data Records for SR

Use

In this Customizing activity, you migrate the master data for the old statutory reporting application (tables VZBAVV and VZBAVF) to the new master data table ISSR_RPI_MFT using report RISSR_UMS_VZBAVV_VZBAVF.

SR master data is always migrated for a specific SR variant. You can execute the migration report at the following levels:

- Company code
- Asset category (contract type: money market trading, securities, real estate, loans)
- Asset identifier (field *VVKEY* in table VZBAVV)

Requirements

You have defined the user exit variant.

Activities

1. Select the system language as the character set for converting the SR identifiers.
2. Under *Converter*, specify the user exit variant and the interface name for the master data migration. The default interface DSUMB must not be changed. As user exit variant, specify the variant that you previously defined under Define Converter User Exit Variant -> *Assign Statutory Reporting Variant* and that you assigned to the SR variant for the company code. The user exit variant *DE-V* is entered by default in the standard SAP system.
3. Under *Special Functions*, you can delete data that was migrated in an earlier update run and migrate all of this data again. You can also automatically transfer the product type definitions from the feeder system.

The results evaluation returns a log of all migrated master data. The master data records are highlighted as follows:

- **Green** = migrated successfully
- **Yellow** = already exists in master data table ISSR_RPI_MFT
- **Red** = not migrated successfully

Copy External Identification Numbers from New Master Data Table

Use

In this Customizing activity, you copy external IDs from the new master data table

ISSR_RPI_MFT using report RISSR_MIG_EXT_ID. This is recommended only in cases when you have assigned parts of the identification number externally (character positions - in the *RINUM* field) in old BAV statutory reporting and also want to assign parts of the identification number externally (character positions - in the *IDENTNR* field) in new statutory reporting.

Requirements

You have carried out the master data migration and have thus migrated the master data to the new master data table ISSR_RPI_MFT.

Activities

Carry out this Customizing activity after the master data migration.

Migrate Sec. Acct Data to BAFin Fields

Use

In this Customizing activity, you convert existing securities account data to new BaFin fields using report RISSR_ADMIN_MIG_DEPOT.

You maintain certain SR identifiers in the securities account data in the securities area (insurance line of business; asset category, date of entry in premium reserve fund). This report converts these identifiers from the old fields in table TWD (*SSKZB*, *SUDEC*, *DEDEC*) to the new BaFin fields (*BUDAT*, *COUNTRY_VAR*, *SPARTE*, and *STOCKBAV*).

You can execute report RISSR_ADMIN_MIG_DEPOT for a specific:

- SR variant
- Company code
- Securities account

It returns a conversion log using the ALV Grid.

Activities

First execute the transaction in a test run (selected by default) and check the results using the ALV log.

Then execute an update run with a database update.

Find BAFin Master Records with Errors

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Use

In this Customizing activity, you start report `RISSR_SELECT_ASSETS_EMPTY_DV`, which searches the SR master data tables `VZBAVV` and `VZBAVF` for all data records that contain loans or securities with missing identifiers and that still have a position for the key date in the system.

A check is carried out for the following identifiers:

- Premium reserve fund section
- Allocation type (asset type)
- Identifiers for Annex for Circular R3/

Such data records lead to incorrect evaluations when master data is migrated to new statutory reporting and must be corrected.

Activities

Start the application with the relevant selection parameters and output the error log that will later help you make adjustments to the respective `VZBAVV/VZBAVF` data records.

Fill Table Fields in NW6/NW6

Use

In this Customizing activity, you fill the table fields of NW6 and NW6 using report `RISSR_FILL_NW6_NW6`.

Requirements

To ensure that the report generates plausible output values for the individual lines of the statements, you must have maintained the following values in the system:

- Allocation type (table `ISSR_RPI_MFT`, field *Paragraph 4a VAG*)
- ID NW
- Annex _, Annex _, Annex _3, and Annex _ 4
- Tables `TISSR_ASSET_R3` and `TISSR_ASSET_R3B`
- Business partner information according to table `bp3`
- Class data
- PRF information - Contract type
- Product category

BAdI: Select Stock Registers Relevant for Checking

Use

This BAdI provides, for a specific SR variant, a range table that contains all premium reserve fund sections for which the plausibility with regard to identifiers for Annex R3/ or identifiers for Annex 9 R/9 (for master data migration only) is *not* to be checked.

Caution: This BAdI is relevant only for the migration of "old statutory reporting" (up to) to the changes in 3.

Regulatory Reporting Conversions

Germany

Important Notes for Migrating to Legal Changes

Use

With the entry into force of the new reporting circular on the investment of assets by insurance companies (R/) and on how the premium reserve fund list is to be compiled and maintained (R/), as well as the changed regulations of the German Asset Regulation (4), the *German Federal Financial Supervisory Authority (BaFin)* has changed the reporting requirements for insurance companies.

To enable insurance companies to meet these requirements, the functions of the statutory reporting applications have been modified.

Important

After importing the support package and relevant SAP Notes, you have to make further adjustments and migrate to the new legal requirements so that the lists that are now valid can be generated correctly. For detailed information, see the *Effects on Existing Data* section.

Changes in the product categories according to the regulation concerning the investment of restricted assets of insurance companies

The regulation, as it stands in 4, requests a reassignment of the asset types according to the catalog. To reassign the asset types, you can use the conversion report RISSR_ANLV4. For more information, refer to the *Effects on Existing Data* section.

You carry out the required assignments in Customizing under *Regulatory Reporting Settings for the Insurance Supervisory Authority (->) Settings for New Statutory Reporting Since 3 -> Regulatory Reporting Conversions -> Germany -> Conversion to Asset Regulation 4*. The assignments correspond to the conversions required.

Changes in Annexes and Statements

Annexes and PRF Lists

The following lists are obsolete, but the last version of these lists is still available in the system as a list or Smart Form:

- Annex
- Annex 3
- Annex 6
- Annex 8

The following annexes have been replaced with new annexes and are also available as forms suitable for submission. The annexes that are now obsolete are still available in the system as a list or Smart Form:

- Annex has been replaced by the *Shareholdings* annex.
- Annex 4 has been replaced by the *Fund* annex.
- Annex 9 has been replaced by the *Affiliated Companies* annex.
- Annex has been replaced by the *Mix* annex.
- Annex has been replaced by the *Diversification* annex.
- DV-Z has been replaced by VV-Z.

The following annexes have been adjusted to meet the new specifications with regard to content and the new naming conventions:

- Annex 4 is now the *Structured Products* annex.
- Annex is now the *ABS/CLN* annex.

Statements

- The new statement 63 (*Quarterly Report for Financial Innovations Within Capital Investments*) has been added to the lists and is also available as a form suitable for submission.
- The specifications for the content of statement 6 have been changed. The new version and obsolete version of the list are available.
- The specifications for the content of statement 6 have been changed. The new version and obsolete version of the list are available.

For the conversion of identifiers, adjustment of the value tables for NW6 and NW6, and for the *Mix* and *Fund* annexes, you can use report RISSR_R3_. For more information, refer to the *Effects on Existing Data* section.

New Statutory Reporting Additional Classifications

The statutory reporting additional classifications for a capital investment (ISSR_SPEC_ASSET and ISS_SPEC_ASSETB) have been enhanced according to the new statutory regulations. To depict the assets according to the new legal regulations in R/, you have to modify the assets with the new additional classifications and a key date that is after or on the validity date of the conversion (= date of master data migration to AnIV4).

Caution: To be able to depict the assets with a key date before or after the conversion of the additional classifications separately from each other, there are now various transactions available: - You maintain assets whose key date lies **before** the migration in transactions ISSR_SPEC_ASSETO and ISSR_SPEC_ASSETBO (in the menu under *Additional Classification for Capital Investment -> Old Legislation*).

- You maintain assets whose key date lies **after** the migration in transactions ISSR_SPEC_ASSET and ISSR_SPEC_ASSETB (in the menu under *Additional Classification for Capital Investment -> New Legislation*).

These transactions contain the statutory reporting additional classifications for the lists currently valid according to R/. Use these transaction to create the assets with the new key date (after/on the validity date of the migration, that is, migration of master data according to AnlV4). For more information, also refer to the application help in these transactions.

The necessary assignments and settings have been added to Customizing (under *Variant-Dependent Settings -> Statutory Reporting Additional Classifications*).

R/: Reassignment of the subsections to lists 3 and as well as terminology changes (German terms: *Deckungsstock -> Sicherungsvermögen (Deckungsstockverzeichnis -> Vermögensverzeichnis)*)

Circular R/, which outlines how the premium reserve fund list is to be compiled and maintained, changes the requirements set out in Circular R3/ (VA). This results in terminology changes (German only), which have already been applied in the relevant forms and in the most important system areas (where relevant and possible).

The circular also outlines changes to the assignment of subsections for premium reserve fund lists 3 and .

Caution:

These changes must only be taken into account in reporting as of January , 6. For

(key date 3), the position lists must still be submitted in accordance with Circular R3/. Do not carry out the required conversions for the premium reserve fund list until you have created the position lists for (see below).

To adjust the assignments and the texts in the value tables, you can use report RISSR_DVUA_.

Effects on Existing Data

To adjust your data to meet the new statutory regulations, you need to carry out the following activities **in the order specified:**

. Conversion of asset types

The conversion of the asset types according to AnlV 4 is used as a basis for the validity date for migration to the new statutory regulations. Only once you have carried out this conversion can you convert the identifiers in the master data table and adjust the SR additional classification of ISSR_SPEC_ASSET.

To convert the asset types, you can use the conversion report RISSR_ANLV4. The required assignment table can be found in Customizing for statutory reporting for the Insurance Supervisory Authority under *Regulatory Reporting Conversions -> Germany -> Conversion to Asset Regulation 4*.

1. Check the assignment tables for the conversion in the Customizing activity *Reassign Asset Types*.
2. Make sure that all of the requirements specified in the report documentation have been met.
3. Convert the asset types. To do this, start report RISSR_ANLV4 (transaction ISSR_ANLV_4).

. Reassignment and enhancement of statutory reporting additional classification

If you have migrated the master data, you need to assign the new additional classifications to the existing capital investments to be able to correctly depict the assets in statutory reporting. To do this, use

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transactions ISSR_SPEC_ASSET and ISSR_SPEC_ASSETB and assign the assets a key date that is on or after the migration date (= date of master data migration to AnLV4).

When doing so, pay particular attention to the assignments for the fund look-through principle (table TISSR_ANLART_DS). For more information, see the application help for these transactions.

Note:

The *Fund Composition Based on Row Structure of Annex* area has been removed from the dialog of the transactions specified since, after the migration, the relevant fund data is read from the entries in the *composition by location, asset type, liquidity, and hedge fund* area.

3. Conversion of identifiers and adjustment of value tables for statements NW6/NW6 and Mix and Fund annexes

To convert the identifiers for the statements and annexes, use report RISSR_R3_.

The required assignment tables can be found in Customizing for statutory reporting for the Insurance Supervisory Authority under *Regulatory Reporting Conversions -> Germany -> Conversion to R/*.

4. Check or maintain the assignment tables for the conversion in the Customizing activities in this area.
The activities to be carried out are listed in the documentation for the report and for the individual Customizing activities.
5. Make sure that all of the requirements specified in the report documentation have been met.
6. Convert the identifiers. To do this, start report RISSR_R3_ (transaction ISSR_R_).

4. Reassignment of subsections for lists VV3 and VV

To reassign the subsections of VV3 and VV, use report RISSR_DVUA_:

7. Make sure that all of the requirements specified in the report documentation have been met.
8. Start the report (transaction ISSR_SVUA_).

Caution: Do not run this report until you have created and submitted the position lists for (key date December 3,). According BaFin, the legal changes to the subsections of the premium reserve fund lists will apply only to statutory reporting for 6 (key date January , 6). In other words, the reassignment must apply after this date only.

Conversion to Asset Regulation 4

Reassign Asset Types

Use

This Customizing activity contains the assignment of previously valid asset types (according to German Asset Regulation in) to the product categories specified in the changes outlined in the Asset Regulation in 4.

This assignment is required so that you can correctly convert the asset types according to the new legal regulations (conversion report RISSR_ANLV4).

Standard settings

As a rule, the values specified here for statutory reporting are specified by legislature. For this reason, the standard system therefore contains specific Customizing settings that are evaluated during particular program flows.

For this reason, avoid changing the settings for the statutory reporting variants shipped in the standard system wherever possible. **SAP does not provide any support for errors that are caused by changes of this nature.**

Conversion to R/

Reassign Identifiers for NW6)X)

Use

In this Customizing activity, you specify for each **capital investment number** the assignment of the previously valid line IDs in area) (according to Circular R3/) to the new line IDs valid according to R/.

This assignment is required so that you can correctly convert the identifiers (line IDs) for capital investments according to the new legal regulations (conversion report RISSR_R3_).

If you have capital investments that fall into this area, you have to make these assignments yourself based on your requirements since the circular does not contain any details on converting these identifiers.

Note

If you want to make the assignment for each identifier (for example,)A)) and not for a specific capital investment number, do not make any settings here, and instead, change the assignment in the Customizing activity Reassign Identifiers for NW6.

Reassign Identifiers for NW6

Use

This Customizing activity contains the assignment of previously valid line IDs for statement 6 (according to Circular R3/) to the statement changed according to Circular R/ and the valid identifiers specified therein.

This assignment is required so that you can correctly convert the line IDs for capital investments according to the new legal regulations (conversion report RISSR_R3_).

Conversion for identifier .)x)

The conversions specified here are defined by legislature - with the exception of the identifiers for .): The circular does not contain any details on converting these identifiers. If you have capital investments that fall into this area, you have the following options to control the conversion:

- At *capital investment number* level
To do this, perform the Customizing activity *Reassign Identifiers for NW6)X)* and leave the assignment here unchanged.
- For a line ID, *independent of capital investment number*
To do this, perform the steps listed under *Activities* in this Customizing activity for one of the alternatives.

All other assignments are adjusted to the specifications of the circular and do not normally have to be changed.

Activities

You have the following options to control the assignment of the new identifiers in this Customizing activity:

Use the default standard assignment

Based on the specifications of the circular, a standard conversion for the)x) identifiers is defined in the system, which you can use.

If you want to use the standard conversion, remove the X from the *Conversion Table Exists* column, delete the name of the conversion table, and do not make any entries in the *New ID NW6* column.

The conversion report then checks where the issuer is located (exception = conversion)D) and converts the identifiers as follows:

<u>Id. Old</u>	<u>Location of Issuer</u>	<u>Id. New</u>
)A)	Germany)A)
)A)	Outside Germany)C)
)B)	Germany)A)
)B)	Outside Germany)C)
)C)	Germany)A)
)C)	Outside Germany)C)
)D)	not relevant (general conversion))B)
)E)	Germany)A)
)E)	Outside Germany)C)

Assignment using conversion table TISSR_NW6_UMS

Here, you can define the conversion for all .X) identifiers in the table specified:

1. Enter the assignments in table TISSR_NM6_UMS.
2. In this Customizing activity, make sure that X is entered in the *Conversion Table Exists* column for the identifiers assigned in the table and that the table name is entered correctly.

Direct assignment in the activity

3. Assign the new identifiers (*New ID NW6* column) to the identifiers .)A), .)B) , .)C), and .)D).
4. Delete the selection (X) in the *Conversion Table Exists* column.
5. Delete the table name TISSR_NW6_UMS.

Caution:

Table TISSR_NM6_UMS is shipped empty. If you specify this table for an identifier but have not made any assignments in this table, this identifier is not converted by report RISSR_R3_.

Reassign Identifiers for NW6

Use

This Customizing activity contains the assignment of previously valid line IDs for statement 6 (according to Circular R3/) to the statement changed by Circular R/ and the corresponding valid identifiers.

This assignment is required so that you can correctly convert the line IDs for capital investments according to the new legal regulations (conversion report RISSR_R3_).

Standard settings

As a rule, the values specified here for statutory reporting are specified by legislature. For this reason, the standard system therefore contains specific Customizing settings that are evaluated during particular program flows.

For this reason, avoid changing the settings for the statutory reporting variants shipped in the standard system wherever possible. **SAP does not provide any support for errors that are caused by changes of this nature.**

Reassign Identifiers for Annex / Mix

Use

This Customizing activity contains the assignment of the previously valid line IDs for Annex (according to Circular R3/) to the identifiers valid according to the *Mix* Annex of Circular R/ .

This assignment is required so that you can correctly convert the line IDs for capital investments according to the new legal regulations (conversion report RISSR_R3_).

Standard settings

As a rule, the values specified here for statutory reporting are specified by legislature. For this reason, the standard system therefore contains specific Customizing settings that are evaluated during particular program flows.

For this reason, avoid changing the settings for the statutory reporting variants shipped in the standard system wherever possible. **SAP does not provide any support for errors that are caused by changes of this nature.**

Variant-Dependent Settings

General Settings

Ledger Position Generation for SAP Insurance Statutory Reporting

After you have made the necessary Customizing settings for the migration and migrated positions and flows to the SR feeder database (see *Notes on Migrating Positions/Flows*), you need to create ledger positions and SR flows to be able to create the relevant statutory lists.

Statutory reporting flows contain all of the data that statutory reporting uses as a basis for generating lists (together with the master data read for creating these lists and other feeder system information).

Statutory Reporting Ledger

The system manages the ledger flows and positions in the FISL ledger tables of table group ISSRFLDE. Table ISSRFLDDEA contains the line items and table ISSTRFLDET is the totals table. With the table group, SAP AG delivers standard ledgers specific to statutory reporting with names that lie outside the customer namespace: Ledger 3I = position ledger, 3J = revenue ledger, 3F = receivable ledger

Necessary Customizing Settings

Before you can create SR ledger positions and transfer flows, you must have carried out the following activities:

Activate Statutory Reporting

Using transaction ISSR_MAIN (*Regulatory Reporting Settings for the Insurance Supervisory Authority -> Activate Statutory Reporting*), you activate statutory reporting for all company codes.

The three activities listed there must be carried out (their status must be green). In this process, FISL is regenerated. For this reason, take into account the warning message in the transaction.

General Settings

Under *Variant-Dependent Settings -> General Settings*, you will find the relevant activities for generating ledger positions and ledger flows.

You should check or carry out the following activities: (Observe the notes in the corresponding IMG documentation.)

- **Create Fiscal Year Variant**

The system automatically creates a fiscal year variant with 366 days under the name *SR*; you can name the FY variant freely.

- **Define Number Range Object DOCNR**

Create a number range interval (for example, with numbers to 9999999999). The number taken here is used by the system for the document number (DOCNR field) in the FISL line item table ISSRFLDEA. For subsequent postings that contain errors or have been deleted, you can reset the number assignment manually.

- **Field Control Settings for Statutory Reporting Variant**

Using transaction **ISSR_MAIN_3C** (Define Statutory Reporting Variant), you specify which fields the system transfers from tables ISSRPREFLOW (feeder database) and ISSR_RPI_MFT (SR master data such as stock, line of business, PRF, and statement identifiers) to which fields of the ledger tables ISSRFLDEA and ISSRFLDET. SAP AG delivers the variant *DE-V* in sample Customizing settings. Under *Define Line Item Table (Receiver Table)*, you also need to assign the number range interval you defined. Also check whether the predefined settings are complete (see Customizing documentation).

- **Define SR Flow Types**

The settings in this Customizing activity are included in the sample Customizing settings. You only need to make changes or amendments if you have changed the definition of SR FTPs and their assignment to the feeder system flow types (*Customizing activity Define and Assign Flows*) # for example, you have defined your own flow types. In this case, you also need to change the assignment between the SR flow types and the flow type part. FTPs not assigned are not transferred to the SR ledger.

- **Activate Statutory Reporting for Company Code**

In this Customizing activity, you assign the statutory reporting variant (DE-V for Germany) to the company code and activate statutory reporting at company code level using the *Activate Statutory Reporting* indicator. You then assign the defined SR valuation area (OP) to the company code. The system transfers only assigned valuation areas to the SR ledger.

- **Assign Ledger to Company Code**

Here you assign ledgers 3I and 3J only (3K is not relevant), together with the fiscal year variant you defined, to the company code. The remaining settings are for your information only. The *CrryFrwdYear* field is set automatically by the balance carryforward report. Manual changes are required in exceptional cases only (for example, after the entire ledger position has been deleted).

Note: You require the Customizing activities in the *Periodic Tasks* area not to generate/subsequently post the ledger flows but to make the default settings for the balance carryforward report and to start this report.

Generate and Edit SR Ledger Flows

To generate ledger flows, the system summarizes the data from the feeder database (table ISSRPREFLOW), enriches the data records with the relevant statutory reporting master data (table ISSR_RPI_MFT), and fills the relevant ledger tables.

You can generate ledger flows in the following ways:

- Using the **online posting**, you copy the flow records automatically from the feeder system (or the accounting interface) to the statutory reporting ledger. For this purpose, the system generates the corresponding statutory reporting ledger flow for every relevant posting in the feeder system. If you have activated statutory reporting for all systems, online postings are activated (activity *Activate Statutory Reporting (Cross-System)*, transaction ISSR_MAIN). The system saves the flows from the accounting interface initially to the SR feeder database and links them to an SR master data record (if one exists). You can deactivate online posting again in this activity.

- With the **subsequent posting**, you generate statutory reporting ledger flows if you have already imported the feeder system flows to the feeder database using the import reports (see Notes on Migrating Positions/Flows).
You start the subsequent posting using transaction **ISSR_NB** (Generate Flows). To optimize the amount of data and thus optimize performance, limit the selection by specifying at least a company code, ledger type (B), and capital investment type. For more information, see the documentation for report RISSR_NABU.
- With other functions for identifier changes (asset category transfer posting) and after a business partner change.

Tools - Other Functions in Menu

1. **Deleting Ledger Flows**

In the event of Customizing errors, transfer errors, or other errors, you can delete the ledger flows from the ledger table using the Delete Flows application (transaction **ISSR_NB**). Note that although the deletion log displays only records of the totals table `ISSRFLDET`, the system also deletes records from the line item table.

2. **Position Display/Check**

You can display and check transferred flows and positions using transactions **GD3** (FI-SL: Local Actual Document Display), **ISSR_GD** (Select FI-SL Line Items), and **ISSR_GD3** (Totals Record Display).

3. **Data Organization in the Statutory Reporting Ledger**

To organize data, you can currently use the two Customizing tools for balance carryforward and currency translation, which are known functions in FISL. You can find these functions under the Customizing node *General Settings -> Periodic Tasks*.

The currency translation is only relevant when a local currency changeover is to be carried out at company code level. Since this is required only in rare cases, we refer you to the FISL documentation for currency translation.

In contrast, the balance carryforward is much more important. To be able to create the balance carryforward (see Create Balance Carryforward for Ledger, transaction **ISSR_MAIN_GVTR**), you first need to make the field assignments (transaction **ISSR_MAIN_GVTR_FUDEF**). The transaction automatically creates an *ISSR* field assignment in the FISL Customizing tables and assigns it to the corresponding ledgers (3I and 3J). You can control this using transaction **ISSR_MAIN_GVTR_FU** (Customizing activity Assign Field Movement for Balance Carryforward).

Create Fiscal Year Variant

Use

In this Customizing activity, you create a fiscal year variant.

Activities

The system automatically proposes the fiscal year variant with the name *SR* and 366 periods.

If a variant already exists under the name *SR*, enter a freely definable name.

You later assign the fiscal year variant along with the ledger to a company code (Customizing activity *Activate Statutory Reporting for Company Code*).

Define Number Range Object DOCNR

Use

In this Customizing activity, you define the number range object `ISSR_DOKNR` using a number range interval.

The number taken here is used by the system for the document number (DOCNR field) in the FISL journal entry table `ISSRFLDEA`.

You must define the number range object to ensure that the system can update the statutory reporting positions in the ledger. If a number range object does not exist in the system, update terminations may occur.

Activities

Create a number range interval (for example, with numbers to 999999999).

While defining the number range object, assign it to the SR variant.

For subsequent postings that contain errors or have been deleted, you can reset the number assignment manually.

Define Statutory Reporting Variant

Use

In this Customizing activity, you define the SR variant and the settings dependent on this variant.

The statutory reporting variant controls, for example, which fields of the feeder database (`ISSR_PREFLOW`) and master data table (`ISSR_RPI__MFT`) are transferred to the line item table and totals table of the ledger (field movement).

Standard settings

Some variants (such as DE-V for German Statutory Reporting for Insurance Supervisory Authority) are already shipped with the standard Customizing settings.

As a rule, you should change the predefined values **in exceptional cases only**.

For statutory reporting variant DE-V, check whether the following settings exist and are correct:

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- Under *Display Sender Tables*, the tables ISSRPREFLOW and ISSR_RPI_MFT should be entered.
- The user exit variant DE-V should exist and be assigned to SR variant DE-V.

Activities

For the statutory reporting variant DE-V, you only need to complete the entries under *Define Line Item Table (Receiver Table)* and check the other entries.

Create own variant

On the detail screen of the Customizing activity **Define Statutory Reporting Variant**, make the following settings:

- General Details
- Country
 - Here you specify the country for which statutory reporting for the Insurance Supervisory Authority is to be generated.
- Region
 - If, within a state, multiple regulations exist at regional level, you can encode these here differently.
- Transfer
 - These settings are only relevant to the transfer of the premium reserve fund (asset category transfer posting).
- Default Valuation Area
 - Here you enter the default value for the valuation area that the system automatically specifies for the asset category transfer posting in the application. You can later overwrite this value in the asset category transfer posting.
- Partial Transfer
 - In the securities area, you can transfer partial positions using a securities account transfer. The transfer of partial positions is currently not possible in the real estate area.
- Position Management
 - Here you make certain technical settings for position management.
- Table Group
 - The table group notionally summarizes the line item table and totals table at SR variant level.
- Segment
 - At SR variant level, you choose whether reporting is to take place based on debit positions (DEBIT) or at incoming payment level (IP).

In the detail node for the subpoint **Define SR Position Table Group**, you assign the following objects to the table group at SR variant level:

- FI-SL line item table (receiver table)
- FI-SL totals table (totals table)
- Number range object for line item table
- Interval for number range object
- Output structure for line item table
- Description of output structure

Under **Display Sender Tables**, you specify from which tables the SR-variant-dependent line item table is created during the migration. You later define, within a custom-defined user exit variant, rules for the field movement from the sender tables to the line item table, including any special routines.

Under **Define User Exit Variant (Group)**, you define your own field movement rules with the associated special routines for migration. For this purpose, you define your own user exit variant, assign it to the SR variant, and define (for the application area category *Customer*) an exit program name with application area *MIG* (you create the program name beforehand using transaction **SE38, ABAP Editor: Initial Screen**).

Under *Assignment of Exit Programs*, you specify which exit program is called for the area *Define Field Movement for User Exit Variant*.

Under **Define Field Movement for User Exit Variant**, you specify from which tables and table fields (S.Tab, S. Field) and in which sequence the FI-SL line item table is to be created (R. Table, R. Field). You can control the field movement using custom user exits. These user exits are form routines in the exit program that you have defined in this Customizing activity.

Define SR Flow Types

Use

In this Customizing activity, you define the SR update types (flow types) and the flow types for the asset category transfer posting and their assignment to the SR flow type part (FTP).

Although the system does not require the very detailed FTPs for the chronologically subordinated evaluation reports, the grouping by SR flow type enables the formation of totals in the SR position table.

Requirements

The settings in this Customizing activity are included in the sample Customizing settings. You only need to make changes or amendments if you have changed the definition of SR FTPs and their assignment to the feeder system flow types (*Customizing activity Define and Assign Flows*) # for example, you have defined your own flow type parts. In this case, you also need to change the assignment between the SR flow types and the flow type part.

FTPs not assigned are not transferred to the SR ledger.

Activate Statutory Reporting for Company Code

Use

In this Customizing activity, you activate statutory reporting for a specific company code.

In this Customizing activity, you assign the required statutory reporting variant (DE-V for

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Germany) to a company code and activate statutory reporting at company code level using the *Activate Statutory Reporting* indicator. You then assign the defined SR valuation area (OP) to the company code. The system transfers only assigned valuation areas to the SR ledger.

Activities

To activate statutory reporting, select the *Statutory Reporting Active* checkbox.

Assign at least one valuation area.

Define the ID assignment.

Assign Ledger to Company Code

Use

In this Customizing activity, you assign an FISL ledger to a company code and fiscal year variant. You then assign the FISL ledger to an SR ledger (ledger type, for example: B = position ; E = revenue).

In this Customizing activity, you can also edit FI-SL ledger versions, but we recommend that you only ever do this with extreme caution or not at all.

Caution:

Note that you must not change the *CrryFrwdYear* field manually; the system fills this field automatically in the Customizing activity *Create Balance Carryforward for Ledger*. Only change this field manually if the entire contents of the SR table group ISSRFLDE has been deleted and the carryforwards are to be calculated again afterwards.

Requirements

You have defined a fiscal year variant.

Activities

You only need to make the ledger assignment (3I or 3J; 3K is not relevant) and assign the fiscal year variant to the company code.

The other areas merely provide you with information.

Define Settings for Valuations

Use

In this Customizing activity, you can assign a security price type and an exchange rate category to a combination of statutory reporting variant, company code, and valuation area and valuation class of the *Transaction Manager (TRM-TM)*, for a specific key date.

This enables the system to **value the securities positions at the level of class securities account partial position** when generating lists in which time values of securities asset positions have to be reported.

If the system **cannot** read an assignment from this Customizing activity, the time value is determined in statutory reporting for the securities area at class position level. In this case, the exchange rates specified at company code level are used for the valuation (Customizing activity Activate Statutory Reporting for Company Code).

Background

In the *Transaction Manager (TRM-TM)*, securities purchased are assigned to the general valuation class at securities account level. The Customizing activity Define and Assign Valuation Classes in the Transaction Manager is used to assign this general valuation class to a TRM-TM valuation class and thus to a TRM-TM valuation area.

When lists are output in statutory reporting, the system reads the entries made in that activity when determining the time value.

Time value determination based on valuation area/valuation class

If the system can read assignments from this Customizing activity (see *Requirements* section), it determines the time values as follows:

1. Each class securities account position is split into partial positions based on the general valuation class (defined in TRM-TM) assigned at the point of purchase and its assignment to the TRM-TM valuation class for each TRM-TM valuation area.
2. The partial positions are then valued based on the entries in this Customizing activity.
3. When the time values are determined for one partial position, those selected entries are taken into account for which the key date is **on or before** the key date selected for the list output. Of these entries, that entry for which the key date lies closest to the key date selected for the list output is used.
The entries are selected based on the statutory reporting variant, company code, and TRM-TM valuation area.

Requirements

When the list is output, the system can determine the time values at valuation area/valuation class level only if the following conditions have been met:

- The security price types defined here must be defined and entered in the *Transaction Manager* at class/exchange level.
You can make the assignment, for example, using the function *Enter Security Prices* (in the *Transaction Manager* menu under *Securities -> Environment -> Market Data-> Manual Market Data Entry*).
- The exchange rate categories defined here must exist and be defined in the system. You make these settings as global settings in the Implementation Guide under *SAP NetWeaver -> General Settings -> Currencies -> Enter Exchange Rates*.
- For the product category, an SR valuation area is assigned to the corresponding TRM-TM valuation area in statutory reporting (Customizing activity Define and Assign Valuation Area).
- In this Customizing activity, a suitable entry exists for a combination of statutory reporting variant, company code, TRM-TM valuation area, and TRM-TM valuation class.
- The **key date** of a suitable entry (combination of statutory reporting variant, company code, TRM-TM valuation area, and TRM-TM valuation class) is **on or before** the key date selected for the list output.

Periodic Processing

Balance Carryforward

Automatically Create and Assign Field Assignment ISSR

Use

In this Customizing activity, you call report `RISSR_FELDUEBERTRAGUNG_BC_DEF`, which creates the field assignment for the balance carryforward report.

Based on the field assignment created automatically, the system sets the position level (summarized, without daybook numbers and flow types). The report also assigns the field assignment to the ledgers 3I and 3J.

Assign Field Movement for Balance Carryforward

Use

In this Customizing activity, you assign the field movement to the corresponding SR ledger.

You can also let the system create and assign the field movement automatically.

Maintain Retained Earnings Accounts

Use

In this Customizing activity, you define the account to which the revenues (in SR ledger 3J) are totaled for the balance carryforward.

Create Balance Carryforward for Ledger

Use

In this Customizing activity, you call report `SAPFGVTR` to fill the balance carryforward values in the FI-SL totals table (those fields that end in `...VTR`, such as `TSLVTR`).

To ensure optimal performance when creating lists in insurance statutory reporting, we recommend that you run the report once a year (for the existing standard ledgers, such as 3 I and 3 J).

Requirements

Before starting the report, make sure that the field movement for the balance carryforward has been created and is assigned to the ledgers; if this is not the case, the system generates too many carryforward records.

Make sure that you create a field movement without daybook number and `RFLOWTYPE` (see *Maintain Field Movement*) and assign this field movement to the corresponding ledgers using the Customizing activity *Assign Field Movement for Balance Carryforward*. You can create/edit the field assignment manually in Customizing for FI-SL or you can use the Customizing activity *Automatically Create and Assign Field Assignment ISSR* to have the system automatically create the field movement and assign it to the ledgers.

For field assignments that you create/change yourself, it is very important that the *Daybook Number* and *RFLOWTYPE* fields lead to a carryforward position for each daybook number/flow type when their contents is transferred.

For ledger 3J (revenues), you have also created the revenue account to which the revenue flows are to be transferred (see *Maintain Retained Earnings Accounts*).

Currency Translation

Version Maintenance

Use

In this Customizing activity, you edit the versions for the currency conversion.

The settings are required for a local currency changeover only and are otherwise not relevant for statutory reporting.

Define Translation Method

Use

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In this Customizing activity, you define a translation method. This is an FISL function that has been tailored to SR requirements. The settings are required for a local currency changeover only and are otherwise not relevant for statutory reporting.

Activities

Double-clicking the relevant table row takes you to the details screen.

Assign Translation Method

Use

In this Customizing activity, you assign the translation method, company code, and fiscal year to one another. This assignment is an FISL function that has been tailored to SR requirements. The settings are required for a local currency changeover only and are otherwise not relevant for statutory reporting.

Perform Currency Translation

Use

In this Customizing activity, you carry out the currency translation. This is an FISL function that has been tailored to SR requirements. The settings are required for a local currency changeover only and are otherwise not relevant for statutory reporting.

Characteristics and Indicators

Define Insurance Line of Business

Use

In this Customizing activity, you define the insurance lines of business and assign an investment of assets to these insurance lines of business.

Asset Categories

Define Asset Categories

Use

In this Customizing activity, you can define the types of assets (asset categories) that you want to show in reports for an SR variant. You later assign these asset categories to asset indicators.

Caution

As a rule, the categories to be shown in reporting (ID and long description) are specified by legislature. For this reason, the standard system therefore contains specific Customizing settings that are evaluated during particular program flows.

For this reason, do not change the settings for the statutory reporting variants shipped in the standard system. **SAP does not provide any support for errors that are caused by changes of this nature.**

Requirements

You have defined a statutory reporting variant.

Standard settings

The asset categories are already defined for the standard SR variants included in the standard SAP system.

Example

In statutory reporting for the Insurance Supervisory Authority in Germany (statutory reporting variant DE-V), a distinction is made between the following large asset categories:

P - Premium reserve fund

R - Restricted assets

O - Other invested assets

The premium reserve fund and other invested assets belong to the restricted assets.

For subsidiaries of foreign insurance companies, there can also be other asset categories in the premium reserve fund.

Define and Assign Asset Indicators

Use

In this Customizing activity, you define asset indicators for an SR variant and assign these indicators to an asset category.

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If you want to include assets from the real estate area in the statutory reporting lists, you also need to assign depreciation areas and charts of depreciation from asset accounting (FI-AA) to the asset indicators.

Requirements

You must have made the following settings in Customizing:

- You have defined asset categories For the real estate area:
- You have defined SR valuation areas
- You have created FI-AA charts of depreciation
- You have defined FI-AA depreciation areas

Standard settings

In the standard system, the asset indicators for the shipped statutory reporting variants are already defined and assigned to the corresponding statutorily defined asset categories.

Activities

- Under *Define Relationship to Asset Category*, you assign an asset category to each asset indicator and specify whether this asset belongs to the restricted assets.

Note for Statutory Reporting (Germany)

Only if you select the *Restricted Assets* indicator does the system carry out a validation check with regard to the identifiers for the *Mix (R/)* annex when master data is migrated and identifiers are changed.

- Under *Assign Asset Ind. <-> Depreciation Area FI-AA*, you assign SR valuation areas and FI-AA charts of depreciation and depreciation areas to the asset indicator.
You must make these settings if you are working with assets from the real estate area in statutory reporting.

Example

For the statutory reporting variant DE-V (Statutory Reporting for Insurance Supervisory Authority, Germany), the standard asset indicators are defined as follows:

<u>Stock Indicator</u>	<u>Stock</u>	<u>Restricted Assets?</u>
1	Premium reserve fund (P)	X
2	Other restricted assets (R)	X
3	Other invested assets (O)	

Define Fiscal Requirements

Use

In this Customizing activity, you define the fiscal asset indicators and assign an investment of assets to these indicators as a final step.

Define Asset Type According to Catalog

Use

In this Customizing activity, you define the asset type in accordance with the German Asset Regulation (AnlV).

You also assign SR product categories to the asset types.

Define Lists and Subsections

Use

In this Customizing activity, you can make the following settings:

- You define premium reserve fund lists for the premium reserve fund and assign the product categories valid for the premium reserve fund section.
In the subdialog *Define Subsection for List*, you define the subsections that belong to the respective premium reserve fund section.
- In this subdialog, you assign the section/subsection combinations a product category that is valid for this combination only.
In the subdialog *Exclude Field Check*, you enter a premium reserve fund section to define for each premium reserve fund list, the section for which the validation check (for id. Annex R/9), conversion (to ident. Annex R3/), and application (ident. Annex R3/) are to be suppressed during master data migration.
- In the subdialog, you also specify for which premium reserve fund sections the validation check for the identifiers of Annex R3/ is to be suppressed during the asset category transfer posting. The validation check (with regard to converting/applying identifiers) is then also suppressed for all subsections that belong to the specified premium reserve fund section.

Activate Repayment List for Premium Reserve Fund Lists

Use

In this Customizing activity, you define whether you want to keep a repayment list for premium reserve fund section 3 of the BaFin premium reserve fund list (registered bonds, notes receivables, and loans).

When a repayment list is kept, the repayments contained in the repayment list are only still shown on the inflow and outflow lists as a summarized adjustment rate for each month.

Notes:

- The option granted by the legislature for VV 3 can only be exercised at premium reserve fund section level and not at subsection level.

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- For VV (mortgages), you must always keep a repayment list. This is already taken into account by the program, which means that you do not need to make any settings in this activity for section .
- The special statutory regulation stipulating that final repayments and remaining lot repayments over , EUR have to appear as a normal outflow rate in the inflow and outflow lists and must not appear in the repayment list is already taken into account by the program. The system identifies final repayments based on the repayment type in the condition header of the loan, since this governs whether the loan is a final loan as such. The actual repayment run is not decisive in this case.

Statements

NW - Define Composition of Capital Investments

Use

In this Customizing activity, you define the identifiers for statement and assign them to the relevant product.

NW - Define Values for Of-Which Indicators

Use

In this Customizing activity, you specify the line IDs for NW, line IDs for NW, and asset types that form the totals rows and of-which indicators for statement NW; in other words, you specify the line combinations that result in the individual totals rows. The values of the NW line combinations correspond to the line ID defined by the BaFin.

In addition, you use this table to control the characteristic combinations and values that form the of-which indicators in NW. The following characteristic combinations are possible:

- Source line ID from statement NW
- Line ID from statement NW
- Asset type

To be assigned a unique key from the Customizing entries (table `TISSR_KENNUNG`), the entries required for a target line ID (totals row, of-which indicator) are numbered sequentially (Number field).

Standard settings

The required settings are shipped with the standard SAP system.

NW6 - Development of Capital Investments per Quarter

Use

In this Customizing activity, you define the identifiers for statement 6 and assign them to the relevant product.

NW - Development of Capital Investments per Year

Use

In this Customizing activity, you define the identifiers for statement and assign them to the relevant product.

NW - Define Revenues and Expenses for Capital Investments

Use

In this Customizing activity, you define the identifiers for statement and assign them to the relevant product.

NW6 - Define Composition of Capital Investments

Use

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In this Customizing activity, you define the identifiers for statement 6 and assign them to the relevant asset type in accordance with the German Asset Regulation (AnlV).

Those identifiers for statement NW6 to which no asset type is assigned in accordance with AnlV are used only for printing the line text in the list. You also cannot maintain these identifiers on the statutory reporting screen.

NW6 - Define Book and Time Values for Capital Investments

Use

In this Customizing activity, you define the identifiers for statement 6 and assign them to the relevant asset type in accordance with the German Asset Regulation (AnlV).

Those identifiers for statement NW6 to which no asset type is assigned in accordance with AnlV are used only for printing the line text in the list. These identifiers cannot be maintained on the statutory reporting screen.

Value of Capital Investments: Define Fixed Assets/Current Assets Indicator

Use

In this Customizing activity, you define the additional classification for the value of capital investments for a specific SR variant.

Define Identifiers for 'Notifications for Acquisition of Assets'

Use

In this Customizing activity, you define the identifiers for notification on the acquisition of assets (Annex 3 R3/) or you can adjust the identifiers according to specific statutory requirements.

Reports

Define Identifiers for Inflows/Outflows for Special Invested Assets

Use

In this Customizing activity, you define the identifiers for the report on inflows/outflows for special invested assets (Annex 4 R3/).

Portfolio of Assets

Define Collateral Types for Borrower's Note Loans

Use

In this Customizing activity, you define the collateral identifier in accordance with Circular R3/, Annex 6.

Opening Clause

Use

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In this Customizing activity, you define the Annex 8 identifier and assign it to a product category.

Notional Allocation for Opening Clause

Use

In this Customizing activity, you define the notional allocation for the opening clause and assign it to a product category.

Define Investments in Restricted Assets Acc. to R/

Use

In this Customizing activity, you edit the line IDs for the *Mix* Annex in accordance with Circular R/, including the long and short texts.

You also define in which of the four possible fields in the SR master data table `ISSR_RPI_MFT` the value is saved.

All entries that have initial values in the SR FG Fld field are used only to print text in the annex. These entries therefore cannot be changed in the following applications:

- In SR master data processing on the *Circular* tab page
- In the *Change Identifiers/Transfer Posting* application, in the *Single Contract: Entry of New SR Identifiers* view

BAdI: Select Asset Indicator

Use

This BAdI provides, on the basis of the SR variant, a range table that contains, depending on the calling method, all asset indicators that are assigned to the restricted assets, or all indicators that are assigned to a specific asset category (S, V, or R).

Sample

Sample BerVersV

Define and Assign Groups

Use

In this Customizing activity, you define the groupings in sample according to BerVersV (Regulation on Reporting by Insurance Undertakings to the Federal Financial Supervisory Authority) and assign these groupings to a legal entity.

In sample according to BerVersV, you report all shares in affiliated companies as well as shareholdings in which an insurance company has invested. When doing so, you subdivide the capital investments according to affiliated companies and shareholdings. To enable the system to identify this subdivision correctly, you have to specify the corresponding grouping for the central business partner in the company code-dependent reporting data under Company Relationship.

The shareholdings are further divided into shareholdings in companies limited by shares and shareholdings in partnerships. Within this subdivision, the affected capital investments have to be grouped further into *insurance companies* and *other companies*, as specified by the BaFin.

To be able to distinguish shareholdings according to companies limited by shares and partnerships as well as make the further subdivision into insurance companies and other companies, you define the following groupings in this Customizing activity, which you can then assign in the identification data for the central business partner in the Legal Entity field.

- Companies limited by shares - insurance companies
- Companies limited by shares - other companies
- Partnerships - insurance companies
- Partnerships - other companies

Activities

Define the groupings in accordance with sample BerVersV; assign these groupings to the legal entities maintained for the central business partner.

Example

For the central business partner, the legal entity "**Private Law Bank**" is maintained in the identification data and the value "**Shareholding**" has been entered in the company-code-dependent reporting data in the field for the company relationship. If, in this Customizing activity, you assign the legal entity to the entry "**companies limited by shares - other companies**", all capital investments that an insurance company has with this partner are reported under "**Shareholdings in co. limited by shares - other companies**".

Statutory Reporting Additional Classifications

General Contract Data

Rating Classification for BaFin

Use

Maintain table TISSR_RATING_BF Rating Classification of Fund (BaFin).

Define Credit Rating Groupings

Use

In this Customizing activity, you define credit rating groupings. You define this data for a specific statutory reporting variant.

Make the following settings for each credit rating grouping:

- Statutory reporting variant
- Key
- Short text
- Long description

You require credit rating groupings, for example, for the following:

- To enter the additional classifications for capital investments (using transaction ISSR_SPEC_ASSET)
- In the Fund Annex
- In statement 6 for position (listed bonds)

Define Index Group

Use

In this Customizing activity, you define index groupings. You define this data for a specific statutory reporting variant.

Make the following settings for each index grouping:

- Statutory reporting variant
- Key of index grouping
- Short description of index grouping - Long description of index grouping

You require index groupings, for example, to enter the additional classifications for capital investments.

Define Categories According to Investment Act

Use

In this Customizing activity, you define the fund categories in accordance with the German Investment Act (InvG). You define this data for a specific statutory reporting variant.

Make the following settings for each category:

- Statutory reporting variant
- Key of category
- Short text of category
- Long text of category

Define Types of Exit Fees

Use

In this Customizing activity, you can define the types of exit fees. You define this data for a specific statutory reporting variant.

Make the following settings for each type:

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- Statutory reporting variant
- Key of type
- Short text of type
- Long text of type

You require the exit fee type to specify the exit fee history for the additional classifications of the capital investment.

Define Reference Base for Specifying Exit Fees in Percent

Use

In this Customizing activity, you define the possible reference bases for entering exit fees in percent.

For additional classifications for capital investments, you can enter the exit fee value either as an absolute amount or as a percentage in the exit fee history. If you specify the exit fee as a percentage, you always have to specify a reference base for the percentage. You define the possible reference values in this Customizing activity.

Make the following settings for each reference base:

- Statutory reporting variant
- Key of reference base
- Short text of reference base
- Long text of reference base

Define Structure for ABS/CLN Products

Use

In this Customizing activity, you define the types of structured product. You define this data for a specific statutory reporting variant.

Make the following settings for each type of structured product:

- Statutory reporting variant

- Key for type of structured product
- Short text for type of structured product
- Long text for type of structured product

Define Types of Collateral Pools

Use

In this Customizing activity, you define the types of collateral pools.

Make the following settings for each type of collateral pool:

- Key
- Short Text
- Long Description

You require the type of collateral pool, for example, to specify the collateral pool history for the additional classifications of the capital investment (using transaction `ISSR_SPEC_ASSET`).

Define Rating Agencies

Use

In this Customizing activity, you define the names of rating agencies. Since there are no BaFin naming conventions for this, you can define the names of rating agencies freely. You define this data for a specific statutory reporting variant.

Make the following settings for each rating agency:

- Statutory reporting variant
- Key of rating agency
- Short text of rating agency - Long text of rating agency

You require the rating agency, for example, for the following:

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- In the Fund Annex for column : *Fund Rating and Rating Agency*
- To specify the rating history for additional classifications for capital investments

Activities

Example

Define Rating Classification

Use

In this Customizing activity, you define the rating classifications. You define this data for a specific statutory reporting variant.

Make the following settings for each rating classification:

- Statutory reporting variant
- Key of classification
- Short text of classification - Long text of classification

You require rating classifications, for example, for the following:

- In the Fund Annex
- To specify the rating history for additional classifications for capital investments

Define Types for Structured Product

Use

In this Customizing activity, you define the types of structured products. You define this data for a specific statutory reporting variant.

Make the following settings for each type of structured product:

- Statutory reporting variant
- Key of type
- Short text of type
- Long text of type

Standard settings

As a rule, the values specified here for statutory reporting are specified by legislature. For this reason, the standard system therefore contains specific Customizing settings that are evaluated during particular program flows.

For this reason, avoid changing the settings for the statutory reporting variants shipped in the standard system wherever possible. **SAP does not provide any support for errors that are caused by changes of this nature.**

Fund and Transparency Data

Define Fund Benchmark

Use

In this Customizing activity, you define fund benchmarks. You define this data for a specific statutory reporting variant.

Make the following settings for each fund benchmark:

Statutory reporting variant

- Key of fund benchmark
- Short description of fund benchmark - Long description of fund benchmark

You require fund benchmarks, for example, for the following:

- Fund Annex
- To enter the additional classifications for the capital investment (using transaction ISSR_SPEC_ASSET).

Define Termination and Return Periods

Use

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In this Customizing activity, you define the periods for the termination and return of fund shares. You define this data for a specific statutory reporting variant.

Make the following settings for each period:

- Statutory reporting variant
- Key of period
- Short text of period - Long text of period
- Assign the period to a statutory reporting product category. In the application, you can assign the periods defined here to the capital investments of this statutory reporting product category.

Example

- Each Trading Day
- Quarterly
- Monthly
- Yearly

Define Types of Commodity Risk

Use

In this Customizing activity, you define the types of commodity risk in the fund. You define this data for a specific statutory reporting variant.

Make the following settings for each type of commodity risk:

- Statutory reporting variant
- Key for type of commodity risk
- Short text for type of commodity risk - Long text for type of commodity risk **Example**
- Agricultural
- Gas
- Metal
- Oil

Look-Through Data

Define Quota Types for Fund Look-Through Principle

Use

In this Customizing activity, you define the quota types for the fund look-through principle. You define this data for a specific statutory reporting variant.

A quota type defined here corresponds to a line in the *Fund* annex. For example, when entering the quota type for line in the *Fund* annex, you enter the key as the quota type and a corresponding description ("Share of Listed Stocks and Partic. in EEA Market Acc. to Par. () AnIV").

Make the following settings for each quota type:

- Statutory reporting variant
- Key of quota type
- Specify whether the line in the *Fund* annex is an of-which item
- Short text of quota type
- Long text of quota type

Define Attributable Percentage Rates for Quota Types

Use

In this Customizing activity, you define the attributable percentage rates for quota types (fund look-through principle) that you have defined in the Customizing activity Define Quota Types for Fund Look-Through Principle.

You define the attributable percentage rates for a specific statutory reporting variant. You also need to specify whether the fund is transparent or non-transparent.

Make the following settings for each attributable percentage rate:

- Statutory reporting variant
- Transparent Fund indicator
- Statutory reporting asset type in which the quota type is used
- You can (optionally) define different percentage rates for each quota type and asset type for a specific location of issuer.
- Specify whether the user is allowed to change the quota (for quota type and asset type combination) manually in the application
- Enter the percentage that the system is to use to calculate the quota (for quota type and asset type combination) in the fund look-through principle.

Requirements

You have carried out the Customizing activity *Define Quota Types for Fund Look-Through Principle*.

Define Security Types

Use

In this Customizing activity, you define security types.

You require security types in NW6 (Composition of Capital Investments) to break down item (Listed Bonds) according to the criteria defined by the BaFin (see items) a) to d)). You also require these values for the fund look through in Annex 4 for R3/ to split the fund assets according to the following groupings defined by the BaFin.

- Public bonds, bonds from supranational or similar institutions
- Special cover bonds with force of law
- Corporate bonds
- Other bonds from banks

Standard settings

The credit rating groupings defined by the BaFin are shipped with the standard SAP system.

Define Rating Classification

Use

In this Customizing activity, you define the rating classifications. You define this data for a specific statutory reporting variant.

Make the following settings for each rating classification:

- Statutory reporting variant
- Key of classification
- Short text of classification - Long text of classification

You require rating classifications, for example, for the following:

- In the Fund Annex

- To specify the rating history for additional classifications for capital investments

Define Shareholding Forms

Use

In this Customizing activity, you define the Shareholding Ind. indicator, which you use to characterize capital investments in the position as shareholding.

You need this indicator for the *Shareholdings* Annex.

You flag the individual capital investments in the *Capital Investment as Shareholding* block in SR master data maintenance on the *Premium Reserve Fund* tab page.

Standard settings

The standard SAP system contains sample Customizing.

Activities

If no entry has been maintained in this Customizing activity, make the following entry:

SH Ind.

Investment Is Shareholding

Long Text

Capital investment has shareholding character

Define Exclusive Bond Funds

Use

In this Customizing activity, you define fund types as pure bond funds for a specific SR variant.

View Comparison

View Comparison in SAP Insurance Statutory Reporting

Use

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The following Customizing activities enable you to display an overview of the various assignments in Customizing for statutory reporting so that you can compare these assignments. This is mainly useful in the following situation:

- You are working in multiple systems.
- Extensive changes to the Customizing settings have been made.
- You need to replicate these changes to multiple systems.

The views in the following Customizing activities offer you an overview of the (most important) settings at a more detailed level of the data hierarchy. Do not enter any values in these views, even if an entry is possible. Since the assignments you make here at a higher data hierarchy level cannot be included in processing, data inconsistencies can occur.

Requirements

You have already maintained the values in the upstream procedural Customizing activities, so that the relevant assignments are also correct and complete at a higher level. The documentation provides references to each of these upstream activities.

Activities

Make the changes in the upstream activities. To do so, use the references listed in the documentation.

Assignment of Asset Depreciation Area to Asset Indicator

Use

In this Customizing activity, you can compare the FI-AA depreciation area to asset indicator assignments.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Define and Assign Asset Indicators.

Relationship Table for Asset Identifier

Use

In this Customizing activity, you can display (for comparison purposes) the assignment of the ISSR product category to the asset type in accordance with paragraph () of the German Asset Regulation (AnlV).

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Define Asset Type According to Catalog.

Premium Reserve Fund Lists

Assign Product Category to List

Use

In this Customizing activity, you can compare the ISSR product category to premium reserve fund list assignments.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Define Lists and Subsections.

Define Subsections

Use

In this Customizing activity, you can display (for comparison purposes) the definitions of subsections for the stock register.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Define Lists and Subsections.

Assign Product Category to Subsection

Use

In this Customizing activity, you can compare the assignments of ISSR product category to subsections of the premium reserve fund list.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Define Lists and Subsections.

Assign Lists to List Type

Use

In this Customizing activity, you can compare the assignment of premium reserve fund lists (with corresponding subsections where applicable) to list type.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Define Lists and Subsections.

Annexes As Per Circulars

Relationship Table for Fund Annex

Use

In this Customizing activity, you can display (for comparison purposes) the assignment of the SR product category to the identifier for the *Fund* Annex (BaFin Circular R/ for Germany).

You use this Customizing activity only to compare the data in the view.

Relationship Table for Mix Annex

Use

In this Customizing activity, you can display (for comparison purposes) the assignment of the asset type in accordance with the German Asset Regulation (AnlV) to the identifier for the *Mix* Annex.

You use this Customizing activity only to compare data in the view.

Quotas for Mix Annex

Use

In this Customizing activity, you can display (for comparison purposes) the quota assignment to the identifier for the *Mix* Annex.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Define Investments in Restricted Assets Acc. to R/.

Annexes Valid Until R3/

Relationship Table for Annex 3 Circular 3/

Use

In this Customizing activity, you can display (for comparison purposes) the assignment of the ISSR product category to the identifier for Annex 3 R3/.

Requirements

You have defined the identifiers for notifications for the acquisition of assets and you have defined the SR product type and assigned it to a feeder system product type.

Relationship Table for Annex 6 Circular 3/

Use

In this Customizing activity, you can display (for comparison purposes) the assignment of the ISSR product category to the identifier for Annex 6 R3/.

Requirements

You have defined the collateral identifier in accordance with Circular R3/, Annex 6 and you have defined the SR product type and assigned it to a feeder system product type.

Relationship Table for Annex 8 Circular 3/

Use

In this Customizing activity, you can display (for comparison purposes) the assignment of the ISSR product category to the identifier for Annex 8 R3/.

Requirements

You have defined the identifier for Annex 8 and you have defined the SR product type and assigned it to a feeder system product type.

Statements

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Define Relationship Table NW

Use

In this Customizing activity, you can display (for comparison purposes) the assignment of the SR product category to the NW identifier.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity NW - Development of Capital Investments per Year.

Define Relationship Table NW

Use

In this Customizing activity, you can compare the SR product category to NW identifier assignments.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity NW - Define Composition of Capital Investments.

Define Relationship Table NW

Use

In this Customizing activity, you can compare the SR product category to NW identifier assignments.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity NW - Define Revenues and Expenses for Capital Investments.

Define Relationship Table NW6

Use

In this Customizing activity, you can compare the SR product category to NW6 identifier assignments.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity NW6 - Development of Capital Investments per Quarter.

Assign Rows and Columns for NW

Use

In this Customizing activity, you assign the stock indicators to the output columns in the internal table OUT_SUM. You use this assignment to specify which stocks are shown in which columns of NW.

Standard settings

SAP AG provides standard Customizing settings that contain the following entries:

<u>SR FG Fld</u>	<u>StID</u>
FIELD3	initial
FIELD4	
FIELD	
FIELD6	3

Activities

If no values are provided for this Customizing activity, proceed as follows:

1. In the Customizing activity Define List Output (SR variant DE-V), select the subdialog *Place Fields Variably* for the list type NW.
2. Make a note of the column numbers (*Column field*) to which the field name OUT-HSL is assigned.
3. To define stock indicators and columns in the Customizing activity *Assign Rows and Columns for NW*, enter *x* in the field *SR FG Fld FIELD* for each of these column numbers, whereby *x* stands for the column numbers identified above.
4. In the *StID* field, enter the stock indicator that corresponds to this column number. To generate the *total of all stocks* column in NW, leave the *StID* field blank in the corresponding table row.

Master Data Entry for SR Identifiers

Interface Definitions for Feeder Systems

Assign Function Codes to Feeder Systems

Use

In this Customizing activity, the function codes of the feeder systems (CFM, CML) are mapped to the function codes of the BaFin master data screens at SR variant and product category level.

Standard settings

The predefined Customizing settings are set for all existing product categories.

Activities

New product categories added that are relevant for BaFin master data maintenance must be given new assignments.

Assign Dialog Mode to Securities Account

Use

In this Customizing activity, you map the function codes for securities account master data maintenance (CFM) to the function codes for BaFin securities account data maintenance at SR variant level.

Suppress Navigation from Feeder System

Use

In this Customizing activity, you specify whether the system is to suppress branching from the maintenance screens of a capital investment in the feeder systems (CFM and CML) to BaFin master data maintenance.

This is useful when the SR data is to be entered externally using the separate BaFin maintenance transaction at a later point in time. However, the data is not synchronized, which means that there could be inconsistencies between the capital investments and the corresponding BaFin master data.

Assign SR Variant-Dep. Maint. Screen to Control Programs

Use

In this Customizing activity, you assign SR variant-dependent maintenance screens to control programs for master data maintenance.

Activities

Specify the main screen created for the respective SR variant and assign it to a control program.

General Screen Control

Master Data

Field Control

Use

In this Customizing activity, you specify which attributes can be defined for the individual fields in SR master data maintenance at product type level (for example, *Required Entry Field* or *Hide*).

Activities

When making your settings, note that there are lists without subsections and that in such cases, required entry fields lead to errors on the master data screen that cannot be rectified.

Specify Default Fixed Values

Use

In this Customizing activity, you define the default values of screen fields for BaFin master data maintenance; You do this at SR variant, company code, product category, and product type level.

Activities

Define the relevant values for the maintenance view. These are then shown when statutory reporting data is created.

Define Free Field Texts

Use

In this Customizing activity, you define the texts that you can use to name fields differently on the maintenance screens, for a specific SR variant.

Securities Account Data

Field Control

Use

In this Customizing activity, you specify which attributes can be defined for the individual fields in SR master data maintenance at product type level (for example, *Required Entry Field* or *Hide*).

Specify Default Fixed Values

Use

In this Customizing activity, you define the default values for securities account maintenance for BaFin master data maintenance, at SR variant level.

Change Identifiers/Transfer Posting

Field Assignments

Define Transfer Group

Use

In this Customizing activity, you define the inbound interface (transfer group) for the migration of master data to the SR system.

Standard settings

The following inbound interfaces are shipped with the standard SAP system:

- **ZUW_VZBAV**
This interface is used to transfer the SR master data from tables `VZBAVV` and `VZBAVF` to the inbound interface for the transfer group `DSUMB`.
- **DSUMB**
This interface is used to transfer data from the intermediary interface `ZUW_VZBAV` (see above) to the SR master data table `ISSR_RPI_MFT`.
- **DSUMB_MFT_LEDG**
This interface is used to preselect data for the asset category transfer posting.
- **DSUMB_MFT_LEDGM**
This interface is used to change single records when the asset category transfer posting is carried out.
- **DSUMB_MFT_LEDGU**
This interface is used for the asset category transfer posting to forward newly determined asset category transfer posting flows to the ledger tables `ISSRFLDEA` and `ISSRFLDET`.
- **DSUMB_RE**
This interface will be used in the future for the transfer posting function that is still to be developed in the real estate area.
- **OUT_CONVERT_SUM**
This interface is used to transfer the FI-SL totals table `ISSRFLDET` to the output structure `ISSR_OUT_DE` for statutory reporting for the German Insurance Supervisory Authority.
- **RW_DOC_POST**
This interface is used to convert and enrich table `ISSRPREFLOW` to table `ISSRFLDEA`.

Based on these inbound interfaces, you define the relevant rule set for field movements under Create Field Assignments at transfer group and user exit variant level (to be defined under the *User Exits* node).

Create Field Assignments

Use

In this Customizing activity, you define the rule set for the field movement from the feeder system to the SR system (for a specific inbound interface and user exit variant). To do this, you specify the sender table and sender field and assign them to receiver table and receiver field in the SR system.

You also have the option here to control specific field movements using a user exit. Note that a distinction is made in the system between user exits shipped by SAP (SAP Standard) and customer user exits (Customer).

Requirements

You have defined transfer groups.

The required user exit variants exist in the system.

User Exits

Define Application Areas

Use

In this Customizing activity, you define the application areas that you later require for further characterization of inbound interfaces. The application areas maintained here are saved to flow table ISSRFLDEA, field ECOMPONENT.

Assign Application Area to Transfer Group

Use

In this Customizing activity, you assign the inbound interface and application area to one another.

Requirements

You have defined application areas in the system.

Define Converter User Exit Variant

Use

In this Customizing activity, you define the user exit variant that you require to control the field assignments during migration.

Assign Statutory Reporting Variant

Use

In this Customizing activity, you assign the SR variant to a user exit variant.

Assign Exit Program

Use

In this Customizing activity, you assign the user exit variant to an application area type, application area, and exit report.

Assign Structure Name to Transfer Group and User Exit

Use

In this Customizing activity, you assign the structure name, inbound interface, and user exit variants to one another that the system requires to control the program flow of the asset category transfer posting.

Changes to these entries can lead to errors/program termination.

General Settings

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Use

In this Customizing activity and using the Transfer Only on System Date indicator, you specify (before you use the asset category transfer posting) for a specific company code and SR variant whether the following transfer postings:

- Retroactive and for the current system date - Or only for the current system date can be carried out by the system.

You also specify here whether a database lock on the master data table `ISSR_RPI_MFT` is to be set when the selection results are displayed or whether the database lock is to be set at the time of the transfer posting and only for the master data records for the capital investment selected for the transfer posting.

If the database lock is set already when the selection results are displayed, only one user can display the capital investments that have been selected since the system locks all the master data records in table `ISSR_RPI_MFT` for the selected capital investments. If the database lock is set at the time of the transfer posting, all authorized users can simultaneously display a capital investment on the selection screen for the asset category transfer posting.

Combine SR Product Category, SR Product Type, and SR Asset Category

Use

You use this Customizing activity primarily to check the assignment of SR product category, SR product type, and SR asset category (that is valid for all SR variants).

The system fills the database table automatically during the master data migration and when `ISSR_V_IFBPCPTRT` is called (if you have defined a new asset category in the system, such that the new combinations of SR product category, SR product type, and asset type are not yet defined in the view).

The value combinations are required by the system to carry out plausibility checks for the asset category transfer posting.

Activities

You enter values here yourself only if a specific value combination was not transferred to the view in the asset category transfer posting or during the migration of master data.

Assign Structure Names to Function Modules

Use

The information entered in this Customizing activity is required by the system to flexibly control the program flow. Changes to this information can lead to program termination.

Assign Selection Criteria to Function Modules

Use

This Customizing activity contains information about the program flow control. Changes to these entries can lead to incorrect results when asset categories are transferred and lists are output or can even result in program terminations.

Define Field Groups

Use

In this Customizing activity, you first define field groups. You then assign fields from the ledger tables and master data table to the field groups. The names of these fields can be found in the columns of table TISSR_FG_FIELD that were generated by data element ISSR_FG_FIELD.

Define Flow Type

Use

In this Customizing activity, you define a flow type based on the corresponding FI-SL ledger.

Activate Field Checks

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Use

In this Customizing activity, you specify which of the following field checks are to be performed by the system for an SR variant:

- Check in accordance with Circular R/9 Annex (master data migration only)
- Check in accordance with Circular R3/ Annex (asset category transfer posting for premium reserve fund)
- Check in accordance with Circular R3/
- Check for asset identifiers 3 and 4 in accordance with Circular R3/

Identification Number Assignment

Define Identification Number Assignment

Use

In this Customizing activity, you define the properties of the ID assignment by the system.

To do this, you first enter a company code with the associated SR variant on the detail screen of the activity. You then fill the Ident.No.Assign.Ind field.

SAP provides five options for the ID assignment:

- **1**: The ID is structured as follows, from left to right: You can freely assign positions -9. In the standard Customizing settings, the characters -9 comprise the line of business, stock, (converted) PRF identifier, and subsection; the system fills position with . The system fills positions - automatically with the help of the number range object used.
- **2**: The ID is structured as follows, from left to right: You can freely assign positions -9. In the standard Customizing settings, the characters -9 comprise the line of business, stock, (converted) PRF identifier, and subsection; the system fills position with . You have to specify positions - manually: The value entered must lie within the number range interval defined for the company code/SR variant combination.
- **3**: Positions -9 (from left to right) are not filled: The system fills positions - automatically with the help of the number range object used.
- **4**: Positions -9 (from left to right) are not filled: You have to specify positions - manually: The value entered must lie within the number range interval defined for the company code/SR variant combination.
- **5**: The entire ID can be freely defined. In the standard Customizing settings, positions -9 comprise the line of business, stock, (converted) PRF identifier, subsection, and 3- digit capital investment number. Position is filled with .

Standard settings

SAP AG delivers two number range objects (ISSRIDENT and ISSRIDNR).

While number range object ISSRIDENT is configured in a way that the number range intervals (per number range object) have to be defined for a specific fiscal year, the number range intervals for number range object ISSRIDNR are fiscal year independent.

Activities

By selecting the Always Generate FISL Flows if Ident. No. Changes indicator, you specify whether the system is always to generate an outflow record (old ID) and an inflow record (new ID) when the ID is changed. If you have not selected this indicator, the system does not generate any flow records in the ledger tables when a non-flow-relevant indicator is changed and the identification number is changed at the same time.

Then maintain the other indicators on the detail screen. For more information about these indicators, see the Customizing activity Activate Statutory Reporting for Company Code.

Save your settings before you carry out the other steps of the Customizing activity. When you save your settings, the system automatically creates a **name** for a number range subobject that uniquely identifies the combination of company code and SR variant. The first four character positions of the number range subobject denote the company code; the last two character positions represent a sequential number between 00 and 99. For each company code and client, 00 is assigned to the first combination of company code and SR variant, 01 is assigned to the second combination of the same company code with a different SR variant, and so on. This means that you can define up to 99 different combinations for each client and company code.

The system requires the names for the number range subobjects when it has to create parts of the ID or the entire ID with the help of a number range object. Since the ID has to be unique for a specific company code and SR variant combination "only", you can assign the (same) number range interval to multiple company code/SR variant combinations by splitting the number range object into number range subobjects.

After you have saved the values you entered on the detail screen, you carry out the activity *Field Assignments for Identification Number Assgmt* if you entered the values 00, 01, or 02 in the Ident.No.Assign.Ind field. In this activity, you specify which field contents are to be used in the ID, for the part of the ID that is to be freely defined. If you are using the standard Customizing settings shipped by SAP, you can have the system automatically import these settings when you open the activity. If you are using your own Customizing settings, always remember that you may only use the field values of the CHAR and NUMCHAR properties. In addition, the total character length of the fields used must not be greater than the number of freely-assignable ID character positions.

When you use a number range object (Ident.No.Assign.Ind -4) for the ID assignment, you also have to make entries in the activity *Settings for Number Range Subobject*: Enter the name of the number range object used. The value in the *No. of Nos to Assign* field must always be 99.

For information on how to use the *User Exit Exists* indicator, see the documentation for the Customizing activity BAdI: Filter by Dependency to SR Product Category.

Define Number Range Object

Use

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In this Customizing activity, you define number range objects, number range subobjects, and the corresponding number range intervals.

For more information about using and defining number range intervals, see SAP Library under *BC Extended Applications Function Library*.

Business Add-Ins

BAdI: Filter by Dependency to SR Variant

Use

You use this BAdI to determine the identification number based on the statutory reporting variant. The filter criterion is the SR variant.

BAdI: Filter by Dependency to ID Assignment Indicator

Use

You use this BAdI to control the structure of the identification number in accordance with the indicator for the ID assignment.

BAdI: Filter by Dependency to SR Product Category

Use

You use this BAdI to control the ID assignment at SR product category level.

Standard settings

SAP does not deliver any implementation for this BAdI in the standard system.

Activities

You define your own code for a specific SR product category.

The system uses the BAdI only if you have selected the *User Exit Exists* indicator in the

Customizing activity Define Identification Number Assignment under *Settings for Number Range Subject*. If you have selected this indicator, the system deactivates the ID assignment shipped by SAP according to Ident. No. Assignment Indicator -.

BAdI: Filter by Dependency to SR Product Type

Use

This BAdI is currently not implemented in the code.

Log Control

Adjust Log Output

Use

In this Customizing activity, you can configure the log display for the asset category transfer posting (SR identifier change) according to your requirements, using a user exit. You can specify whether the system is to create a log when identifiers are changed and which messages containing what information are to be displayed in the log.

You make this setting for each statutory reporting variant.

To do this, you have the following options:

- You can activate and deactivate the log output.
To do this, you use the *Log Active* indicator in the *Assign Form Routine to Identifier Change Log* area.
- You can adjust the standard output.
In the *Assign Messages to Identifier Change Log* area, you can specify the messages to be used and their sequence, and specify from which fields the variables of these messages are to be filled.
Note: If you use the standard form routine provided, you can fill the message variables only with fields from the master data table ISSR_RPI_MFT.
- You can define a custom program with a custom form routine and control the display entirely in your own way.
This allows you, for example, to import data from other fields (not only the fields of the master data table).
In the *Assign Messages to Identifier Change Log* area, you then specify the messages to be used and their sequence, and specify from which fields the variables of these messages are to be filled.

Note: When the asset category transfer posting is carried out, the first entry specified for a statutory reporting variant in this activity is always used.

Requirements

You have already migrated to the new legal regulations (in Germany: migration to R/).

Note: If you have not yet migrated, the activity *Assign Messages to Identifier Change Log* is still available but only with a limited functional scope.

Prerequisites for Customer-Specific Form Routine

The form routine that you generate must not contain interface parameters since the dynamic perform call in program RISSR_TP also does not contain an interface.

However, the global variables of program RISSR_TP can still be accessed without an interface.

Standard settings

In the standard system, the log output for statutory reporting variant DE-V is controlled by the form routine PREPARE_NEW_PROTOCOL of program RISSR_TP. The log output is active.

Activities

Make the desired changes to the standard settings or define a custom program with a custom form routine.

If you define your own form routine, you can call the ABAP Editor in the *Editor* column and edit the routine.

Assign Messages to Posting Log (Old)

Use

In this Customizing activity, you specify which messages of a message class are to be used for creating the posting log for the asset category transfer posting (SR identifier change).

Caution: If you have already migrated to the new legal regulations (in Germany: migration to R/), use the Customizing activity *Adjust Log Output*. The settings in this activity are then no longer relevant.

Define Period-End Closing

Use

In this Customizing activity, you define period-end closings for the asset category transfer posting, at company code and SR variant level. After you have entered and saved a period-end closing, you can carry out an identifier change for the relevant company code and SR variant combination only using a validity date that lies after the (most recent) period-end closing.

If you have selected the *Fxd Period-End Closing SR Trans. Posting* indicator, the selected period-end closing and all upstream period-end closings can no longer be changed.

Screen Control

Global Field Control

Use

This Customizing activity contains field names of screen fields for which the content must never be changed manually and that must (at least) never be shown in most cases.

The settings in this Customizing activity override the settings in the activity Field Selection Control.

Changes to the entries are modifications.

Define Asset Groups

Use

In this Customizing activity, you define contract type groups for the SR contract type, for statutory reporting.

These groups are used for field control on user interfaces and selection screens: When you assign a group to a field, the system displays this field only if the SR contract type used in the display is contained in the SR contract type group.

Selection Screens

Field Selection Control

Use

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In this Customizing activity, you can change the field control settings for selection screens in the asset category transfer posting (*Change Identifiers/Transfer Posting* application).

Define Start Variant

Use

In this Customizing activity, you specify the display variant that the system is to use by default for the main selection screen for the asset category transfer posting.

Other Screens

Settings for Tree Structure and List Display

Define Node Levels in ALV Tree

Use

This Customizing activity contains the settings that determine the structure of the ALV TREE on the selection result screen for the asset category transfer posting, based on the SR asset category.

Caution:

Do not make any changes here.

Configure ALV Display

Use

In this Customizing activity, you can change the settings for displaying the ALV grid objects for the asset category transfer posting.

Field Selection Control

Use

In this Customizing activity, you can change the field control settings for views in the asset category transfer posting (*Change Identifiers/Transfer Posting* application).

Business Add-Ins

BAdI: Determine Tree Structure Texts Using SR Variant

Use

The system uses this BAdI to determine the ALV tree node texts based on the SR variant.

BAdI: Determine List Structure Texts Using SR Variant

Use

You use this BAdI to determine, based on the statutory reporting asset category, the additional text for the capital investments selected using the asset category transfer posting.

3 View Comparison

3 View Comparison in SAP Insurance Statutory Reporting

Use

The following Customizing activities enable you to display an overview of the various assignments in Customizing for statutory reporting so that you can compare these assignments. This is mainly useful in the following situation:

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- You are working in multiple systems.
- Extensive changes to the Customizing settings have been made.
- You need to replicate these changes to multiple systems.

The views in the following Customizing activities offer you an overview of the (most important) settings at a more detailed level of the data hierarchy. Do not enter any values in these views, even if an entry is possible. Since the assignments you make here at a higher data hierarchy level cannot be included in processing, data inconsistencies can occur.

Requirements

You have already maintained the values in the upstream procedural Customizing activities, so that the relevant assignments are also correct and complete at a higher level. The documentation provides references to each of these upstream activities.

Activities

Make the changes in the upstream activities. To do so, use the references listed in the documentation.

3 Field Assignments

3 Field Assignments for Identification Number Assgmt Use

In this Customizing activity, you can compare the field assignments for the ID assignment indicator.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Define Identification Number Assignment.

3 Assign Fields to Field Groups

Use

In this Customizing activity, you can display (for comparison purposes) the assignment of fields to field groups.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Define Field Groups.

3 Screens

3 ALV Structures

3 Define ALV-TREE Node Levels

Use

In this Customizing activity, you can display (for comparison purposes) the definition of node levels in the ALV tree control.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Define Node Levels in ALV Tree.

3 Settings for Field Catalog ALV-GRID/ALV-TREE

Use

In this Customizing activity, you can display (for comparison purposes) the settings for the ALV GRID/ALV TREE field catalog.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity List Display Settings for Migration.

3 Settings for ALV-TREE

Use

In this Customizing activity, you can display (for comparison purposes) the settings for the ALV TREE.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity List Display Settings for Migration.

3 Sort Criteria Settings for ALV Grid

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Use

In this Customizing activity, you can compare the sort criteria for the ALV Grid.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity List Display Settings for Migration.

3 Format Settings for ALV Grid

Use

In this Customizing activity, you can display (for comparison purposes) the settings for the ALV GRID format.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity List Display Settings for Migration.

3 Field Control

3 Assign Report to Screen

Use

In this Customizing activity, you can compare the report name to screen number assignments.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Field Selection Control.

3 Assign Texts to Screen Blocks

Use

In this Customizing activity, you can compare the text to **screen block** assignments.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Field Selection Control.

3 Screen Field Control

Use

In this Customizing activity, you can compare the field control of screens.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Field Selection Control.

3 Assign Texts to Screen Tab Pages

Use

In this Customizing activity, you can display (for comparison purposes) the assignment of texts to screen title elements.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Field Selection Control.

3 Selection Screens

3 Assign Report to Selection Screen Number

Use

In this Customizing activity, you can compare the report name to selection screen number assignments.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Field Selection Control.

3 Texts for Blocks on Selection Screens

Use

In this Customizing activity, you can display (for comparison purposes) texts for blocks of selection screens.

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You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Field Selection Control.

3 Texts for Fields on Selection Screens

Use

In this Customizing activity, you can compare the text and field assignment on selection screens.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Field Selection Control.

3 Assign Texts to Tab Pages on Selection Screens

Use

In this Customizing activity, you can compare the text and tab index (title element) assignment on selection screens.

You use this Customizing activity only to compare the data in the view. You enter the data in the Customizing activity Field Selection Control.

List Output

Global Settings

Use

In this Customizing activity, you define global settings for the list output.

Activities

First you define the output totals table for a specific SR variant. For this table, you specify the field movement from the FISL totals table to the SR output totals table and assign FISL fields to the corresponding fields in the SR system.

You then define the table types and the output update types and assign the FISL total tables to the corresponding SR output table.

Finally, you define the report types and field types.

Define and Assign List Type Groups

Use

In this Customizing activity, you define list type groups.

These list type groups are assigned to a report that is used to generate the statutorily defined forms.

The list type group is also assigned to a table group. This table group represents the SR ledger tables from which the flow data relevant to the list type group is read.

Caution

For this activity, SAP delivers standard Customizing that is tailored to fit the system functions that are shipped.

If you change the Customizing settings shipped in the standard system, you may have to make modifications. SAP does not provide support for modifications of this nature.

Define List Output

Use

In this Customizing activity, you define the list output format.

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Place Fields Variably

Use

In this Customizing activity, you define the format of output lists.

Documentation for List Output

Assign Documentation to List Type

Use

In this Customizing activity, you assign each list type the corresponding documentation.

Standard settings

SAP provides documentation for each list type.

However, you can also create your own documentation.

If you want to create your own documentation, proceed as follows:

1. Call transaction SE6.
2. Create a document of document class *General Text*.
3. Assign this general text to the relevant list type in this Customizing activity.

Copying and Deleting from Lists

Define List Type-Dependent Tables

Use

In this Customizing activity, you specify all of the list type-dependent and SR variant-dependent Customizing tables that are required to structure the individual lists.

You carry out this Customizing activity if you want to copy all the list Customizing settings to a new list.

Standard settings

SAP AG provides standard Customizing settings.

Activities

If the standard Customizing settings are missing, make the following entries:

<u>SR Variant</u>	<u>Table Name</u>
DE-V	TISSR_OUT_FICUST
DE-V	TISSR_OUT_FILINK
DE-V	TISSR_OUT_HEAD
DE-V	TISSR_OUT_HEADL
DE-V	TISSR_OUT_HINT
DE-V	TISSR_OUT_LGLT
DE-V	TISSR_OUT_LT
DE-V	TISSR_OUT_LTFT
DE-V	TISSR_OUT_LTSE
DE-V	TISSR_OUT_LTT
DE-V	TISSR_OUT_MTIMPA
DE-V	TISSR_OUT_SULV
DE-V	TISSR_OUT_UEXIT

Edit Tables with List Type

Use

In this Customizing activity, you copy for a specific

- Client
 - Statutory reporting variant
 - List type
- existing Customizing settings for list types to a new list type. All dependent settings of the list Customizing settings are also copied.

This procedure is useful, for example, when you want to define a new subsection within a PRF section.

View Comparison for List Output Settings

Definition of List Type

Use

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In this Customizing activity, you can display (for comparison purposes) a list-type-independent overview of the list Customizing settings in the IMG area Define List Output -> *Definition of List Type*.

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

Define List Type Group

Use

In this Customizing activity, you can display (for comparison purposes) a list-type-independent overview of the list Customizing settings in the IMG area *Define and Assign List Type Groups* -> *Define List Type Group*.

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

Assign List Type to List Type Group

Use

In this Customizing activity, you can display (for comparison purposes) a list-type-independent overview of the list Customizing settings in the IMG area Define List Output -> *Assignment: List Type/List Type Group*.

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

Assign List Type Group to Generating Report

Use

In this Customizing activity, you can display (for comparison purposes) a list-type-independent overview of the list Customizing settings in the IMG area Define and Assign List Type Groups -> *Assign List Type Group to Report*.

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

Assign List Type to Form

Use

In this Customizing activity, you can display (for comparison purposes) a list-type-independent overview of the list Customizing settings in the IMG area Define List Output -> *Assign Form*.

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

Definition of Output Fields

Use

In this Customizing activity, you can carry out a list-type-independent view comparison for the list Customizing settings in the IMG area Define List Output -> *Place Fields Variably* (field name and description only).

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

Assign Output Field to Method

Use

In this Customizing activity, you can display (for comparison purposes) a list-type-independent overview of the list Customizing settings in the IMG area Define List Output -> *Place Fields Variably* (assignment of output fielders to methods).

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

Positioning of Fields on Form

Use

In this Customizing activity, you can display (for comparison purposes) a list-type-independent overview of the list Customizing settings in the IMG area Define List Output -> *Place Fields Variably*.

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

List Settings by Block

Note for Following Customizing Activities

Use

The following Customizing activities are relevant only for those annexes or statements that consist of multiple lists that each have a different structure. For example, this is the case for the *Diversification* Annex. For such annexes or statements, the Customizing activity Positioning of Fields on Form is not relevant.

For all other annexes or statements (that consist of only one list), use the Customizing activity *Positioning of Fields on Form* to configure the structure of your list output.

Define List Areas

Use

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If an annex or a statement consists of multiple lists, you define these individual lists in this Customizing activity.

Example: The *Diversification* annex consists of the following lists:

- Direct and Fund Assets
- Individual Assets in Real Estate
- Analysis of Risk Ratio in Restricted Assets
- Individual Commitments for Participant Co. (Pension Funds)

You then define these exact four list areas in this Customizing activity.

In the Customizing activity Configure List Areas, you then configure the detailed structure of the list in the list output.

Requirements

In the Customizing activity Definition of List Type, you have defined the required list type.

Configure List Areas

Use

In this Customizing activity, you configure the structure of the list output for each list area (**Note:** The list areas in the standard Customizing settings shipped by SAP are those specified by the BaFin. This means that no adjustments to the list areas are required.)

Within a list area, you specify (for each column and row) which data is displayed in this field of the list output. You can display more than one set of data in each field. You control the sequence within a field using the position.

Note the following:

- If the field in the list output is to be filled directly from a field of the structure `ISSR_OUT_DE`, enter this field under *Field Name*. Leave the *Class/Interface* and *Component* fields empty in the Customizing activity.
Caution: Each list can have its own structure; in other words, structure `ISSR_OUT_DE` does not have to be used for all lists.
- If the field in the list output is **not** to be filled directly from a field of the structure `ISSR_OUT_DE` but from a separate method, enter this method (including its class) under the field name.

Requirements

You have performed the Customizing activity Define List Areas.

Example

The *Diversification* annex consists of multiple list areas, including the *Direct and Fund Assets* list area with key .

You make the following entries for the *Direct and Fund Assets* list area with key .

- Column , Row , Position :
Field OUT-ANL_LFD (sequential number); is from the structure ISSR_OUT_DE, which means you do not make any entries in the *Class/Interface* and *Component* fields.
- Column , Row , Position : You have connected your own business partner system, for example, and transfer the data from this business partner system. You would then make the following entries, for example:
Field E_S_ADRS-ADRS-NAME (Business Partner: Last Name)
In the *Class/Interface* and *Component* fields, then enter the method with the respective class with which the field E_S_ADRS-ADRS-NAME is to be filled.
- Column , Row , Position :
Field E_S_ADRS-ADRS-NAME (Business Partner: First Name)
In the *Class/Interface* and *Component* fields, then enter the method with the respective class with which the field E_S_ADRS-ADRS-NAME is to be filled.
- Column , Row , Position :
Field E_S_ADRS-ADRS-PSTLZ (Business Partner Address: Postal Code) In the *Class/Interface* and *Component* fields, then enter the method with the respective class with which the field E_S_ADRS-ADRS-PSTLZ is to be filled.
- Column , Row , Position :
Field E_S_ADRS-ADRS-ORT (Business Partner Address: City)
In the *Class/Interface* and *Component* fields, then enter the method with the respective class with which the field E_S_ADRS-ADRS-ORT is to be filled.
- Column 3, Row , Position :
Field OUT-ANL_SP3_BTR (amount); is from the structure ISSR_OUT_DE, which means you do not make any entries in the *Class/Interface* and *Component* fields.
- Column 3, Row , Position :
Field OUT-ANL_SP3_BTR (percentage amount); is from the structure ISSR_OUT_DE, which means you do not make any entries in the *Class/Interface* and *Component* fields.

The system then displays the following in the list output:

<u>Column</u>	<u>Column</u>	<u>Column 3</u>
1	BP Last Name BP First Name	Amount
2	Postl Code City	Amount in %

Typing of Database Fields

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Use

In this Customizing activity, you can display (for comparison purposes) a list-type-independent overview of the list Customizing settings in the IMG area Define List Output -> *Typing of Database Fields*.

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

Assign Import Parameter to Database Field

Use

In this Customizing activity, you can display (for comparison purposes) a list-type-independent overview of the list Customizing settings in the IMG area Define List Output -> *Assignment: Import Parameter Method/Database Field*.

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

Assignment of Update Types

Use

In this Customizing activity, you can display (for comparison purposes) a list-type-independent overview of the list Customizing settings in the IMG area *Define List Output* -> *Assignment of Update Types*.

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

3 Define User Exits

Use

In this Customizing activity, you can display (for comparison purposes) a list-type-independent overview of the list Customizing settings in the IMG area *Define List Output-> Define User Exits*.

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

4 Assignments for Special Case: Tables in Lists

Use

In this Customizing activity, you can display (for comparison purposes) a list-type-independent overview of the list Customizing settings in the IMG area *Define List Output -> Special Case: Tables in List*.

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

Settings for ALV

Use

In this Customizing activity, you can display (for comparison purposes) a list-type-independent overview of the list Customizing settings in the IMG area *Define List Output -> Settings for ALV*.

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

6 Assign ALV Column Headings

Use

In this Customizing activity, you can display (for comparison purposes) a list-type-independent overview of the list Customizing settings in the IMG area *Define List Output -> Settings for ALV -> Assign ALV Column Headings*.

You need to modify Customizing in this way if you have recently installed a new Support Package or any other type of shipped changes that affect list Customizing. You need to copy such changes into the live client immediately to ensure that the list is output correctly.

Note that this involves delivery Customizing which corresponds to the standard and does not involve any customer-specific settings.

Caution: Only use this IMG activity to perform a view comparison at individual view level. You make the required settings in the given area of the IMG.

Data Transfer Download

Define Output Format

Use

In this Customizing activity, you specify which values the system uses from the respective columns and rows of the statement to convert the list into the data transfer format.

Activities

The standard Customizing settings shipped should not be changed for the existing statements.

Define Columns

Use

In this Customizing activity, you specify which amounts are to be read in which sequence from the columns of the temporary control and output table (generated at runtime). The position of the amount in the table is determined by the row and column assignment for the respective statement.

Row and column represent a special case: The relevant line ID of the identifier (line ID of the statement such as 3A) for NW is realized here.

Requirements

- You require the predefined Customizing settings shipped with the standard SAP system to generate the data transfer format. The predefined Customizing settings must **not** be changed for the existing statements.
- You need the Customizing settings to create (map) the Adobe forms.

Example

Table ISSR_CUST_COLMAP contains the following entries for list type NW6:

MANDT	COUNTRY_VAR	LISTTYP	SEITECUST_OUT_SPALTE
	OUT_TAB_SPALTE		

DE-V NW6

Note:

Note that the *SEITE* (page of statement) and *CUST_OUT_SPALTE* (column of statement) columns contain the value .

The entry is entered in that statement column in table IT_OUT_TAB in which a search for the link to the column CUST_OUT_SPALTE (column of output table) is to be carried out.

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MANDT	COUNTRY_VAR	LISTTYP	SEITE*	CUST_OUT_SPALTE*
	OUT_TAB_S			
	PALTE*			
DE-V	NW6	3		

This means that the value 3 (column *OUT_TAB_SPALTE* of table *ISSR_CUST_COLMAP*) is to be searched for in field *FIELD* of output table *IT_OUT_TAB*. The value (which column/fieldXXX of table *IT_OUT_TAB* is defined using table *ISSR_CUST_ROWMAP*) of this row must be moved to page column of the statement.

Define Rows

Use

In this Customizing activity, you specify which identifiers appear on the respective pages and in the columns of the relevant statement.

Requirements

- You require the predefined Customizing settings shipped with the standard SAP system to generate the data transfer format. The predefined Customizing settings must **not** be changed for the existing statements.
- You need the Customizing settings to create (map) the Adobe forms.

Define Header

Use

In this Customizing activity, you specify which formats are to apply for each position of the data transfer form identifier.

The basis for positioning the form identifier is a *4 pattern from the data transfer description.

Activities

The predefined Customizing settings shipped should not be changed for the existing statements.

The entries are made as follows:

- **B** stands for *blank*
- **C** stands for *character assignment*

Example

In statement NW6, the origin does not need to be specified # **BBBB** (4x *blank*) is entered as the four characters to be entered.

BCBB is specified in the column for the quarter since the data transfer description stipulates that only the second position of the 4-character string has to be used (pattern ff).

Define Totals Rows

Use

In this Customizing activity, you specify all the lines that add up to the totals row on the respective page of the statement in question.

Note:

Note that this activity is no longer relevant for statements as of R/.

Activities

The predefined Customizing settings shipped should not be changed for the existing statements.

Additional Info for Header from Main Program

Use

In this Customizing activity, you specify the field name under which a value is saved to a temporary table (generated at runtime) and transferred to the respective list of the statement at runtime.

Activities

The standard Customizing settings shipped should not be changed for the existing statements.

BAdI: Define Data Transfer Download

Use

In this Customizing activity, you request a download from output report `ISSR_OUT_ALVTREE` to any format.

This BAdI converts the output table (**IT_OUT_CUSTOM type ISSR_IT_OUT_CUSTOM of type pool ISSR**) into an output format to be determined by means of an implementation; an implementation for a specific SR variant is possible. In statutory reporting variant *DE-V*, the download to the internal data transfer format is implemented for the statements (*NW*, *NW*, and *NW6*). You can download the data locally or transfer it to an application server.

Requirements

To download the statements mentioned above, maintain the following tables:

- `ISSR_CUSTOUT_FMT` - `ISSR_CUST_COLMAP`
- `ISSR_CUST_ROWMAP`
- `ISSR_CUST_HD_DE`
- `ISSR_CUST_ROWSUM`
- `ISSR_CUST_HDPARM`
- `TISSR_KENNNUNG`
- `TISSR_RSTOCKBAV`

The tables `ISSR_CUST_COLMAP`, `ISSR_CUST_ROWMAP`, and `ISSR_CUST_HD_DE` are important tables for the **Convert** method.

Note that the field `ISSR_CUST_COLMAP-OUT_TAB_SPALTE` references the column of table `IT_OUT_CUSTOM` with which the content of table `ISSR_CUST_ROWMAP-OUT_TAB_ZEILE` is compared. Therefore, be careful when changing the variable field positioning of the asset group.

If it is changed, you also need to enter the relevant column (for example, position =>

Field => `ISSR_CUST_COLMAP-OUT_TAB_SPALTE` =) in `ISSR_CUST_COLMAP-OUT_TAB_SPALTE`.

Log Management

Edit Standard Display

Use

In this Customizing activity, you define a standard log layout for the SR log (corresponds to the notification to the BaFin).

Activities

Double-clicking the relevant table row takes you to the details screen for the log profiles.

Edit Table Entries

Copy Customizing Entries

Use

In this Customizing activity, you can use report `RISSR_CV_DATA_REC` to copy the Customizing settings for statutory reporting for the Insurance Supervisory Authority from a source client to the current logon client.

Requirements

- The Customizing settings in the source client must be complete and must not contain errors.
- To prevent data inconsistencies, the program must not be active in multiple sessions of an SAP system at the same time.
- If you execute the report while Customizing activities for statutory reporting are being carried out, this can lead to data inconsistencies. Therefore, ensure that *none* of these Customizing activities are being carried out while you are using the program.

Source Systems

Register Feeder Systems

Use

In this Customizing activity, you specify information for systems or components (**in addition** to the SAP systems and components connected by default) from which you want to transfer data to the statutory reporting component. These systems or components are then considered feeder systems (FS) of the statutory reporting component.

As of Enterprise , the *Reserve for Bad Debt (RBD)* component is also connected as an SR feeder system, with which you can manage and carry out individual and flat-rate value adjustments for loans. Such value adjustments have to be taken into account in different lists (premium reserve fund lists and statements).

Standard settings

The following systems and components are registered as SR feeder systems by default:

- SAP FS-IMA and Real Estate
The components for the Investment Management area (FS-IMA - *loans, money market trading, securities*) and *real estate* are already registered in the standard system and connected to the SR component as feeder systems.

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- *Reserve for Bad Debt (RBD)* component
As of Enterprise , the *Reserve for Bad Debt (RBD)* component is also registered for the SR component by default.

Note

Do not change the settings for the feeder systems already registered. If you do, these changes can have far-reaching effects on the statutory reporting processes.

Activities

Check the registered feeder systems.

If you want to connect an additional feeder system, register the feeder system by entering an identifier for the feeder system and a short description. The identifier is used by the SR component as an SR identifier for the feeder system.

Note

If you have registered an **additional** feeder system, you need to carry out further activities to connect this system to statutory reporting:

- Create user exits for the list Customizing settings of the relevant lists
These exits must contain source code enhancements for inserting the feeder system flows.
- Assign the feeder system valuation areas and flow types to the relevant SR settings and activate the connection.
You make the required settings in the Customizing activities under *Connection to Additional Feeder Systems (RBD)* in the Implementation Guide.
- Adjust the settings for the application areas and field assignments
You make the required settings in the Customizing activities under *Field Assignments* in the Implementation Guide.

Connection to Additional Feeder Systems (RBD)

Important Information for Connections

Use

The following Customizing activities contain the settings for connecting **additional** feeder systems (FS) to the statutory reporting component (SR component).

To fully connect an additional system to the SR component, the Customizing settings in this IMG area and other activities must be carried out, including the creation of defined interfaces and integration of additional user exits if necessary.

Note

The SAP systems and components *FS-IMA* (loans, money market trading, securities) and *real estate* are connected to the SR component by default. You do not need to make any settings here for these connections.

As of Enterprise , the *Reserve for Bad Debt (RBD)* component is also connected to the SR component as a feeder system by default. If you want to use the connection, check the settings in the following

activities and activate the connection of the RBD component in the Customizing activity Activate Add. Feeder Systems for Statutory Reporting.

Possible Types of Feeder System Connection

- Integration at list output (standard)
For additional feeder systems and RBD, only transfer at runtime by means of a function module is currently supported by default (activation type *Integration for List Output*). In this case, the FS flows are read from the FS databases via an interface directly when a list is created and converted into the list output format.
- Online integration (not supported in standard system)
If you want to carry out an online integration, you need to program this function yourself. The FS flows are then converted into the SR format and transferred via table `ISSRPREFLOW` to the internal SR tables.
SAP does not provide any support for errors that are caused by this type of data transfer.

Requirements

Defined interfaces/transfer reports exist for the feeder system (for example, via customer-specific function modules or programs) to transfer the FS flow data to the SR component.

If necessary, you have to create additional customer-specific user exits and integrate them into the corresponding SR lists to call the interfaces and convert the flows into the SR format.

Assign Valuation Areas

Use

In this Customizing activity, you assign the valuation areas that are assigned to a product category in a feeder system (FS valuation areas) to a statutory reporting valuation area (SR valuation area).

This assignment is required to transfer flows from an **additional** feeder system (that you want to connect to statutory reporting) to the relevant lists.

Note

In this Customizing activity, you make **this assignment only for additional feeder systems and the Reserve for Bad Debt (RBD) component**. If you want to make this assignment for the FS-IMA feeder systems (*loans, money market trading, and securities*) and the *real estate* feeder system, use the Customizing activity Define and Assign Valuation Area.

As of Enterprise , the *Reserve for Bad Debt (RBD)* component is also connected to the SR component as a feeder system by default. Only change the assignment of the valuation areas for this component here if you have changed the valuation areas predefined in the standard Customizing settings for RBD.

(In RBD, you define the valuation areas as valuation methods in the Customizing activity Define Valuation Method in the Implementation Guide for loans management).

Requirements

- The feeder system is registered (as an additional feeder system, if necessary). The FS-IMA components connected as feeder systems by default as well as the Reserve for Bad Debt (RBD) component are already registered.
- You have defined the statutory reporting valuation areas for the relevant product categories.

Standard settings

In the standard system, the assignments for the *Reserve for Bad Debt (RBD)* component have already been defined. Change these assignments only if you have changed the standard Customizing settings.

Activities

Check the existing assignments.

If you want to connect additional feeder systems, enter the SR identifier with which you have registered the feeder system and make the assignments.

Example

You want to transfer flows for the *Reserve for Bad Debt (RBD)* component from the FS valuation area (in this case, "valuation method") HGB to the operative valuation area.

For this purpose, check whether the following settings are correct.

<u>Parameter</u>	<u>Value</u>	<u>Description</u>
Feeder System system RBD	RBD	Standard SR identifier of feeder
SR VA statutory reporting	OP	Operative valuation area in
FS PCat mortgages	3	Standard product category for
FS VA feeder system RBD		Valuation method HGB in

Assign FS Flow Types to SR Flow Type Parts

Use

In this Customizing activity, you assign the flow types from an **additionally** connected feeder system to the SR flow type parts (SR FTPs) defined in the statutory reporting component.

This assignment is required to transfer flows from an additional feeder system that you want to connect to statutory reporting to the relevant lists.

When making the assignment, you can distinguish between debit and credit flows and therefore generate two SR flows from one FS flow. This is useful when an FS flow is both position-relevant and revenue-relevant.

Note

In this Customizing activity, you make **this assignment only for additional feeder systems and the *Reserve for Bad Debt (RBD)* component**. If you want to make this assignment for the FS-IMA feeder systems (*loans, money market trading, and securities*), use the Customizing activity Define and Assign Flows.

As of Enterprise , the *Reserve for Bad Debt (RBD)* component is also connected to the SR component as a feeder system by default. Only change the assignment of the valuation types for this component here if you have changed the valuation types predefined in the standard Customizing settings for RBD. (In

RBD, you define the valuation types in the Customizing activity Define RBD Flow Type and FI Account Determination in the Implementation Guide for loans management).

Requirements

- The feeder system is registered (as an additional feeder system, if necessary). The FS-IMA components connected as feeder systems by default as well as the Reserve for Bad Debt (RBD) component are already registered.
- You have defined the required SR flow type parts.
If you want to define additional SR flow type parts, use the Customizing activity Define and Assign Flows.

Standard settings

In the standard system, the assignment for the *Reserve for Bad Debt (RBD)* component is already defined. Change this assignment only if you have changed the standard Customizing settings.

Activities

Check the existing entries.

If you want to connect additional feeder systems, enter the SR identifier with which you have registered the feeder system and make the assignments.

Example

You want to transfer flows with RBD flow type from the *Reserve for Bad Debt (RBD)* component to the position ledger and revenue ledger. For this purpose, check whether the following settings are correct.

Entry - Flow as revenue flow

<u>Parameter</u>	<u>Value</u>	<u>Description</u>
Feeder System	RBD	SR identifier of feeder system
RBD		
FS Flow Ty		Standard RBD flow type
D/C D		Debit flow
SR flow type part	E-_S_RBD	Outflow - revenue account

Entry - Flow as position flow

<u>Parameter</u>	<u>Value</u>	<u>Description</u>
Feeder System	RBD	SR identifier of feeder system
RBD		
FS Flow Ty		Standard RBD flow type
D/C C		Credit flow
SR flow type part	B-_S_RBD	Outflow - balance sheet account

Activate Add. Feeder Systems for Statutory Reporting

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Use

In this Customizing activity, you activate the **connection of the RBD component and additional feeder systems** to the SR component, for each company code.

Only once you have activated the connection are the flows from these feeder systems taken into account when the SR lists are generated.

Note

The SAP systems and components *FS-IMA (loans, money market trading, securities)* and *real estate* are connected to the SR component by default. You do not need to activate this connection.

Requirements

- You have defined and adjusted the required interfaces and user exits.
- You have created the company codes for which you want to activate the connection.
- You have registered the feeder system.
- You have assigned valuation areas and flow types.
- The required activation type is supported.

For RBD, only transfer at runtime by means of a function module is currently supported (activation type *Integration for List Output*). If you want to carry out an online integration, you need to program this function yourself.

SAP does not provide any support for errors that are caused by this type of data transfer.

Example

You want to activate the connection for the *Reserve for Bad Debt (RBD)* component for company code such that the data is transferred directly from the relevant RBD database tables to the lists when the list is created.

To do this, enter the following data:

<u>Parameter</u>	<u>Value</u>	<u>Description</u>
Feeder System	RBD	SR identifier of feeder system
RBD		
CoCd		Company code for which the connection is to be activated
Activation type	Integration for List Output (..)	Data transfer when list is generated

Field Assignments

Define Transfer Group

Use

In this Customizing activity, you define the inbound interface (transfer group) for the migration of master data to the SR system.

Standard settings

The following inbound interfaces are shipped with the standard SAP system:

- **ZUW_VZBAV**
This interface is used to transfer the SR master data from tables VZBAVV and VZBAVF to the inbound interface for the transfer group DSUMB.
- **DSUMB**
This interface is used to transfer data from the intermediary interface ZUW_VZBAV (see above) to the SR master data table ISSR_RPI_MFT.
- **DSUMB_MFT_LEDG**
This interface is used to preselect data for the asset category transfer posting.
- **DSUMB_MFT_LEDGM**
This interface is used to change single records when the asset category transfer posting is carried out.
- **DSUMB_MFT_LEDGU**
This interface is used for the asset category transfer posting to forward newly determined asset category transfer posting flows to the ledger tables ISSRFLDEA and ISSRFLDET.
- **DSUMB_RE**
This interface will be used in the future for the transfer posting function that is still to be developed in the real estate area.
- **OUT_CONVERT_SUM**
This interface is used to transfer the FI-SL totals table ISSRFLDET to the output structure ISSR_OUT_DE for statutory reporting for the German Insurance Supervisory Authority.
- **RW_DOC_POST**
This interface is used to convert and enrich table ISSRPREFLOW to table ISSRFLDEA.

Based on these inbound interfaces, you define the relevant rule set for field movements under Create Field Assignments at transfer group and user exit variant level (to be defined under the *User Exits* node).

Create Field Assignments

Use

In this Customizing activity, you define the rule set for the field movement from the feeder system to the SR system (for a specific inbound interface and user exit variant). To do this, you specify the sender table and sender field and assign them to receiver table and receiver field in the SR system.

You also have the option here to control specific field movements using a user exit. Note that a distinction is made in the system between user exits shipped by SAP (SAP Standard) and customer user exits (Customer).

Requirements

You have defined transfer groups.

The required user exit variants exist in the system.

User exits

Define Application Areas

Use

In this Customizing activity, you define the application areas that you later require for further characterization of inbound interfaces. The application areas maintained here are saved to flow table ISSRFLDEA, field ECOMPONENT.

Assign Application Area to Transfer Group

Use

In this Customizing activity, you assign the inbound interface and application area to one another.

Requirements

You have defined application areas in the system.

Define Converter User Exit Variant

Use

In this Customizing activity, you define the user exit variant that you require to control the field assignments during migration.

Assign Statutory Reporting Variant

Use

In this Customizing activity, you assign the SR variant to a user exit variant.

Assign Exit Program

Use

In this Customizing activity, you assign the user exit variant to an application area type, application area, and exit report.

Business Information Warehouse

Define InfoSources for Position Initialization

Use

In this IMG activity you create the InfoSources needed for the position initialization for each logical target system.

Activities

1. Enter the (technical) name of the InfoSource in the same way as for BW.
2. Define the following attributes for each InfoSource:
 - Position initialization date
 - Name of relevant delta InfoSource
 - Name of DataSource for position initialization.

Define InfoSources for Delta Position

Use

In this IMG activity you create the InfoSources needed for the deltas, such as changes to the position) for each logical target system.

Activities

1. Enter the (technical) name of the InfoSource in the same way as for BW.
2. Define the following attributes for each InfoSource:
 - Name of the DataSource for the delta.
 - Technical date from which the data is to be selected -
Whether it is a pure DeltaInfoSource

Process Reversal Logic

Use

In this IMG activity, you set the indicator if you want the system to include reversed flows during selection and processing.

System Logic:

In the Treasury subledger (position management subledger) a reversed business transaction or a reversed flow are only indicated as being *reversed*. In the general ledger however, two documents are managed. If the reversal date does not correspond with the posting date of the original document, and if the indicator has been set, the system proceeds according to the following logic to simplify reconciliation between the subledger and general ledger:

To correctly display a position trend in the subledger for each reporting timeframe, the system duplicates the respective flow. This enables the system to enter the change in book value on the posting date of the original document and the change on the reversal date. The original flow displays the duplicated flow which represents the original business transaction. In the target DSO (Data Store Object) CFM_O, only the reversed and generated flows are saved.

Note:

- The system evaluates this indicator for each delta extract. Only the flows reversed since the last delta load are entered. Flows reversed before this delta load are not taken into account. If, however, you do want to include flows reversed prior to the delta load, you need to reinitialize the BI content.
- For the Data Store Object CFM_O from a previous release, you need to re-activate the new update rules. It is important to do this since a filter removes the reversed and generated flows for DSO CFM_O at the InfoSource. If you do not re-activate the new update rules, this may lead to data inconsistencies or database errors (multiple entries for an identical key.)

BW Extraction Log

Use

In this IMG activity you can select the logs that have been written during the data extraction and display them.

Activities

1. Accept the following default parameters:
 - *Object*: FS_MASS
 - *Subobject*: INFO
2. Enter a restriction in the fields *Date/Time* and/or *User*, for example.
3. After you have entered all the selection criteria required, choose *Execute*.

Delete Time Stamp for InfoSource

Use

In this IMG activity you can delete all of the time stamps for an InfoSource if an error has occurred. Note that if you delete the time stamps you also need to delete all the dependent data (in all the corresponding data targets).

Parallel Processing Control: Information System and BW Extraction

Use

In this IMG activity, you control whether the evaluation of positions / correspondence objects in the following functions should be executed in parallel:

- 1 LDB for Positions (FTL_TR_POSITIONS)
- 2 LDB for Period Evaluations (FTL_TR_PERIODS)
- 3 Position Trend with Revenue from Parallel Valuation Areas
- 4 LDB for Revenue Reporting (FTL_TR_PL_CF)
- 5 LDB for Payment Information (FTL_TR_CASH_FLOWS)
- 6 LDB for Positions (FTL_TR_POSITIONS_)
- 7 LDB for Period Evaluations (FTL_TR_PERIODS_)

ABI Extraction (DataSource CFM_DELTA_POSITIONS)

I Impairment Reference Report (Transaction TPM)

P Subledger Position List (Transaction TPM)

C Correspondence monitor (FTR_COMONI)

Activities

1. Choose *New Entries* and a user. If you do not specify a user, the setting applies to all users.
2. Choose a mode. This determines the area to which the settings apply.

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3. Set the *MT Active* indicator to activate parallel processing (multitasking). *Note:*
 - If you do not set the *MT Active* indicator, the selected positions are processed serially by package, based on the number of packages determined for processing. In serial mode, you can also determine the maximum memory usage.
 - In the case of correspondence objects the system works with a package size of , when you haven't set the *MT Active* indicator.
4. Under *Package Size* specify the number of positions / correspondence objects to be called for each package.
5. Specify the maximum number of work processes to be requested at the same time for each server cluster.
Note:

The number of processes and positions permitted for each package should not be too large.
6. Specify the relevant *Logon/Server Group*.
7. Save your entries.

3 Link to Cash Management

3 Assign Planning Levels

In order to update Cash Management, you need to assign a planning level for the company code and product type. The Cash Management planning level explains the origin of the opening and closing account balances for the cash position and liquidity forecast.

3 Specify Update Types for Cash Management

Use

Documentation in Process

3 Activate Cash Management Update via Position Management

Use

In this IMG activity, you define for the clients how the system is to update the flows from Transaction Management to *Cash Management* for the areas *Money Market*, *Foreign Exchange*, *Securities*, and *Listed Derivatives*.

- If you have not set the *Update via Position Management* _indicator, the system transfers the flows to *Cash Management* via Transaction Management. You first need to execute the IMG activity *Define Flow Types* in Customizing by choosing *Money Market/Foreign Exchange/Securities/Listed*

Derivatives -> Transaction Management -> Flow Types . Double-click on the corresponding flow type and set the *Relevant to Cash Management* indicator.

- If you have activated the *Update via Position Management* indicator, you need to execute the IMG activity *Specify Update Types for Cash Management*. To do this, in *Customizing for the Transaction Manager*, choose *General Settings -> Accounting -> Link to Cash Management*. Double-click on the relevant update type and then set the *Relevant to Cash Management* indicator.

Note:

If you are using *Public Sector Management*, you need to activate the update using position management.

Requirements

If the system has already updated data from the *Transaction Manager* to Cash Management, and you now want to set the indicator from *deactivated* to *activated*, you first need to execute reports RTPM_CM_CLEAR_FDT_ENTRIES and RTPM_CM_UPDATE.

4 Euro Currencies

In this step you define the currencies that are participating in the European Monetary Union.

4 Define Participating Currencies for Euro Changeover

In this IMG activity you define the participating currencies for European Monetary Union.

Define one target currency (for example EUR) and the euro subcurrencies.

In the Loans Management area, you can only convert the contract currency for a loan to the euro if the contract currency is one of these currencies.

Example

<u>Basket currencies</u>	<u>Target currency</u>
--------------------------	------------------------

DEM	
EUR	X
NLG	

Requirements

You must have defined the currencies under *Currencies*.

Additional information

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To convert the contract currency in Loans Management, you must define the rates as fixed on the conversion date.

Tools

Archiving of Financial Transactions and Positions

To archive financial transactions and positions, you have to make Customizing settings in the following steps.

Define Company Code-Dependent Minimum Retention Period

The minimum retention period of financial transactions and positions in the system specifies for how long you have to retain a financial transaction / position in the system after the end of term before you are allowed to archive or delete it.

In this step, you define the minimum retention period in the system per company code.

In the next step, you can define the minimum retention period per product type. By doing this, you can override entries made at the company code level.

Define Product Type-Dependent Minimum Retention Period

The minimum retention period of financial transactions and positions in the system specifies for how long you have to retain a transaction in the system after the end of term before you are allowed archive or delete it.

In this step, you define the minimum retention period in the system per product type.

By entering the minimum retention period per product type, you override entries made at the company code level.

Copy Company Code Dependent Settings

Use

This report copies the customizing settings of one company code within *Treasury and Risk Management (TRM)* and assigns them to a new company code. The new company code should be new and not used in TRM so far.

All settings in customizing tables of the TRM which have the company code as primary key will be copied. The following tables don't have the company code as primary key and have to be maintained manually:

Table

TRGC_TR_ACC_CODE
KLNT

IMG activity

Define Accounting Codes
Definition of Netting Group

You can run the report in test run mode first. The test run will not make any changes in the customizing tables, but you will get a log, where you can see all affected tables. For all affected tables you will get the information whether entries have been found and would have been copied or no entries have been found.

After a successful test run you can run the report with the processing option *Transport Changes*. The report will then be executed in the system and the tables updated. When you choose this variant you will have to assign a customizing transport request.

Requirements

- Create the new company code in the Customizing under *Enterprise Structure -> Definition -> Financial Accounting -> Edit, Copy, Delete, Check Company Code*.
- All company code dependent settings in the non-TRM areas should be done also. This can be done manually or by copying the settings from an other company code in the above mentioned IMG activity.

Activities

To copy the company code customizing and assign it to another company code:

1. Open *IMG -> Financial Supply Chain Management -> Treasury and Risk Management -> Transaction Manager -> General Settings -> Tools -> Copy Company Code Dependent Settings*.
2. Select the Company Code Source.
3. Enter the Company Code Target.
4. Select the Processing Option:
 - Test Run - database tables are not updated.
 - Transport Changes - enter the Transport Request in the pop-up and the database will be updated when the transport is executed.
 - When you mark the indicator *Save Log* the messages in the log will be saved in the database.
5. Click *Execute*.
6. Check the results log:
 - that the customizing settings have been copied from the source company code to the target company code.
 - that the deal can be created with the new company code.
 - that flows can be posted for corresponding deals.

Copy or Rename a Product Type and All Dependent Settings

Use

You can use this report for two purposes:

- you can **copy** a product type and all dependent settings for the product type to another new product type.

- you can **rename** an existing product type, which is not involved in any deals, and all dependent settings for the product type.

In a log you can see all tables which are involved in the above mentioned activities.

Activities

To rename the product type:

1. Open *IMG -> Financial Supply Chain Management -> Treasury and Risk Management -> Transaction Manager -> General Settings -> Tools -> Copy Company Code Dependent Settings*.
2. Select Rename a Product Type.
3. Select the Old product type.
4. Enter the New product type and description.
5. Select a Processing Option:
 - Test Run - database tables are not updated.
 - Transport Changes - enter the Transport Request in the pop-up and the database will be updated when the transport is executed.
6. Select *Execute*.

To copy the product type:

1. Open *IMG -> Financial Supply Chain Management -> Treasury and Risk Management -> Transaction Manager -> General Settings -> Tools -> Copy Company Code Dependent Settings*.
2. Select Copy a Product Type.
3. Select the Source product type.
4. Enter the Target product type and description.
5. Select a Processing Option:
 - Test Run - database tables are not updated.
 - Transport Changes - enter the Transport Request in the pop-up and the database will be updated when the transport is executed.
6. Select *Execute*.

For both transactions, perform the following checks:

1. Check that the old product type has been replaced by the new one. Create some transactions using the product type and post the flows.
2. Check that the position and flows created are created correctly using the *Position List* (transaction TPM) and *Position Flow List* (transaction TPM3).
3. Check the log to ensure that customizing settings are copied from source to target product types.
4. Check that no product type with existing deals has been renamed.

Legacy Data Transfer

Position Data

Enter Position Information for Securities

Use

As part of the legacy data transfer you can define data for the securities subledger position indicators.

Requirements

You need to have made your Customizing settings for the *Transaction Manager*.

Activities

1. Select *New Entries*.
2. You define the subledger position using the fields *company code*, *valuation area*, *general valuation class*, *ID number*, *securities account* or *portfolio*. You then enter the corresponding data for the subledger position indicator in the following fields:
 - *Assets/liabilities* indicator
 - Position Management Procedure
 - Account Assignment Reference
 - Balance Sheet Indicator
 - Asset Grouping According to §4 GBA (Securities and Loans)
3. Once you have entered your data, save your entries.
4. Use the IMG activity Execute Data Transfer for Positions to create the subledger position indicator.

Note:

Alternatively, you can create the subledger position indicator using the function *Create Position Indicator* in the *Transaction Manager* area menu by choosing *Securities -> Master Data -> Position Indicator*.

Transfer Data for Positions

Use

This IMG activity is a mass report for generating subledger position indicators for securities. Subledger position indicators are created for positions based on the data in the legacy data table.

The selection criteria is used to read the corresponding data in the legacy data table, and the information obtained generates a position.

If a position already exists, the system displays a relevant information message. The position attributes, such as the position management procedure or the account assignment reference, remain unchanged.

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Requirements

You have defined the corresponding data in the IMG activity *Enter Position Information for Securities*.

Activities

Selection

Product Groups

As the report is only used to create subledger position indicators for securities, you can only use the securities product group which is already selected when you call up the function.

General Selections

- Company code
- Valuation Area
- ID number
- Securities account
- Portfolio (position)

You can use this field to select positions that are defined using the following differentiation terms: *valuation area, special valuation class, accounting code, ID number, and portfolio*.

Special Selections

- General valuation class

Posting control

- *Test Run* indicator
First carry out a test run.
The system displays a list of all the position indicators to be created.
Check the data.
If the test run is successful, execute the update run.

Output Control

- The output is displayed using the SAP List Viewer.
- You can, however, choose a layout variant.

Reverse Data Transfer for Positions

Use

You can use this function as part of the **legacy data transfer** to reverse the subledger position indicators that you created using the IMG activity *Execute Data Transfer for Positions*.

The selection criteria is used to read the data in the legacy data table. The corresponding positions are deleted where possible. If a position is no longer available, the system displays an appropriate message.

Flow Data

Flag Flows as Posted

Use

You can use this report as part of the Legacy Data Transfer to indicate that transaction flows (money market, forex, OTC derivatives) have been posted. In other words, the relevant flows are assigned posted status without actually being posted to FI.

The account determination procedure is still executed, however, and the data is transferred to the posting journal.

Note:

This step is not usually carried out for the data transfer to the securities area unless you want to map the legacy data for each transaction in the system. We recommend using the IMG activity Enter Valuation Area-Independent Data for Securities when transferring valuation area-independent data.

Requirements

You need to have created transactions which have run through the transaction entry process without being posted.

Example

Flag Flows as Reversed

Use

You can use this report as required to reverse flows from transactions that you indicated as having been posted in the IMG activity "Indicate Flows as Posted." This step does not usually apply to transfers in the securities area.

Example

Enter Valuation-Area-Independent Data for Securities

Use

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The data is defined for each key date and position (without the valuation area.) You can specify the purchase value and capitalized costs in addition to the quantity information (units and nominal amounts.)

Five fields are also provided for transferring other components.

The effects on the position are controlled by the update type. Update types are assigned in the IMG activity Assign Update Types for Legacy Data Transfer on the *valuation area-independent* tab page.

The impact on the position of all the update types used for this table needs to be specified in the IMG activity Set the Effects of the Update Types on Position Components.

Note:

You can use the Customizing settings delivered as a guide.

Lots

If lots are required, you need to make the relevant settings in the IMG activity Define and Assign Differentiations .

In the valuation area-independent table, enter a number in the *position number* field. This number must also be defined in the corresponding entry in the valuation area-dependent table. Prior to the valuation area-dependent business transaction being distributed, the system determines the LotID of the valuation area-independent business transaction (identified by its number) that has already been distributed. The LotID is then written into the valuation area-independent business transaction.

By entering the number in the *position number* field, different lots with the same differentiation terms can also be generated for a key date.

The *position number* can also be used for collective position management to define multiple data records for each key date and position.

Requirements

You need to create the master data required for the positions to be transferred:

- Business partners (issuer, counterparty)
- Classes
- Securities accounts

Activities

You define the position using the fields *position value date*, *company code*, *general valuation class*, *ID number*, *securities account* or *portfolio* and *position number*. You then enter the relevant valuation area-independent data in the following fields:

- Position currency
- Local currency
- Assets/liabilities
- Calculation Date
- Units
- Original Nominal Amount in Position Currency
- Nominal amount
- Nominal amount currency

- Purchase Value in Position Currency
- Purchase value in local currency
- Purchase value in position currency, index clean
- Costs in Position Currency
- Costs in local currency
- Costs in position currency, index clean
- Cumulative Repayment in Position Currency
- Cumulative repayment in local currency
- Cumulative repayment in position currency, index clean
- Component in position currency
- Component in local currency
- Component in position currency
- Component in local currency
- Component 3 in position currency
- Component 3 in local currency
- Component 4 in position currency
- Component 4 in local currency
- Component in position currency
- Component in local currency
- The last column shows whether the data was already transferred.
- Empty field -> the data has not been transferred yet.
- X -> the data has been transferred.

After you have entered your data, save your entries.

Use the IMG activity *Execute Data Transfer* to transfer your data.

Enter Valuation-Area-Dependent Data for Securities

Use

As part of the legacy data transfer, valuation area-dependent data is defined for securities for each key date and position.

You can define values for each position component except for the purchase value and costs. Fields are also provided for accruals and deferrals that have occurred.

Additional fields are available in which you can define whether to transfer data and later reset it (in the case of accrual/deferral, amortization, or other position components.) If one of the indicators is set, an additional business transaction is generated (with separate update types) for the date "key date + " for

the components affected. If you want to override the proposed reset date, you must specify this explicitly.

Activities

1. Select *New Entries*.
 2. Use the following fields to enter your data:
 - Position Value Date
 - Company code
 - General valuation class
 - Valuation Area
 - ID number
 - Securities account
 - Portfolio
 - PosNr
- Special Feature: Lots for Securities**
- If you have used the legacy data table to enter the valuation area-independent data (for securities only) then you must have entered a number in the *Position Number* field when you entered the lots. Enter this number here. The system can then identify that both business transactions are related and can then write in the lot ID.

- If you have used transactions (securities or futures) to enter the valuation area-independent data, you need to enter the transaction number in the transaction field. When the corresponding business transaction is generated, it is enhanced with the lot ID.
- Position currency
- Valuation currency
- Security Valuation in Position Currency
- Security Valuation in Valuation Currency
- Security valuation in position currency, index-clean
- FX Valuation in Valuation Currency
- Index valuation in position currency
- Index valuation in valuation currency
- Valuation of capitalized costs, security, in position currency
- Valuation of capitalized costs, security, in valuation currency
- Costs valuation for securities in position currency, index-clean
- Valuation of capitalized costs, FX, in valuation currency
- Foreign currency valuation of amortized acquisition value in valuation currency
- Impairment in position currency
- Impairment in valuation currency
- Impairment in position currency, index clean
- Foreign currency Impairment in valuation currency
- Amortization in position currency
- Amortization in valuation currency
- Amortization in position currency, index clean
- Amortization, negotiation spread in position currency
- Amortization, negotiation spread in valuation currency
- Amortization, negotiation spread in position currency, index clean
- Premium/discount in position currency
- Premium/discount in valuation currency

- Premium/discount in position currency, index clean
 - Security valuation, not affecting P/L, in position currency
 - Security valuation, not affecting P/L, in valuation currency
 - Security valuation, not affecting profit and loss, in position currency, index-clean
 - FX Valuation, not affecting profit and loss, in valuation currency
 - Index valuation in position currency, not affecting P/L
 - Index valuation in valuation currency, not affecting P/L
 - Valuation of capitalized costs, security, not affecting P/L, in position currency
 - Valuation of Costs, Security, Not Affecting P/L, in VC
 - Valuation of capitalized costs, security, not affecting profit and loss, in position currency, index-clean
 - Valuation of capitalized costs, FX, not affecting P/L, in valuation currency
 - Accrued interest in position currency
 - Accrued interest in valuation currency
 - Accrued interest in position currency, index clean
 - Negotiation spread in position currency
 - Negotiation spread in valuation currency
 - Negotiation spread, index clean
 - Accrual/deferral () in position currency
 - Accrual/deferral () in valuation currency
 - Accrual/deferral () index-clean in position currency
 - Accrual/deferral () in position currency
 - Accrual/deferral () in valuation currency
 - Accrual/deferral () index-clean in position currency
- Special Feature: Accruals/Deferrals**
The fields for accrual/deferral () are required if a position has multiple flows relevant for accrual/deferral that need to be handled separately.
- Examples:**
- In the case of an interest rate swap, the incoming and outgoing interest should be dealt with separately during accrual/deferral.
 - Interest and charges in a money market transaction should be accrued/deferred separately.
- Difference Method

If you transfer accruals/deferrals according to the difference method during the legacy data transfer, you must provide update types for the accrual/deferral function so that the system recognizes that a portion has already been accrued/deferred in the next accrual/deferral run.

You make these settings in Customizing for the *Transaction Manager* by choosing *Transaction Manager -> General Settings -> Accounting -> Accrual/Deferral -> Update Types -> Assign Other Update Types for Difference Procedure*.

Reset procedure

In the case of accruals/deferrals made according to the reset procedure, you do not have to make additional settings since accruals/deferrals that are already available in the system are not included in the next accrual/deferral calculation.

- Indicator: *Valuation with reset*
- Indicator: *Amortization with reset*

Indicator: *Accrual/deferral with reset*

- Reset Date
- If you do not enter a reset date, the reset is performed the day after the key date.
- Transaction
- Data Transferred
This column shows you whether the data record was transferred:
- Empty field -> the data record has not been transferred yet. - X -> the data record was transferred.

3. Save your entries.
4. Use the IMG activity *Execute Data Transfer* to transfer your data.

Enter Val.-Area-Dependent Data for Money Market, Forex, OTC Derivatives

Use

You can define valuation area-dependent data for each key date and position in the money market, foreign exchange and OTC derivatives areas.

You can define values for each position component except for the purchase value and costs. Fields are also provided for accruals and deferrals that have occurred.

Additional fields are available in which you can define whether to transfer data and later reset it (in the case of accrual/deferral, amortization, or other position components.) If one of the indicators is set, an additional business transaction is generated (with separate update types) for the date "key date + " for the components affected.

If you want to override the proposed reset date, you must specify this explicitly.

Activities

1. Select *New Entries*.
2. Use the following fields to enter your data:
 - Position value date
 - Company code
 - General valuation class
 - Valuation area
 - Transaction
 - Position Number
 - Position currency
 - Valuation currency
 - Security Valuation in Position Currency
 - Security Valuation in Valuation Currency
 - FX Valuation in Valuation Currency
 - Valuation of capitalized costs, security, in position currency
 - Valuation of capitalized costs, security, in valuation currency
 - Valuation of capitalized costs, FX, in valuation currency
 - Security valuation, not affecting P/L, in position currency
 - Security valuation, not affecting P/L, in valuation currency
 - FX Valuation, not affecting P/L, in valuation currency
 - Valuation of capitalized costs, security, not affecting P/L, in position currency
 - Valuation of Costs, Security, Not Affecting P/L, in VC
 - Valuation of capitalized costs, FX, not affecting P/L, in valuation currency
 - Purchase currency valuation in valuation currency

- Sale currency valuation in valuation currency
- Margin / swap accrual/deferral in position currency
- Swap accrual/deferral in valuation currency
- Accrual/deferral () in position currency
- Accrual/deferral () in valuation currency
- Accrual/deferral () in position currency
- Accrual/deferral () in valuation currency

The fields for accrual/deferral () are required if a position has multiple flows relevant for accrual/deferral that should be handled separately.

Example:

- For an interest rate swap, the interest of the incoming and outgoing sides should be handled separately for accruals/deferrals.
- Interest and charges for a money market transaction should be accrued/deferred separately.

Special Feature: Accruals/Deferrals

Difference Method

If, during the legacy data transfer, you transfer accruals/deferrals according to the difference method, you must provide update types for the accrual/deferral function so that in the next accrual/deferral run, the system recognizes that a portion has already been accrued/deferred.

You make these settings in Customizing for the *Transaction Manager* by choosing *Transaction Manager -> General Settings -> Accounting -> Accrual/Deferral -> Update Types -> Assign Other Update Types for Difference Procedure*. Reset Procedure

For accruals/deferrals made based on the reset procedure, you do not have to make any additional settings since accruals/deferrals already available in the system are not included in the next accrual/deferral calculation.

- Valuation with Reset
- Accrual/Deferral with Reset
- Reset Date
If you do not enter a reset date, the reset will occur on "key date + ."
- Data Transferred
This column shows you whether the data record was transferred:
- Empty field -> the data record has not been transferred yet. - X -> the data record was transferred.

3. Save your entries.
4. Use the IMG activity *Execute Data Transfer* to transfer your data.

Enter Valuation-Area-Dependent Data for Futures

Use

The valuation area-dependent data for futures is defined for each key date and position.

You can define values for each position component except for the purchase value and costs.

Additional fields are available in which you can define whether to transfer data and later reset it (in the case of amortization, or other position components.)

If one of the indicators is set, an additional business transaction is generated (with separate update types) for the date "key date + " for the components affected.

If you want to override the proposed reset date, you must specify this explicitly.

Activities

1. Select *New Entries*.
2. Use the following fields to enter your data:
 - Position value date
 - Company code

- General valuation class
 - Valuation area
 - ID number
 - Futures account
 - Long/short position indicator
 - Position Number
 - Position currency
 - Valuation currency
 - Security Valuation in Position Currency
 - Security Valuation in Valuation Currency
 - FX Valuation in Valuation Currency
 - Valuation with Reset
 - Reset Date
 - If you do not enter a reset date, the reset will occur on "key date + ."
 - Transaction
 - Data Transferred
 - This column shows you whether the data record was transferred:
 - Empty field -> the data record has not been transferred yet. - X -> the data record was transferred.
3. Save your entries.
 4. Use the IMG activity *Execute Data Transfer* to transfer your data.

Enter Valuation-Area-Dependent Data for Securities Intragroup Transactions

Use

To transfer legacy data, you define the valuation area-dependent data from the intragroup transactions for securities for a selected key date.

For each position and business partner, you can specify values for consolidated gains and losses relating to *securities* and *foreign currency*.

Activities

1. Select *New Entries*.
2. Enter your data in the displayed fields.

Special Feature: Lots for Securities:

- If you have used the legacy data table to enter the valuation area-independent data (for securities only) then you must have entered a number in the Position Number field when you entered the lots. Enter this number here. The system can then identify that both business transactions are related and can then write in the lot ID.
 - If you have used transactions (securities or futures) to enter the valuation area-independent data, you need to enter the transaction number in the transaction field. When the corresponding business transaction is generated, it is enhanced with the lot ID.
3. Save your entries.
 4. Execute the IMG activity Execute Data Transfer.

Update Types

Define Update Types and Assign Usages

In this IMG activity, you define all the update types that are required to manage the positions in the parallel valuation areas.

Overview: Update Types

You can also assign update types to different #usages.# You can assign an update type to several usages.

An update type is assigned to a usage

- If it is an update type created by the usage
- If it is an update type that is processed in the usage

Example

You assign all update types to the usage *securities account management* which is required for managing positions or for which specific information may have to be defined for securities account management.

SAM4 Final repayment (scheduled)
SAM Annuity
SAM6 Installment repayment
SAM9 Nominal adjustment:
Increase

SAM9 Nominal adjustment:
Reduction

SAM Nominal interest

SAM9 Interest (unit-quoted)

SAM3 Dividend

SAM4 Distributions

SAM Rebate

SAM6 Nominal interest (incoming
payments)

SAM69 Nominal interest (incoming
payments) unit-quoted

SAM64 Final repayment (scheduled)
(incoming payments)

SAM8 Position asset
dividends/distributions

SAM89 Income asset dividends/distributions

SE36 Interest markdown

SE3 Reclaimable taxes

SE38 Reunification tax

SE39 Corporate income tax

The update types SE36 # SE39 are also assigned, for example, to the usage *Transaction Management* and *Additional Flows (Exercise Rights)*.

Standard settings

Update types are defined in sample Customizing and assigned to usages as well as specified for different usages. When you make your Customizing settings you should refer to sample Customizing.

Activities

1. Choose *New Entries*.
2. Assign both a short and a long name to the update types.
3. Save your entries.
4. Select a usage.
5. Choose *New entries*.
6. Use the F4 input help to select the update types required for this usage.
7. Save your entries.

Assign Update Types for Legacy Data Transfer

In this IMG activity, you define all the update types that are required to manage the positions in the parallel valuation areas.

Overview: Update Types

You can also assign update types to different #usages.# You can assign an update type to several usages.

An update type is assigned to a usage

- If it is an update type created by the usage
- If it is an update type that is processed in the usage

Example

You assign all update types to the usage *securities account management* which is required for managing positions or for which specific information may have to be defined for securities account management.

SAM4	Final repayment (scheduled)
SAM	Annuity
SAM6	Installment repayment
SAM9	Nominal adjustment: Increase
SAM9	Nominal adjustment: Reduction
SAM	Nominal interest
SAM9	Interest (unit-quoted)
SAM3	Dividend
SAM4	Distributions
SAM	Rebate
SAM6	Nominal interest (incoming payments)
SAM69	Nominal interest (incoming payments) unit-quoted
SAM64	Final repayment (scheduled) (incoming payments)
SAM8	Position asset dividends/distributions
SAM89	Income asset dividends/distributions
SE36	Interest markdown
SE3	Reclaimable taxes
SE38	Reunification tax
SE39	Corporate income tax

The update types SE36 # SE39 are also assigned, for example, to the usage *Transaction Management* and *Additional Flows (Exercise Rights)*.

Standard settings

Update types are defined in sample Customizing and assigned to usages as well as specified for different usages. When you make your Customizing settings you should refer to sample Customizing.

Activities

1. Choose *New Entries*.
2. Assign both a short and a long name to the update types.
3. Save your entries.
4. Select a usage.
5. Choose *New entries*.
6. Use the F4 input help to select the update types required for this usage.
7. Save your entries.

Execute Data Transfer

Use

This report uses your selection criteria to read legacy data and transfer it to the system. You defined legacy data in the legacy data tables by using the following IMG activities: *Enter Valuation Area-Independent Data for Securities*, *Enter Valuation Area-Dependent Data for Securities*, *Enter Valuation Area-Dependent Data for Money Market, Forex, and OTC Derivatives Transactions* and *Enter Valuation Area-Dependent Data for Futures*.

Business transactions are generated for each line in the legacy data tables:

- Business Transaction: *Legacy data transfer not dependent on valuation area* This business transaction is generated for each line in the legacy data table *Valuation Area-Independent Data for Securities*.
- Business Transaction: *Legacy data transfer based on valuation area*
This business transaction is generated for each line in the legacy data tables that are based on valuation areas.
- Business Transaction: *Reset legacy data transfer based on valuation area*
This business transaction is generated for each line in the legacy data tables that depend on the valuation area. Reset flows are generated by setting the corresponding indicators.

For each business transaction, the system generates corresponding flows using the defined values to post the position components.

The business transactions obtain fixed status.

In addition, the system generates corresponding planned records for interest and repayments as well as for any resulting derived business transactions (such as premium/discount flows or price/rate gain or loss records for repayment planned records.) This depends on the settings you made in Customizing for generating derived business transactions.

Financial Accounting Update

- If the other accounting components, particularly the general ledger, obtain data from the *Transaction Manager* by other means, then make the setting **Do Not Update**. In this case, any postings or reversals in other accounting components are hidden for the legacy data transfer. For reconciliation purposes, posting information is generated in the *Transaction Manager* in accordance with the account determination settings.
- If you have generated the other accounting components by other means only up to the transfer key date, you can post the reset business transactions (for amortizations, valuations, or accruals/deferrals) by making the setting **Only Update Reset Business Transactions**.
- If you want to set up the other accounting components using the business transactions from the legacy data transfer, choose **Update**. This means that postings to the other accounting components are also carried out in accordance with the settings in account determination as part of the legacy data transfer.

Note:

To improve performance during the legacy data transfer, you can activate parallel processing. Refer to the IMG activity for activating parallel processing in Customizing for the *Transaction Manager* by choosing *General Settings -> Parallel Processing Control*.

Requirements

- You need to have defined legacy data in the legacy data tables. You use the following IMG activities to do this: *Enter Valuation Area-Independent Data for Securities*, *Enter Valuation Area-Dependent Data for Securities*, *Enter Valuation Area-Dependent Data for Money Market, Forex, and OTC Derivatives Transactions*, and *Enter Valuation Area-Dependent Data for Futures*.

Activities

Selection

Product Groups

Select the product groups for which you want to carry out the legacy data transfer.

General Selections

- Company code
- Valuation area

Securities

- ID number

- Securities account
- Portfolio (Position)
If you use this field, positions are selected that are defined using the following differentiation terms:
valuation area, special valuation class, accounting code, ID number, and portfolio.

Listed Derivatives

- ID Number
- Futures Account

OTC Transaction

- Transaction
- Transaction Type
- Portfolio
- Company Code of the Facility
- Facilities
- Master Agreement - Assignment
- Internal Reference
- Characteristics
- Finance Project
- Activity Category
- Business Partner
- Active Status

Special Selections

- General Valuation Class
- Key Date
- Indicator *Only Valuation Area-Independent Data*
If you set this indicator, the report only transfers the selected data from the IMG activity *Enter Valuation Area-Independent Data for Securities*.

Posting Control

- Posting Date
- Posting Period
- Document
- Reset Posting Date
- Reset Posting Period

- Reset Document Date

If you do not make any entries here, the system posts the data used in the subledger to FI.

- Update Financial Accounting
- *Test Run* indicator
 - First carry out a test run.
 - Check the data.
 - If the test run is successful, execute the update run.

Output Control

The output is displayed using the SAP List Viewer.

You can, however, choose a layout variant.

Reverse Data Transfer

Use

The transfer can be reversed again so that adjustments can be made to the tables.

The transfer status is taken from the last field in the tables (Data Transferred Indicator).

Example

Conversion

Conversion Customizing

Set Migration Type and Assign to Customizing Request

Use

You must make the following settings in this IMG activity before you can run the conversion program:

- Select the migration type
 - This shows the release from which you upgraded. Depending on the selection of migration types, all conversion programs to be run after the upgrade are available under *Conversion Programs*.
- Assign Customizing request

Requirements

You must have created a Customizing request (in transaction SE).

Specify Key Date for Conversion

Use

In this IMG activity you define for each company code the key date on which the operative valuation area should be converted to the parallel position management.

Determine Number Intervals for Position Management Procedure

Use

In order to integrate the operative valuation area into parallel position management it is crucial that the position management procedure for the operative valuation area is converted to the position management procedure for parallel position management. In this IMG activity you determine the number interval to be used for creating the new position management procedure.

Note:

Due to the fact that the position management procedure cannot be converted one to one, ensure that you select a sufficiently large interval.

However, if you have selected an interval that is too small you can still change it during conversion.

Conversion Programs

In this IMG activity you access the conversion programs.

In this IMG activity you can find the conversion programs that need to be executed if you are already using the *Transaction Manager* and want to switch to a higher release.

- For Release Enterprise, the operative valuation area for the *securities* and *OTC transactions* product groups has been integrated into parallel position management. Several conversion steps must be carried out to complete conversion.
- Several conversions are also required for the following release that has been attached to this framework.

- Each step is assigned a status.

Conversion Customizing

For Customizing for the conversion, choose *Transaction Manager -> General Settings -> Tools -> Conversion -> Conversion Customizing -> Set Migration Category and Assign Customizing Task*, (transaction: *TPM_MIGRATION_CAT*) and make the following settings:

- Conversion Category (mandatory entry)
Based on the selected conversion category, the corresponding conversions are displayed under *Transaction Manager -> General Settings -> Tools -> Conversion Programs*.
- Request/task (all Customizing entries generated by the conversion are transferred to this request. An entry is not mandatory but recommended).
- Production system (this entry is required if the Customizing steps are carried out in the Customizing client, see below for more information).
- Test System
- Customizing system (this entry is required if the Customizing steps are carried out in the Customizing client, see below for more information).
- Reason for reversal (this entry is not mandatory)
- Prefix for the batch job (you can generate jobs for the conversion step from the menu: *Extras -> Generate Job*.) Jobs and variants are generated for report RTPM_TRG_MIGR_BATCH. You can run the conversion steps in a batch run using these jobs.
- Parallel Processing indicator

The following IMG activities are required if you want to upgrade from a release lower than Enterprise , since they are required when converting the operative valuation area to the parallel valuation area. The IMG activities are found under *Transaction Manager -> General Settings -> Tools -> Conversion -> Conversion Customizing*:

- Determine Key Date of Conversion
- Determine Number Intervals for Position Management Procedure

Process Flow

The conversion steps are divided up as follows:

- Customizing Conversions
- Master/Flow Data Conversions

Both Customizing and the master/flow data conversions are further split into:

- Company code independent conversion steps
- Company code dependent conversion steps

Customizing Conversions

As a rule, all Customizing conversions should be carried out in Customizing clients. However, it is also possible to carry out steps directly in the production system/client. In this case, Customizing tables are filled directly by the conversions.

If a Customizing request is defined in Customizing conversion, all entries generated in Customizing tables by these steps are transferred to this request. This is in order to simplify the transport of the relevant Customizing settings.

Some Customizing conversion steps must access master and flow data in the production system via RFC. This is why you give the name of the production system in order to carry out the Customizing steps in the Customizing client.

The Customizing conversions must be carried out in the correct sequence.

Master and Flow Data Conversions

All Customizing conversions must be carried out first.

Notes:

- We differentiate between conversions for the product group securities (with the prefix WP or SEC) and the product group OTC transactions (prefix OTC). Of course, these steps need only be carried out if you are using these product groups. If there is no prefix this means that the conversion step is for all product groups and must be carried out.
- Conversions should be carried out in sequence. Caution:
Note:
If a company code independent step follows a company code dependent step, you must first carry out the company code dependent step for all company codes.
- If a situation occurs in the middle of a conversion step which triggers an error message, the conversion step is terminated. If the step stumbles on a situation which triggers a warning message, the program is halted and the warning message is output in a dialog box. You can then decide to cancel the step or carry it out despite the warning message.
- Some conversions are split into several packages in order to improve performance. To avoid having to deal with this warning message each time you process a package you can set the *Convert despite warnings* indicator. The warning messages are then output only after all packages have been completed. However, only a reversal can reset the conversion step in this case.
- You should carry out all the steps for which there is a test run in test run mode before running the report. This lets you solve any problems that may occur before you carry out the step.
- You can get help for each of the conversion steps by selecting one of the steps and clicking on Help.

Configurable Messages

Change Message Control

Use

In this IMG activity, you can determine how particular system messages are displayed (the message type) depending on your requirements.

You can set different settings either online or as a background job.

Activities

1. Select the Application Area.
2. Choose *New Entries*.
3. Select the message to be changed.
4. You can select a user.
5. Select the required message type for the online mode.
6. Select the required message type for the batch run.
The "Standard" column displays the Standard Message Type defined by SAP for the respective message.
7. Save your entries.

6 Parallel Processing Control

Use

In this Customizing activity, you specify the applications for which you want to use parallel processing.

You also enter control parameters for parallel processing here.

The following applications are available for parallel processing:

- Valuation (transaction TPM/TPM)
- Legacy Data Transfer (transactions TPM6/TPM6/TPM63/TPM64)
- Accrual/Deferral (transaction TPM44)
- Reverse Accrual/Deferral (transaction TPM4)
- Update Planned Records for Securities (transaction FWUP)
- Generate Derived Flows (transaction TPM)
- Reverse Accrual/Deferral (transaction TPM4)

Activities

1. Choose *New Entry*.
2. Choose the Application. 3.
Enter the Server
Name.
4. Enter the Logon/Server Group.
5. Enter the Number of Tasks.
6. Enter the Package Size.
 - When you set the package size to and you do **not** set the indicator the *Allow User to Control Parallelization Parameters in GUI*, parallelization is switched off for the application.
 - When you set the package size to and you set the indicator to *Allow User to Control Parallelization Parameters in GUI*, you can activate parallelization on the selection screen of the application by setting the package size value to > .
7. When you want to deactivate parallelization, you have to set the *Parallelization Off/On* indicator.
8. You can set the Allow User to Control Parallelization Parameters in GUI indicator.
9. Save your entries.

Additional Partner Assignments

Documentation in preparation.

Money Market

In the following Customizing steps, you define which money market transactions are to be used in your company, and how they are shown in the system.

Prerequisites

Key Customizing Areas for Money Market Transactions

The Customizing settings for the Money market area are sub-divided into three main sections:

- Transaction Management
- Accounting in Operative Valuation Area
- Information System

Here, you define the data and rules for processing the money market functions you want to use.

Transaction Management

Product Types

In the following steps, you make all the necessary settings for controlling product types. These include:

- Definition of the general product parameters
- Settings relating to number assignment
- Posting-related settings

Define Product Types

Product types help to differentiate between different Money Market financial instruments. Differentiation is necessary if the individual instruments are subject to different processing rules or if you wish to create different levels for evaluation. By assigning different structure characteristics, various forms of transactions can be predefined.

Only via the combination of the product type with a transaction type is the financial transaction finally set.

In this step, you maintain the product types you require.

Activities

1. Name your product type. You have a 3-character alphanumeric field for this.
2. Specify the long text and short text for your new product type.
3. Assign your product type to a product category. The product category is an internal key and controls how the product types assigned to it are processed.

Example

In the Money Market area, the following product categories are available:

- a) Fixed-term deposits
- b) Deposits at notice
- c) 3 Commercial Paper
- d) 4 Cash flow transaction
- e) Interest rate instrument
- f) 6 Facilities

Transaction Types

In this section, you define your transaction types and assign the necessary flows and (for money market and foreign exchange transactions) condition types for a financial transaction/product. The financial transaction type specifies what you can do with the product types you have defined. For instance, a time deposit can either be a borrowing or an investment.

Examples of transaction types:

- Investment
- Borrowing
- Purchase

- Sale

Define Number Ranges

In this step, you can define number range intervals for your financial transaction types. The financial transactions generated in the application receive a number comparable with the document number from Financial Accounting. The number assignment can either be transferred internally by the system or you can specify the number externally.

The assignment of transactions to a number range takes place in the step entitled *Define transaction types*.

Activities

1. Maintain the necessary number range intervals via the 'Change intervals' button. The individual intervals must be entered without overlap.
2. Save your entries.

Recommendation

You should choose internal number assignment for your financial transactions. It is recommended that you define a new number range interval for each product type (possibly for each transaction type) for the sake of clarity.

Define Transaction Types

In this step, you define your financial transactions and assign them to your product types. You also specify the considerable technical administrative functions that you can carry out with the product types you have defined.

Requirements

- You have defined the product types you require in the step entitled *Define product types*.
- You have defined at least one number range interval in the step entitled *Define transaction number ranges*.
- You have defined limit product groups in Basic functions in the step entitled *Limit management*. This prerequisite is only necessary if you require an update in a limit product group.

Activities

1. Choose *New entries* to create your transaction type.

2. Enter the product type for which you want to define a transaction type. Enter a three-character alphanumeric name for the transaction type.
3. Enter a long name for your transaction type.
4. Assign your transaction type to a transaction category. In money market, the transaction categories available are:
 - Investment
 - Borrowing
5. Assign your transaction type to a processing category. The processing category determines which activity categories are scheduled for a transaction type and thus reflect the individual steps to be carried out for a transaction.
6. Assign your transaction type to a number range interval.
7. The 'automatic posting release' determines whether you want to use the 'release' function, or whether the flows generated by a transaction are to be posted without being released explicitly.
8. If you have defined a transaction type for deposits at notice, you have to make an entry in the 'cash flow' field under the heading 'deposit at notice'. Here, you enter the number of half-years for which you want the cash flow to be generated. This entry is also required for Cash Management, since the end of the investment period is never defined in the case of a deposit at notice.
9. For Commercial Paper, you have to define if the position is managed on the basis of the nominal value or the acquisition value. You can also make entries concerning rounding rules in the rounding category and rounding unit fields.
10. You can use the 'limit group' field for the purpose of updating limit management, if you want to fix a limit at product type or transaction type level.
11. Save your entries.

Flow Types

In this section you define the flow types which are necessary for your transactions.

Flows describe various payment flows arising from transaction conclusion, valuation and accrual/deferral functions as well as transfer postings. They are classified through flow types that you define in Customizing.

The sum of all transaction flows forms the basis for generation of the cash flow and describes possible changes to the updated payment flows. They also form the basis for updating transactions in FI and Cash management and for analysis in Market risk management.

Possible flow types include interest rates, repayments, principal increases and commissions.

Define Flow Types

In this step, you define the necessary Flow types for your product types.

A flow type must be defined for all possible flows in a transaction so that they can later be assigned.

Examples

To your flow types, you assign

- a classification,
- flow category and
- calculation category.

The classification divides the flow types according to business criteria. The flow category allows the system to interpret your settings, the calculation category determines the representation in the cash flow.

Alongside the settings which determine whether the flows are to be updated in Cash management and FI (i.e they are cash forecast and posting relevant), this step allows you to consider data for valuation, accruals/deferrals and display in the drilldown reporting tool.

- whether the flow is taken into account for the effective interest rate calculation. Furthermore, you establish whether payment requests and individual payments should be possible for certain flows.
- Flow types can be used in drilldown reporting. In the drilldown reporting tool, you can choose a display in your reports which subdivides the position and income relevant amounts separately. In order to control which flow is considered in which amount, you must make the choice here.
- Flow types that you mark as valuation relevant are considered in the valuation run. Flow types marked as accrual/deferral relevant are used in accrual/deferral and are automatically included in the step Money market -> Functions -> Define accrual/deferral to determine the accrual/deferral procedures and methods.
- Flow types also control the *effective interest rate calculation*. There are three different effective interest calculation categories, and all flows flagged with the corresponding indicator are included in the calculation for that category. Only the first category, **Effective interest calculation**, is used for evaluations in the money market area in Treasury Management. SAP Banking uses all three categories.
- Via payment requests, you can initiate payments via an enhanced payment program. For this, payment details must be maintained correspondingly in the transaction. For individual payments, you determine whether this flow may be settled together with others or whether they must be processed individually.

Here you must note that for payment requests, optional conditions are involved whereas for individual payments, required conditions are involved. This means that if the indicator is set for the payment request, then a payment request CAN be generated. However, the indicator for the individual payment means that an individual payment MUST take place.

Activities

1. Create a new flow type via **New entries**, by specifying an alphanumeric key and a name.

2. Choose a classification and a category. According to which classification you have chosen, the system proposes permitted categories. The calculation category is automatically specified by the system.
3. Set the **Cash forecast-relevant** indicator if you require an update in Cash management and the **Posting-relevant** indicator if flows are to be passed on to FI.
4. Establish whether the flow is to be considered in your drilldown reports and if so, whether it should be used for position-relevant or income-relevant amounts.
5. For flows that are the basis for valuation, set the **Valuation-relevant indicator**, for flows that are to be accrued, set the **accrual/deferral-relevant** indicator.
6. To include the flow in the effective interest rate calculation, flag the **effective interest calculation** indicator.
7. In order to generate payment requests and individual payments for this flow, set the corresponding indicator here for withdrawal and addition.
8. Save your entries.

Assign Flow Types to Transaction Type

In this step, you assign flow types to each product type at the transaction type level that are necessary in order to completely portray a financial product.

Requirements

- In the Maintain product types step, you have defined the required product types .
- In the Maintain transaction types step, you have maintained the transaction types necessary for product types.
- In the Maintain flow types step, you have defined the flow types.

Activities

- . Via *New entries*, you assign the necessary flow types to all the defined combinations from the product and transaction type. Save your entries.

Further notes

In this step, you only assign the flow types that are not generated via a condition type. With a time deposit, for example, it is only necessary to assign the principal increase/decrease and, possibly, interest capitalization flow types. Interest rates and repayments are generated via a condition category.

If you wish to define other flows such as charges and commissions, these are also assigned here.

Derived Flows

You can set up the transaction management area of the system to generate additional flows automatically on the basis of an original flow. You do this by defining derivation procedures and then assigning rules to each procedure. The rules determine how one flow is generated from another.

The derived flow can either be a specified fixed amount, or a percentage of the original flow amount. You can also set up the system to calculate the derived flow amounts differently according to the currency and original flow amount.

You create the necessary calculation procedures in the IMG activity Define Calculation Procedure for Derived Flows. These calculation procedures are then available when you define derivation procedures and rules in the IMG activity Define Derivation Procedures and Rules.

This function is available for the money market, foreign exchange, securities and derivatives areas. You define the calculation and derivation procedures globally for all applications. This means that you always see all the calculation and derivation procedures that have been defined, regardless of the IMG section you are in. By contrast, the derivation rules are specific to a particular area, and can only be created or changed within the IMG for that area. If, for example, you define rules for a tax on interest in the securities area, these settings are not visible in the money market, foreign exchange and derivatives areas.

Important note:

In order to apply a derivation procedure when a transaction is created, you must assign the derivation procedure to a business partner. You make this assignment in the business partner master data using the function *Standing Instructions: Derived Flows*.

Define Calculation Procedure for Derived Flows

In this IMG activity, you can define the calculation procedures for generating derived flows.

By defining calculation procedures, you can control the amount of the derived flows in relation to the currency and the amount of the original flow.

By choosing '*Define Derivation Procedures and Rules*', you can then select one of the calculation procedures when you define the derivation rules.

Example

A charge amounts to EUR provided that the original flow does not exceed , EUR. For amounts greater than , EUR, the charge increases to EUR.

1. Choose '*New entries*'. Assign an alphanumeric key and a short name to the calculation procedure. Save your entries.
2. Select the procedure and branch to the currency-dependent rules.
3. Select EUR as the currency and in the 'Min/mx amt' field, enter how you want the amounts in the following table for *amount-dependent rules* to be interpreted:

'Lower limit' means that the rule is valid for all amounts, which are greater or equal to the minimum amount.

'Upper limit' means that the rule is valid for all amounts, which are less than or equal to the maximum amount.

In this case, all the amounts are to be regarded as the 'lower limit'. Save your entries.

4. Select the entry and then branch to the *Amount-dependent rules*.
5. Now enter the following two lines:

<u>Min/mx amt</u>	<u>Calculation</u>	<u>Fixed amnt</u>
	Fixed amount	
,	Fixed amount	

Save your entries.

If you want to calculate a different percentage rate for each currency and/or in relation to the original flow amount, follow the same procedure described above, but this time also fill the 'Percent' field when you define the amount-dependent rules.

You have the option of having the system calculate a certain charge or commission for each currency individually. To do this, specify here how each currency should be calculated for a calculation procedure. Then assign this in Customizing activity 'Define Derivation Procedures and Rules' .

Further notes

If you want the percentage rate of the derived flow to always correspond to that of the original flow, irrespective of the currency, you can leave out the activity for defining a calculation procedure and enter the percentage rate directly when you define the derivation rule.

Define Derivation Procedures and Rules

You can set up the transaction management area of the system to generate additional flows automatically on the basis of an original flow. You do this by defining derivation procedures and then assigning rules to each procedure. The rules determine how one flow is generated from another.

The derived flow can either be a specified fixed amount, or a percentage of the original flow amount. You can also set up the system to calculate the derived flow amounts differently according to the currency and original flow amount.

You create the necessary calculation procedures in the IMG activity Define Calculation Procedure for Derived Flows. These calculation procedures are then available when you define derivation procedures and rules in the IMG activity Define Derivation Procedures and Rules.

This function is available for the money market, foreign exchange, securities and derivatives areas. You define the calculation and derivation procedures globally for all applications. This means that you always see all the calculation and derivation procedures that have been defined, regardless of the IMG section you are in. By contrast, the derivation rules are specific to a particular area, and can only be created or changed within the IMG for that area. If, for example, you define rules for a tax on interest in the securities area, these settings are not visible in the money market, foreign exchange and derivatives areas.

Important note:

In order to apply a derivation procedure when a transaction is created, you must assign the derivation procedure to a business partner. You make this assignment in the business partner master data using the function *Standing Instructions: Derived Flows*.

Example**Generation of tax flows in the securities area**

You want to have flows for interest income tax and refundable tax generated automatically.

1. Define the derivation procedure, such as "CGTAX".
2. Define the following rules:

Original flow :	Derived flow :
Validity: MM/DD/YYYY	Flow type 36
Flow type 8	Direction -
Direction +	Percentage rate:

Original flow :	Derived flow :
Validity: MM/DD/YYYY	Flow type 3
Flow type 36	Direction -
Direction -	Percentage rate:

These settings generate a flow with the flow type 36 (interest income tax) amounting to % of the original flow type 8 (accrued interest). The system then generates a flow with the flow type 3 (refundable tax) amounting to % of the first derived flow 36 (interest income tax).

Requirements

- You have defined the necessary flow types.
- If you want the derived flow amounts to vary according to the currency or the original flow amount, you must have defined the necessary calculation procedures in the IMG activity *Define Calculation Procedure for Derived Flows*.

Activities

1. Choose *New Entries*. Create a new derivation procedure by assigning an alphanumeric key and entering a corresponding text.
2. Save your entries.
3. Select the derivation procedure and choose *Derivation Rules*.
4. Choose *New Entries*.

Settings for the *Original flow*

- a) Enter the date from which the derivation rule should apply.
- b) Enter the flow type and direction of the original flow.

Settings for the *Derived flow*

- c) Enter the flow type for the derived flow.
 - d) Enter the direction of the derived flow.
 - e) In the *Calculation by* field, choose between "Percentage rate" and "Calculation procedure".
 - f) If you have selected "Percentage rate" in the *Calculation by* field, enter the rate for calculating the derived flow as a percentage of the original flow in the *Percentage rate* field.
 - g) If you have selected "Calculation procedure" in the *Calculation by* field, select the relevant calculation procedure in the *Procedure* field.
5. Save your entries.

Define Rounding Rules

In this IMG activity, you create rounding rules, for example for calculating accrued interest for purchases and/or sales.

You can select one of these rules when you enter the purchase or sale of a bond in the system. Moreover, you have the option of defining a rounding rule in the class data. This then appears as a default value when you enter a transaction.

Activities

1. Choose 'New Entries'.
2. Enter a short name and a long name for the rule.
3. In the rounding rule area, enter the following:
 - a) In the '*Round*' field, enter how you want to round. You can choose from three alternatives:
 - Round down: The system always rounds down
 - Round up: The system always rounds up
 - Round to nearest whole number: From onwards, the system rounds up; up to , the system rounds down
 - b) In the '*Rounding unit*' field, you specify the number of decimal places to which rounding is to be performed.
 - c) In the '*Base unit*', field, you specify for which amount you want to calculate.

Example:

If you enter in this field, the accrued interest is calculated for the nominal amount of of the bond and the rounding is performed according to the rule. The result is then translated to the actual nominal amount of the purchase/sale.

4. Save your entries.

Update Types

Update types carry information about flows to accounting and the securities and futures account management of the Transaction Manager.

You create all update types in the IMG activity Define Update Types and Assign Usages. You do this by entering a short and long description for the update type and subsequently assigning it to usages.

Note: One update type can be assigned to different usages.

For some usages, you need to maintain specific information for the update types in various IMG activities. This information is required to process the update types for particular usages. You may also want to define and assign additional update types (for example, with alternative account determination settings).

You have to make usage-specific settings in the following IMG activities:

- Key Date Valuation
Under Transaction Manager -> General Settings -> Accounting -> Key Date Valuation
-> Update Types -> Assign Update Types for Valuation you specify which position management procedure you want to use for each update type.
- Derived Business Transactions
Under Transaction Manager -> General Settings -> Accounting -> Derived Business Transactions -> Update Types -> Assign Update Types for Derived Business Transactions, you specify for each position management procedure which update types you want to use for the various derived business transactions.
- Hedge Accounting for Exposures
Under Transaction Manager -> General Settings -> Accounting -> Hedge Accounting -> Update Types -> Assign Update Types for E-HA you assign the update types to the position management procedures which contain a securities valuation procedure or a foreign exchange valuation procedure intended for handling profit/loss for distribution according to FAS.
- Transfer Account Assignment Reference
Under Transaction Manager -> General Settings -> Accounting -> Transfer Account Assignment Reference -> Update Types -> Assign Update Types for Account Assignment Reference Transfer assign the update types for account assignment reference transfers (clear from account/post to account) to the account symbols for positions.
- Valuation Class Transfer
Under Transaction Manager -> General Settings -> Accounting -> Valuation Class

Transfer-> Update Types -> Assign Update Types for Account Assignment Reference Transfer you assign one update type for the clearing posting and one update type for the posting to the new valuation class during the valuation class transfer.

- Position Initialization
Under Transaction Manager -> General Settings -> Accounting -> Initialize Positions -> Update Types -> Assign Update Types for Initializing Positions you assign the update types for transferring positions to the parallel valuation areas. You make this assignment for each product type.
- Transaction Management
Under Transaction Manager -> Foreign Exchange/OTC Derivatives -> Transaction Management -> Update Types -> Assign Update Types for Position Update you assign one update type for open transactions and one for close transactions for each product type and transaction type.
- Securities Account Management
- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Specify Update Types for Securities Account Management, you enter the relevant update types.
- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Assign Update Types to the Functions of Security Account Management, you assign the required update types to the securities account management functions.
- Securities Account Transfer
Under Transaction Manager -> Securities -> Position Management -> Securities Account Transfer -> Update Types -> Assign Update Types for Securities Account Transfer, you assign the update types for the securities account transfer for each product type.
- Corporate Actions
Under Transaction Manager -> Securities -> Position Management -> Corporate Actions -> Update Types -> Assign Update Types to the Corporate Action Categories, you enter the relevant update types.
- Rights
Under Transaction Manager -> Securities -> Position Management -> Rights -> Update Types -> Assign Update Types to the Rights Category, you enter the relevant update types.
- Futures Account Management
- Specify Update Types for Futures Account Management
- Assign Update Types for Margin Management per Product Type

If you want to post an update type, set the Relevant for Posting indicator when you define the update type under Transaction Manager -> General Settings -> Accounting -> Link to Other Accounting Components -> Define Account Determination.

You must also assign some update types to the corresponding flow types:

- Assign Flow Types to Update Types. You can find this IMG activity in the Transaction Manager under: Money Market/Foreign Exchange/Securities/Listed Derivatives/OTC Derivatives -> Transaction Management -> Update Types.
- Assign Loan Flow Types to Update Types in the IMG activity for *Loan Management* under *Transaction Management* -> *Update Types*.

Define Update Types and Assign Usages

In this IMG activity, you define all the update types that are required to manage the positions in the parallel valuation areas.

Overview: Update Types

You can also assign update types to different #usages.# You can assign an update type to several usages.

An update type is assigned to a usage

- If it is an update type created by the usage
- If it is an update type that is processed in the usage

Example

You assign all update types to the usage *securities account management* which is required for managing positions or for which specific information may have to be defined for securities account management.

SAM4	Final repayment (scheduled)
SAM	Annuity
SAM6	Installment repayment
SAM9	Nominal adjustment: Increase
SAM9	Nominal adjustment: Reduction
SAM	Nominal interest
SAM9	Interest (unit-quoted)
SAM3	Dividend
SAM4	Distributions
SAM	Rebate
SAM6	Nominal interest (incoming payments)
SAM69	Nominal interest (incoming payments) unit-quoted
SAM64	Final repayment (scheduled) (incoming payments)
SAM8	Position asset dividends/distributions
SAM89	Income asset dividends/distributions

SE36	Interest markdown
SE3	Reclaimable taxes
SE38	Reunification tax
SE39	Corporate income tax

The update types SE36 # SE39 are also assigned, for example, to the usage *Transaction Management* and *Additional Flows (Exercise Rights)*.

Standard settings

Update types are defined in sample Customizing and assigned to usages as well as specified for different usages. When you make your Customizing settings you should refer to sample Customizing.

Activities

1. Choose *New Entries*.
2. Assign both a short and a long name to the update types.
3. Save your entries.
4. Select a usage.
5. Choose *New entries*.
6. Use the F4 input help to select the update types required for this usage.
7. Save your entries.

Assign Flow Types to Update Types

In this IMG activity, you assign the corresponding update types to the flow types in the Money Market, Foreign Exchange, Securities and Derivatives areas for updating the transaction data to the parallel valuation areas.

See also: Overview: Update Types

Standard settings

In the sample Customizing delivered with the system, update types have been defined and assigned to usages, and specified for different usages. We recommend that you use the sample Customizing as a guide for setting up your own Customizing.

Condition Types

In this section, you define the condition types for Money market and assign them to the transaction types

Define Condition Types

In this step, you define the necessary condition types for your product types.

Assign the time and amount structure to the various financial transactions you wish to represent in Treasury management via condition types. Interest, repayment or commission are examples of condition types.

Condition types automatically generate flows which are the basis for further processing in FI and Cash management as well as for analysis in Market risk management.

To your condition types, you assign

- a classification
- a condition category and -
a flow type.

The classification divides up the condition types according to business criteria. Via the chosen classification, you restrict the possible condition categories. Condition categories allow the system to interpret and process your settings.

Requirements

In order to be able to assign a flow type to the condition types, you must define the flow types beforehand in the step entitled Maintain flow types.

Activities

1. Create a new condition type via **New entries**.
2. Specify a numerical key and the corresponding names for the condition type.
3. Enter the classification and the corresponding condition category. The system determines the relevant calculation category.
4. Specify the corresponding flow type so that the condition type can automatically generate a flow.
5. Save your entries.

Special case:

The charges for the 'facility' product type are represented with condition types. For this reason, you have to define amounts equivalent to interest here.

Assign Condition Types to Transaction Type

In this step, you assign the necessary condition types to each product type at transaction type level to be able to represent a financial product completely in the system.

Requirements

- In the step entitled Define product types, you have defined the product types you require.
- In the step entitled Define transaction types, you have defined the transaction types necessary for the product types.
- In the step entitled Define condition types, you have defined all the necessary condition types and assigned flow types that are to be generated from the condition type.

Activities

1. Assign the necessary condition types to all the defined product type/ transaction type combinations via *New entries*.
2. Specify whether the condition type is allowed for the incoming or outgoing side, or make the corresponding entry.
3. Save your entries.

Syndicated Facility

Define Partner Rank

Use

In this IMG activity you can assign a rank to a business partner. This rank contains information on which task the business partner takes on in connection with the facility.

Activities

1. Choose *New Entries*.
2. Assign a rank name and description in each case.
3. Save your entries.

Example

Possible rank descriptions might be:

- Trustee

- Lead Manager
- Paying Agent

Position Indicator

Define Generation of Subledger Position Indicator

Use

Use

In this IMG activity you define per transaction, product group, accounting code and valuation area how the subledger position indicator should be created.

You can choose from the following settings:

- *Generate position indicator automatically*
If you select this setting, the subledger position indicator is always created automatically according to your settings in Customizing.
- *Generate position indicator manually*
If you select this setting, you must always create the subledger position indicator manually.
- *POPUP (manual/automatic)*
If you select this setting, a dialog box appears whenever it is necessary to create a new subledger position indicator. The dialog box asks you whether you want to generate the position indicator manually (branches to manual generation) or automatically.

A new subledger position indicator can be generated for the following business transactions:

- Transaction Management
- Corporate Actions
- Exercise Rights **Note:**

If you do not make any settings here, the subledger position indicator is always created automatically.

BAdI: Subledger Position Indicator (Account Assignment Reference)

Use

You can use this business add-in to change the account assignment reference of a newly generated subledger position indicator.

The following import parameters are available:

- Valuation area (field: IM_POS_IND_TRAC-VALUATION_AREA)
- Accounting code (field: IM_POS_IND_TRAC-ACCOUNTING_CODE)
- Valuation class (field: IM_POS_IND_TRAC-VALUATION_CLASS)
- Company code (field: IM_POS_IND_TRAC-COMPANY_CODE)
- Product type (field: IM_POS_IND_TRAC-PRODUCT_TYPE)

For securities:

- Securities ID number (field: IM_POS_IND_TRAC-SECURITY_ID)
- Securities account (field: IM_POS_IND_TRAC-SECURITY_ACCOUNT)
- Portfolio (field: IM_POS_IND_TRAC-PORTFOLIO)
- Securities account group (field: IM_POS_IND_TRAC-ACCOUNT_GROUP) For loans:
- Contract number (field: IM_POS_IND_TRAC-LOANS_CONTRACT) For OTC transactions:
- Financial transaction (field: IM_POS_IND_TRAC-DEAL_NUMBER)

For listed options and futures

- Futures account (field: IM_POS_IND_TRAC-POSITION_ACCOUNT)
- ID number (field: IM_POS_IND_TRAC-SECURITY_ID)
- Long/short position indicator (field: IM_POS_IND_TRAC-FLAG_LONG_SHORT) The following change parameters can be changed: - Account assignment reference (field: CH_AA_REF) Note:

This method is called once when a new subledger position indicator is generated.

BAdI: Subledger Position Indicator

Use

This Business Add-In (BAI) is used in the *Transaction Manager* (FIN-FSCM-TRM-TM) component. You can use this BAI to control the assignment of the position management procedure and the *Assets/Liabilities Position* indicator for subledger position indicators to be generated.

This BAI is called once when a new subledger position indicator is generated.

The following methods are available:

- CHANGE: Changes the Subledger Position Indicator Attributes

Import Parameters

- Valuation area (Field: IM_POS_IND_TRL-VALUATION_AREA)
- Accounting code (Field: IM_POS_IND_TRL-ACCOUNTING_CODE)
- Valuation class (Field: IM_POS_IND_TRL-VALUATION_CLASS)
- Company code (Field: IM_POS_IND_TRL-COMPANY_CODE)
- Product type (Field: IM_POS_IND_TRL-PRODUCT_TYPE)
- Position currency (Field: IM_POS_IND_TRL-POSITION_CURR)
- Valuation currency (Field: IM_POS_IND_TRL-VALUATION_CURR)

For Securities:

- Securities ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Securities account (Field: IM_POS_IND_TRL-SECURITY_ACCOUNT)
- Portfolio (Field: IM_POS_IND_TRL- PORTFOLIO)
- Securities account group (Field: IM_POS_IND_TRL-ACCOUNT_GROUP) *For Loans:*
- Contract number (Field: IM_POS_IND_TRL- LOANS_CONTRACT) *For OTC Transactions:*
- Financial transaction (Field: IM_POS_IND_TRL- DEAL_NUMBER) *For Listed Options and Futures*
- Futures account (Field: IM_POS_IND_TRL- POSITION_ACCOUNT)
- ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Long/short position indicator (Field: IM_POS_IND_TRL-FLAG_LONG_SHORT)

Changing Parameters

- Position management procedure (Field: CH_POS_IND_TRL-POS_MAN_PROC)
- Indicator asset/liability position (Field: CH_POS_IND_TRL- ACTIVE_PASSIVE)
- Balance sheet indicator (Field: CH_POS_IND_TRL-SBILK)
- Position grouping according to §4 German Banking Act (Field : CH_POS_IND_TRL-SKWG4NEU)
- Additional position attributes in case the attributes are used (Fields: POS_ATTRIB_S, POS_ATTRIB_S, POS_ATTRIB_S3, POS_ATTRIB_M, POS_ATTRIB_M,

POS_ATTRIB_M3, POS_ATTRIB_L, POS_ATTRIB_L, POS_ATTRIB_L3)

- CHECK: Custom Checks for Subledger Position Indicator Attributes

Import Parameters

- Valuation area (Field: IM_POS_IND_TRL-VALUATION_AREA)
- Accounting code (Field: IM_POS_IND_TRL-ACCOUNTING_CODE)
- Valuation class (Field: IM_POS_IND_TRL-VALUATION_CLASS)
- Company code (Field: IM_POS_IND_TRL-COMPANY_CODE)
- Product type (Field: IM_POS_IND_TRL-PRODUCT_TYPE)
- Position currency (Field: IM_POS_IND_TRL-POSITION_CURR)
- Valuation currency (Field: IM_POS_IND_TRL-VALUATION_CURR)

For Securities:

- Securities ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Securities account (Field: IM_POS_IND_TRL-SECURITY_ACCOUNT)
- Portfolio (Field: IM_POS_IND_TRL- PORTFOLIO)
- Securities account group (Field: IM_POS_IND_TRL-ACCOUNT_GROUP) *For Loans:*
- Contract number (Field: IM_POS_IND_TRL- LOANS_CONTRACT) *For OTC Transactions:*
- Financial transaction (Field: IM_POS_IND_TRL- DEAL_NUMBER) *For Listed Options and Futures*
- Futures account (Field: IM_POS_IND_TRL- POSITION_ACCOUNT)
- ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Long/short position indicator (Field: IM_POS_IND_TRL-FLAG_LONG_SHORT)

Standard settings

For more information about the standard settings (filters, single or multiple uses), see the Enhancement Spot Element Definitions tab in the BAdI Builder (transaction SE8).

Activities

For information about implementing BAdIs as part of the Enhancement Concept, see SAP Library for SAP NetWeaver under BAdIs - Embedding in the Enhancement Framework.

Assign General Valuation Class

Use

A general valuation class must be assigned to every financial transaction from which the special valuation classes of different valuation areas can be derived.

In this IMG activity you can define a general valuation class depending on the *company code*, *product type* and *transaction type* which is used as a default value when entering a transaction type.

Requirements

General valuation classes are created under *Transaction Manager -> General Settings -> Accounting -> Settings for Position Management -> Define and Assign Valuation Classes*.

Information System

In the following menu points, you define the parameters for reports within drilldown reporting. Individually, they are position and flow values.

Structure Report Selection

You find the reports delivered by SAP in the different areas of the Transaction Manager in the application menu: *Money Market*, *Foreign Exchange*, *Securities*, *Derivatives*, *Debt Management* under the *Information System* node as well as in the *Transaction Manager Information System*.

In this IMG activity, you can edit these report structures or define new ones. To allow the user to call up the reports from the application menu, the report structures must be assigned to the area menu structures.

From a technical point of view, the report structures and the area menus are the same structures. They are defined and edited in the same function (*Area Menu Maintenance*). This is why Area Menu Maintenance is listed here. (Nevertheless, to differentiate content, a distinction is made here between area menus and report structures.)

The following report structures are delivered with the area menus for the various areas:

<u>Area</u>	<u>Area Menu</u>	<u>Report Structure</u>
<i>Transaction Manager</i>		
Money Market	TMMN	TRTG
Foreign Exchange	TXMN	TRTV
Derivatives	TIMN	TRTR
Securities	FWMY	TRTW
Debt Management	CFM_TM	CFM_TM
Information System	FZM4	TRMA

Note:

There are no reports specific to Hedge Accounting for Exposures or to Debt Management.

Activities

When you access the area menu maintenance from the IMG activity *Structure Report Selection*, the system displays the name of the report structure for the respective area in the 'Area Menu' field.

From here, you can edit this (or a different) structure, or create a new structure.

- Editing an existing structure

- a) Choose the required structure from the favorites list or using the input help. (This step is only necessary if you want to edit a different structure to the one displayed.)
- b) Choose *Menu Structure -> Change*. The 'Edit Area Menu' screen appears. From here, you can add new entries or change, delete, or reassign existing entries.
- c) **Adding New Menu Entries:**

To make new entries, position the cursor on an existing menu item and choose *Edit -> Insert Menu Entry -> Insert as Subnode / Insert on same Level*. A dialog box appears in which you can make the new entries. You can make the following types of entry:

Folders: To add new folders, you merely need to enter a text. The system interprets the entry automatically as a folder.

Transactions: To insert transactions, enter the transaction code next to the text.

Reports: To assign a report to the menu, choose the 'Report...' pushbutton. (Add report). A dialog box appears for choosing the report. Select the relevant radio button under 'Report Type'. The corresponding entry fields for the report type appear. When you exit the dialog, the system generates a transaction code for the report selected. You must specify the corresponding development class and transport request.

If a transaction code already exists for the selected report, it is copied.

If you want to specify the transaction code for the report yourself, choose 'Display Other Options'. Two additional entry fields appear in which you can enter the transaction code and the corresponding descriptive text. You must also deactivate the checkboxes 'Generate Automatically' and 'Adopt Report Description'.

Reference to Submenus:

In an area menu, you can create links to other area menus (for example to the report structures). In this way, you can compile a menu made of several submenus. Select the checkbox for menu references. Instead of a transaction code, you now enter a menu name or choose one using the input help.

- d) **Changing Existing Menu Entries:**

Select the relevant entry and choose *Edit -> Change Entry -> Change*. A dialog box appears in which you can modify the entry. In some cases, you have the option of changing the type of entry as well as the content. To do this, choose the pushbuttons 'As Transaction' or 'As Folder'. You can make changes to the following:

Current Type Can Be Changed to Prerequisite

Folder Transaction code The folder must be empty.

Transaction code Folder

e) **Deleting Existing Menu Entries:**

To delete a menu entry, select the entry by choosing *Edit -> Change Entry -> Select/Deselect* and then choose *Edit -> Change Entry -> Delete*.

f) **Reassigning Existing Menu Entries:**

To move one or several entries to a different place in the menu, select the entry by choosing *Edit -> Change Entry -> Select/Deselect* and then select the position to which you want the entry to be moved. To do this, choose *Edit -> Change Entry -> Reassign*. In the dialog box, specify whether the entry should be inserted at the same level as the selected item or one level lower down.

- Creating a new structure

To create a new menu, enter the short name for the new structure and choose *Area Menu -> Create*. In the dialog box, enter the long name for the structure. The editing screen appears. The rest of the procedure is described above in the section 'Editing an Existing Structure'.

Foreign Exchange

Transaction Management

Product Types

In the following steps, you make all the necessary settings for controlling product types. These include:

- Definition of the general product parameters
- Settings relating to number assignment
- Company code-related settings

Define Product Types

Product types help to differentiate between different Money Market financial instruments. Differentiation is necessary if the individual instruments are subject to different processing rules or if you wish to create different levels for evaluation. By assigning different structure characteristics, various forms of transactions can be predefined.

Only via the combination of the product type with a transaction type is the financial transaction finally set.

In this step, you maintain the product types you require.

Activities

1. Name your product type. You have a 3-character alphanumeric field for this.

2. Specify the long text and short text for your new product type.
3. Assign your product type to a product category. The product category is an internal key and controls how the product types assigned to it are processed.

Example

In the Foreign Exchange area, the following product category is available:

- 6 Foreign exchange

Transaction Types

In this section, you define your transaction types and assign the necessary flows and (for money market and foreign exchange transactions) condition types for a financial transaction/product. The financial transaction type specifies what you can do with the product types you have defined. For instance, a foreign exchange transaction might be a spot transaction or a forward transaction.

Examples of transaction types:

- Spot transaction
- Forward transaction
- Netting transaction
- Fixing transaction

Number Ranges

Define Number Ranges for Transaction

In this step, you can define number range intervals for your financial transaction types. The financial transactions generated in the application receive a number comparable with the document number from Financial Accounting. The number assignment can either be transferred internally by the system or you can specify the number externally.

The assignment of transactions to a number range takes place in the step entitled *Define transaction types*.

Activities

1. Maintain the necessary number range intervals via the 'Change intervals' button. The individual intervals must be entered without overlap.
2. Save your entries.

Recommendation

You should choose internal number assignment for your financial transactions. It is recommended that you define a new number range interval for each product type (possibly for each transaction type) for the sake of clarity.

Define Number Ranges for Underlying Transaction

In this step, you can define number range intervals for your underlying transactions. The number assignment can be carried out internally by the system or you can specify the number externally.

Define transaction types is the step used to assign the underlying to a number range.

Activities

1. Use the *Change intervals* button to enter the number range intervals you require. You need to ensure that the individual intervals do not overlap.
2. Save your entries.

Define Transaction Types

In this step, you define your financial transactions and assign them to your product types. You also specify the considerable technical administrative functions that you can carry out with the product types you have defined.

Requirements

- You have defined the product types you require in the step entitled *Define product types*.
- You have defined at least one number range interval in the step entitled *Define transaction number ranges*.
- You have defined limit product groups in Basic functions in the step entitled *Limit management*. This prerequisite is only necessary if you require an update in a limit product group.

Activities

1. Choose *New entries* to create your transaction type.
2. Enter the product type for which you want to define a transaction type. Enter a three-character alphanumeric name for the transaction type.
3. Enter a long name for your transaction type.
4. Assign your transaction type to transaction category (foreign exchange transactions).
5. Assign your transaction type to a processing category. The processing category determines which activity categories are scheduled for a transaction type and thus reflect the individual steps to be carried out for a transaction.
6. Assign your transaction type to a number range interval.
7. Assign your underlying to an underlying number range interval.

8. The 'automatic posting release' determines whether you want to use the 'release' function, or whether the flows generated by a transaction are to be posted without being released explicitly.
9. If you conclude transactions in currencies other than your own local currency, you need to value these transactions on the balance sheet key date. The valuation may result in postings for realized and unrealized gains and losses resulting from exchange rate fluctuations. Under the heading 'valuation', you define which flow types are to be used for these postings.
10. You can use the 'limit group' field for the purpose of updating limit management, if you want to fix a limit at product type or transaction type level.
11. Save your entries.

Assign Forex Attributes

In this step, you maintain the attributes for foreign exchange transactions.

Activities

1. Choose *New entries*.
Enter the relevant product type/transaction type.
2. Enter the rate type (for example, M for middle rate) for translating foreign currency amounts.
3. If you want the system to automatically propose a rate in the 'spot' field when you create a forex transaction, flag the relevant indicator.
4. Enter the transaction types which are to be used for rollover or premature settlement of forward or offsetting transactions.
5. If you want the fields 'local currency amount' and 'local currency rate' for foreign currency flows to be filled automatically when you create a transaction, flag the field *Translation of foreign currency flow*.

Assign Fixing Spreads

In this step, you maintain the spreads for fixing transactions which determine the difference between bid and ask rates and between middle and ask. You define these spreads for specific transactions types, currencies and business partners.

Activities

1. Choose *New entries*.
2. Enter the product type/transaction type for the fixing transaction.
3. Enter the leading and following currency.

4. Where applicable, enter a business partner.
5. If the fixing spread applies to both purchases and sales, leave the P/S field blank. You can also enter separate spreads for sales and purchases.
6. Enter the fixing spread and the rate category for the exchange rate. For the exchange rate, you can use the middle rate, for instance.

Flow Types

In this section you define the flow types you require for your transactions.

Flows describe various payment flows arising from transaction conclusion, valuation and accrual/deferral functions as well as transfer postings. They are classified through flow types that you define in Customizing.

The sum of all transaction flows forms the basis for generation of the cash flow and describes possible changes to the updated payment flows. They also form the basis for updating transactions in FI and Cash management and for analysis in Market risk management.

Possible flow types include interest rates, repayments, principal increases and commissions.

Define Flow Types

In this step, you define the necessary Flow types for your product types.

A flow type must be defined for all possible flows in a transaction so that they can later be assigned.

Examples

To your flow types, you assign

- a classification,
- flow category and
- calculation category.

The classification divides the flow types according to business criteria. The flow category allows the system to interpret your settings, the calculation category determines the representation in the cash flow.

Alongside the settings which determine whether the flows are to be updated in Cash management and FI (i.e they are cash forecast and posting relevant), this step allows you to consider data for valuation, accruals/deferrals and display in the drilldown reporting tool.

Furthermore, you establish whether payment requests and individual payments should be possible for certain flows.

- Flow types can be used in drilldown reporting. In the drilldown reporting tool, you can choose a display in your reports which subdivides the position and income relevant amounts separately. In order to control which flow is considered in which amount, you must make the choice here.
- Flow types that you mark as valuation relevant are considered in the valuation run. Flow types marked as accrual/deferral relevant are used in accrual/deferral and are automatically included in the step Money market -> Functions -> Define accrual/deferral to determine the accrual/deferral procedures and methods.
- Via payment requests, you can initiate payments via an enhanced payment program. For this, payment details must be maintained correspondingly in the transaction. For individual payments, you determine whether this flow may be settled together with others or whether they must be processed individually.
Here you must note that for payment requests, optional conditions are involved whereas for individual payments, required conditions are involved. This means that if the indicator is set for the payment request, then a payment request CAN be generated. However, the indicator for the individual payment means that an individual payment MUST take place.

Activities

1. Create a new flow type via **New entries**, by specifying an alphanumeric key and a name.
2. Choose a classification and a category. According to which classification you have chosen, the system proposes permitted categories. The calculation category is automatically specified by the system.
3. Set the **Cash forecast-relevant** indicator if you require an update in Cash management and the **Posting-relevant** indicator if flows are to be passed on to FI.
4. Establish whether the flow is to be considered in your drilldown reports and if so, whether it should be used for position-relevant or income-relevant amounts.
5. For flows that are the basis for valuation, set the **Valuation-relevant indicator**, for flows that are to be accrued, set the **accrual/deferral-relevant** indicator.
6. In order to generate payment requests and individual payments for this flow, set the corresponding indicator here for withdrawal and addition.
7. Save your entries.

Assign Flow Types to Transaction Type

In this step, you assign flow types to each product type at the transaction type level that are necessary in order to completely portray a financial product.

Requirements

- In the Maintain product types step, you have defined the required product types .

- In the Maintain transaction types step, you have maintained the transaction types necessary for product types.
- In the Maintain flow types step, you have defined the flow types.

Activities

- . Via *New entries*, you assign the necessary flow types to all the defined combinations from the product and transaction type. Save your entries.

Further notes

In this step, you only assign the flow types that are not generated via a condition type. With a time deposit, for example, it is only necessary to assign the principal increase/decrease and, possibly, interest capitalization flow types. Interest rates and repayments are generated via a condition category.

If you wish to define other flows such as charges and commissions, these are also assigned here.

You also need to specify whether a flow type is allowed for the incoming and/or outgoing direction of a transaction.

Derived Flows

Define Calculation Procedure for Derived Flows

In this IMG activity, you can define the calculation procedures for generating derived flows.

By defining calculation procedures, you can control the amount of the derived flows in relation to the currency and the amount of the original flow.

By choosing '*Define Derivation Procedures and Rules*', you can then select one of the calculation procedures when you define the derivation rules.

Example

A charge amounts to EUR provided that the original flow does not exceed , EUR. For amounts greater than , EUR, the charge increases to EUR.

1. Choose '*New entries*'. Assign an alphanumeric key and a short name to the calculation procedure. Save your entries.
2. Select the procedure and branch to the currency-dependent rules.
3. Select EUR as the currency and in the 'Min/mx amt' field, enter how you want the amounts in the following table for *amount-dependent rules* to be interpreted:

'Lower limit' means that the rule is valid for all amounts, which are greater or equal to the minimum amount.

'Upper limit' means that the rule is valid for all amounts, which are less than or equal to the maximum amount.

In this case, all the amounts are to be regarded as the 'lower limit'. Save your entries.

4. Select the entry and then branch to the *Amount-dependent rules*.
5. Now enter the following two lines:

<u>Min/mx amt</u>	<u>Calculation</u>	<u>Fixed amnt</u>
	Fixed amount	
,	Fixed amount	

Save your entries.

If you want to calculate a different percentage rate for each currency and/or in relation to the original flow amount, follow the same procedure described above, but this time also fill the 'Percent' field when you define the amount-dependent rules.

You have the option of having the system calculate a certain charge or commission for each currency individually. To do this, specify here how each currency should be calculated for a calculation procedure. Then assign this in Customizing activity 'Define Derivation Procedures and Rules' .

Further notes

If you want the percentage rate of the derived flow to always correspond to that of the original flow, irrespective of the currency, you can leave out the activity for defining a calculation procedure and enter the percentage rate directly when you define the derivation rule.

Define Derivation Procedures and Rules

You can set up the transaction management area of the system to generate additional flows automatically on the basis of an original flow. You do this by defining derivation procedures and then assigning rules to each procedure. The rules determine how one flow is generated from another.

The derived flow can either be a specified fixed amount, or a percentage of the original flow amount. You can also set up the system to calculate the derived flow amounts differently according to the currency and original flow amount.

You create the necessary calculation procedures in the IMG activity Define Calculation Procedure for Derived Flows. These calculation procedures are then available when you define derivation procedures and rules in the IMG activity Define Derivation Procedures and Rules.

This function is available for the money market, foreign exchange, securities and derivatives areas. You define the calculation and derivation procedures globally for all applications. This means that you always see all the calculation and derivation procedures that have been defined, regardless of the IMG section you are in. By contrast, the derivation rules are specific to a particular area, and can only be created or changed within the IMG for that area. If, for example, you define rules for a tax on interest in the securities area, these settings are not visible in the money market, foreign exchange and derivatives areas.

Important note:

In order to apply a derivation procedure when a transaction is created, you must assign the derivation procedure to a business partner. You make this assignment in the business partner master data using the function *Standing Instructions: Derived Flows*.

Example

Generation of tax flows in the securities area

You want to have flows for interest income tax and refundable tax generated automatically.

1. Define the derivation procedure, such as "CGTAX".
2. Define the following rules:

Original flow :	Derived flow :
Validity: MM/DD/YYYY	Flow type 36
Flow type 8	Direction -
Direction +	Percentage rate:

Original flow :	Derived flow :
Validity: MM/DD/YYYY	Flow type 3
Flow type 36	Direction -
Direction -	Percentage rate:

These settings generate a flow with the flow type 36 (interest income tax) amounting to % of the original flow type 8 (accrued interest). The system then generates a flow with the flow type 3 (refundable tax) amounting to % of the first derived flow 36 (interest income tax).

Requirements

- You have defined the necessary flow types.
- If you want the derived flow amounts to vary according to the currency or the original flow amount, you must have defined the necessary calculation procedures in the IMG activity *Define Calculation Procedure for Derived Flows*.

Activities

1. Choose *New Entries*. Create a new derivation procedure by assigning an alphanumeric key and entering a corresponding text.
2. Save your entries.
3. Select the derivation procedure and choose *Derivation Rules*.
4. Choose *New Entries*.

Settings for the *Original flow*

- a) Enter the date from which the derivation rule should apply.
- b) Enter the flow type and direction of the original flow.

Settings for the *Derived flow*

- c) Enter the flow type for the derived flow.
 - d) Enter the direction of the derived flow.
 - e) In the *Calculation by* field, choose between "Percentage rate" and "Calculation procedure".
 - f) If you have selected "Percentage rate" in the *Calculation by* field, enter the rate for calculating the derived flow as a percentage of the original flow in the *Percentage rate* field.
 - g) If you have selected "Calculation procedure" in the *Calculation by* field, select the relevant calculation procedure in the *Procedure* field.
5. Save your entries.

Define Rounding Rules

In this IMG activity, you create rounding rules, for example for calculating accrued interest for purchases and/or sales.

You can select one of these rules when you enter the purchase or sale of a bond in the system. Moreover, you have the option of defining a rounding rule in the class data. This then appears as a default value when you enter a transaction.

Activities

1. Choose 'New Entries'.
2. Enter a short name and a long name for the rule.
3. In the rounding rule area, enter the following:
 - a) In the '*Round*' field, enter how you want to round. You can choose from three alternatives:
 - Round down: The system always rounds down
 - Round up: The system always rounds up
 - Round to nearest whole number: From onwards, the system rounds up; up to , the system rounds down
 - b) In the '*Rounding unit*' field, you specify the number of decimal places to which rounding is to be performed.
 - c) In the '*Base unit*', field, you specify for which amount you want to calculate.

Example:

If you enter in this field, the accrued interest is calculated for the nominal amount of of the bond and the rounding is performed according to the rule. The result is then translated to the actual nominal amount of the purchase/sale.

4. Save your entries.

Update Types

Update types carry information about flows to accounting and the securities and futures account management of the Transaction Manager.

You create all update types in the IMG activity Define Update Types and Assign Usages. You do this by entering a short and long description for the update type and subsequently assigning it to usages.

Note: One update type can be assigned to different usages.

For some usages, you need to maintain specific information for the update types in various IMG activities. This information is required to process the update types for particular usages. You may also want to define and assign additional update types (for example, with alternative account determination settings).

You have to make usage-specific settings in the following IMG activities:

- Key Date Valuation
Under Transaction Manager -> General Settings -> Accounting -> Key Date Valuation
-> Update Types -> Assign Update Types for Valuation you specify which position management procedure you want to use for each update type.
- Derived Business Transactions
Under Transaction Manager -> General Settings -> Accounting -> Derived Business

Transactions -> Update Types -> Assign Update Types for Derived Business Transactions, you specify for each position management procedure which update types you want to use for the various derived business transactions.

- Hedge Accounting for Exposures
Under Transaction Manager -> General Settings -> Accounting -> Hedge Accounting -> Update Types -> Assign Update Types for E-HA you assign the update types to the position management procedures which contain a securities valuation procedure or a foreign exchange valuation procedure intended for handling profit/loss for distribution according to FAS.
- Transfer Account Assignment Reference
Under Transaction Manager -> General Settings -> Accounting -> Transfer Account Assignment Reference -> Update Types -> Assign Update Types for Account Assignment Reference Transfer assign the update types for account assignment reference transfers (clear from account/post to account) to the account symbols for positions.
- Valuation Class Transfer
Under Transaction Manager -> General Settings -> Accounting -> Valuation Class Transfer -> Update Types -> Assign Update Types for Account Assignment Reference Transfer you assign one update type for the clearing posting and one update type for the posting to the new valuation class during the valuation class transfer.
- Position Initialization
Under Transaction Manager -> General Settings -> Accounting -> Initialize Positions -> Update Types -> Assign Update Types for Initializing Positions you assign the update types for transferring positions to the parallel valuation areas. You make this assignment for each product type.
- Transaction Management
Under Transaction Manager -> Foreign Exchange/OTC Derivatives -> Transaction Management -> Update Types -> Assign Update Types for Position Update you assign one update type for open transactions and one for close transactions for each product type and transaction type.
- Securities Account Management
- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Specify Update Types for Securities Account Management, you enter the relevant update types.
- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Assign Update Types to the Functions of Security Account Management, you assign the required update types to the securities account management functions.
- Securities Account Transfer
Under Transaction Manager -> Securities -> Position Management -> Securities Account Transfer -> Update Types -> Assign Update Types for Securities Account Transfer, you assign the update types for the securities account transfer for each product type.
- Corporate Actions

Under Transaction Manager -> Securities -> Position Management -> Corporate Actions -> Update Types -> Assign Update Types to the Corporate Action Categories, you enter the relevant update types.

- Rights
Under Transaction Manager -> Securities -> Position Management -> Rights -> Update Types -> Assign Update Types to the Rights Category, you enter the relevant update types.
- Futures Account Management
- Specify Update Types for Futures Account Management
- Assign Update Types for Margin Management per Product Type

If you want to post an update type, set the Relevant for Posting indicator when you define the update type under Transaction Manager -> General Settings -> Accounting -> Link to Other Accounting Components -> Define Account Determination.

You must also assign some update types to the corresponding flow types:

- Assign Flow Types to Update Types. You can find this IMG activity in the Transaction Manager under: Money Market/Foreign Exchange/Securities/Listed Derivatives/OTC Derivatives -> Transaction Management -> Update Types.
- Assign Loan Flow Types to Update Types in the IMG activity for *Loan Management* under *Transaction Management* -> *Update Types*.

Define Update Types and Assign Usages

In this IMG activity, you define all the update types that are required to manage the positions in the parallel valuation areas.

Overview: Update Types

You can also assign update types to different #usages.# You can assign an update type to several usages.

An update type is assigned to a usage

- If it is an update type created by the usage
- If it is an update type that is processed in the usage

Example

You assign all update types to the usage *securities account management* which is required for managing positions or for which specific information may have to be defined for securities account management.

SAM4	Final repayment (scheduled)
SAM	Annuity
SAM6	Installment repayment

SAM9	Nominal adjustment: Increase
SAM9	Nominal adjustment: Reduction
SAM	Nominal interest
SAM9	Interest (unit-quoted)
SAM3	Dividend
SAM4	Distributions
SAM	Rebate
SAM6	Nominal interest (incoming payments)
SAM69	Nominal interest (incoming payments) unit-quoted
SAM64	Final repayment (scheduled) (incoming payments)
SAM8	Position asset dividends/distributions
SAM89	Income asset dividends/distributions
SE36	Interest markdown
SE3	Reclaimable taxes
SE38	Reunification tax
SE39	Corporate income tax

The update types SE36 # SE39 are also assigned, for example, to the usage *Transaction Management* and *Additional Flows (Exercise Rights)*.

Standard settings

Update types are defined in sample Customizing and assigned to usages as well as specified for different usages. When you make your Customizing settings you should refer to sample Customizing.

Activities

1. Choose *New Entries*.
2. Assign both a short and a long name to the update types.
3. Save your entries.
4. Select a usage.
5. Choose *New entries*.
6. Use the F4 input help to select the update types required for this usage.
7. Save your entries.

Assign Flow Types to Update Types

In this IMG activity, you assign the corresponding update types to the flow types in the Money Market, Foreign Exchange, Securities and Derivatives areas for updating the transaction data to the parallel valuation areas.

See also: Overview: Update Types

Standard settings

In the sample Customizing delivered with the system, update types have been defined and assigned to usages, and specified for different usages. We recommend that you use the sample Customizing as a guide for setting up your own Customizing.

Assign Update Types for Position Update

In this IMG activity you assign an update type for open and close transactions for each product type and transaction type.

See also: Overview: Update Types

Assign General Valuation Class

Use

A general valuation class must be assigned to every financial transaction from which the special valuation classes of different valuation areas can be derived.

In this IMG activity you can define a general valuation class depending on the *company code*, *product type* and *transaction type* which is used as a default value when entering a transaction type.

Requirements

General valuation classes are created under *Transaction Manager -> General Settings -> Accounting -> Settings for Position Management -> Define and Assign Valuation Classes*.

Position Indicator

Define Generation of Subledger Position Indicator

Use

Use

In this IMG activity you define per transaction, product group, accounting code and valuation area how the subledger position indicator should be created.

You can choose from the following settings:

- *Generate position indicator automatically*
If you select this setting, the subledger position indicator is always created automatically according to your settings in Customizing.
- *Generate position indicator manually*
If you select this setting, you must always create the subledger position indicator manually.
- *POPUP (manual/automatic)*
If you select this setting, a dialog box appears whenever it is necessary to create a new subledger position indicator. The dialog box asks you whether you want to generate the position indicator manually (branches to manual generation) or automatically.

A new subledger position indicator can be generated for the following business transactions:

- Transaction Management
- Corporate Actions
- Exercise Rights **Note:**

If you do not make any settings here, the subledger position indicator is always created automatically.

BAdI: Subledger Position Indicator (Account Assignment Reference)

Use

You can use this business add-in to change the account assignment reference of a newly generated subledger position indicator.

The following import parameters are available:

- Valuation area (field: IM_POS_IND_TRAC-VALUATION_AREA)

- Accounting code (field: IM_POS_IND_TRAC-ACCOUNTING_CODE)
- Valuation class (field: IM_POS_IND_TRAC-VALUATION_CLASS)
- Company code (field: IM_POS_IND_TRAC-COMPANY_CODE)
- Product type (field: IM_POS_IND_TRAC-PRODUCT_TYPE)

For securities:

- Securities ID number (field: IM_POS_IND_TRAC-SECURITY_ID)
- Securities account (field: IM_POS_IND_TRAC-SECURITY_ACCOUNT)
- Portfolio (field: IM_POS_IND_TRAC- PORTFOLIO) - Securities account group (field: IM_POS_IND_TRAC-ACCOUNT_GROUP) For loans:
- Contract number (field: IM_POS_IND_TRAC- LOANS_CONTRACT) For OTC transactions:
- Financial transaction (field: IM_POS_IND_TRAC- DEAL_NUMBER)

For listed options and futures

- Futures account (field: IM_POS_IND_TRAC- POSITION_ACCOUNT)
- ID number (field: IM_POS_IND_TRAC-SECURITY_ID)
- Long/short position indicator (field: IM_POS_IND_TRAC-FLAG_LONG_SHORT) The following change parameters can be changed: - Account assignment reference (field: CH_AA_REF) Note:

This method is called once when a new subledger position indicator is generated.

BAdI: Subledger Position Indicator

Use

This Business Add-In (BAdI) is used in the *Transaction Manager* (FIN-FSCM-TRM-TM) component. You can use this BAdI to control the assignment of the position management procedure and the *Assets/Liabilities Position* indicator for subledger position indicators to be generated.

This BAdI is called once when a new subledger position indicator is generated.

The following methods are available:

- CHANGE: Changes the Subledger Position Indicator Attributes

Import Parameters

- Valuation area (Field: IM_POS_IND_TRL-VALUATION_AREA)
- Accounting code (Field: IM_POS_IND_TRL-ACCOUNTING_CODE)
- Valuation class (Field: IM_POS_IND_TRL-VALUATION_CLASS)
- Company code (Field: IM_POS_IND_TRL-COMPANY_CODE)

- Product type (Field: IM_POS_IND_TRL-PRODUCT_TYPE)
- Position currency (Field: IM_POS_IND_TRL-POSITION_CURR)
- Valuation currency (Field: IM_POS_IND_TRL-VALUATION_CURR)

For Securities:

- Securities ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Securities account (Field: IM_POS_IND_TRL-SECURITY_ACCOUNT)
- Portfolio (Field: IM_POS_IND_TRL- PORTFOLIO)
- Securities account group (Field: IM_POS_IND_TRL-ACCOUNT_GROUP) *For Loans:*
- Contract number (Field: IM_POS_IND_TRL- LOANS_CONTRACT) *For OTC Transactions:*
- Financial transaction (Field: IM_POS_IND_TRL- DEAL_NUMBER) *For Listed Options and Futures*
- Futures account (Field: IM_POS_IND_TRL- POSITION_ACCOUNT)
- ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Long/short position indicator (Field: IM_POS_IND_TRL-FLAG_LONG_SHORT)

Changing Parameters

- Position management procedure (Field: CH_POS_IND_TRL-POS_MAN_PROC)
- Indicator asset/liability position (Field: CH_POS_IND_TRL- ACTIVE_PASSIVE)
- Balance sheet indicator (Field: CH_POS_IND_TRL-SBILK)
- Position grouping according to §4 German Banking Act (Field : CH_POS_IND_TRL-SKWG4NEU)
- Additional position attributes in case the attributes are used (Fields: POS_ATTRIB_S, POS_ATTRIB_S, POS_ATTRIB_S3, POS_ATTRIB_M, POS_ATTRIB_M, POS_ATTRIB_M3, POS_ATTRIB_L, POS_ATTRIB_L, POS_ATTRIB_L3)
- CHECK: Custom Checks for Subledger Position Indicator Attributes

Import Parameters

- Valuation area (Field: IM_POS_IND_TRL-VALUATION_AREA)
- Accounting code (Field: IM_POS_IND_TRL-ACCOUNTING_CODE)
- Valuation class (Field: IM_POS_IND_TRL-VALUATION_CLASS)
- Company code (Field: IM_POS_IND_TRL-COMPANY_CODE)
- Product type (Field: IM_POS_IND_TRL-PRODUCT_TYPE)
- Position currency (Field: IM_POS_IND_TRL-POSITION_CURR)
- Valuation currency (Field: IM_POS_IND_TRL-VALUATION_CURR)

For Securities:

- Securities ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Securities account (Field: IM_POS_IND_TRL-SECURITY_ACCOUNT)
- Portfolio (Field: IM_POS_IND_TRL- PORTFOLIO)
- Securities account group (Field: IM_POS_IND_TRL-ACCOUNT_GROUP) *For Loans:*
- Contract number (Field: IM_POS_IND_TRL- LOANS_CONTRACT) *For OTC Transactions:*
- Financial transaction (Field: IM_POS_IND_TRL- DEAL_NUMBER) *For Listed Options and Futures*
- Futures account (Field: IM_POS_IND_TRL- POSITION_ACCOUNT)
- ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Long/short position indicator (Field: IM_POS_IND_TRL-FLAG_LONG_SHORT)

Standard settings

For more information about the standard settings (filters, single or multiple uses), see the Enhancement Spot Element Definitions tab in the BAdI Builder (transaction SE8).

Activities

For information about implementing BAdIs as part of the Enhancement Concept, see SAP Library for SAP NetWeaver under BAdIs - Embedding in the Enhancement Framework.

Define Order Limit Checks

In this step you can define the rules for order limit checks.

You define an order limit check for a limit type. For example, you can set a foreign exchange limit which checks that orders are within the limit in terms of the price, date and quantity. You can use the following check functions:

- Value at execution is greater than in the order
- Value at execution is smaller than in the order
- Value at execution equals the value in the order

Internal Forex Trading

Map Product Types and Transaction Types

The mapping table is maintained for the product/transaction types maintained above. Outgoing must be assigned to the sending company code and ingoing to the receiving company code. **Example**

A	Fixed-Term Deposit	Outgoing	Mirrored
ABCD	Fixed-Term Deposit	Incoming	Mirrored

In this case, a fixed-term deposit (A) in company code , which is the sending company code, is displayed as product type A and transaction type (that is, as an incoming fixed-term deposit) for the receiving company code ABCD.

Activities

The meta-text must be the same for the outgoing and incoming directions when mapping. This can have any name, but we recommend giving it a name that indicates its function (for example, Fixed-Term Deposit).

Example:

TRM	Fixed-Term Deposit	Outgoing	Mirrored
-----	--------------------	----------	----------

If a fixed-term deposit is carried out with SUB AT for example, the following logic is used:

TRM	Fixed-Term Deposit	Incoming	Mirrored
-----	--------------------	----------	----------

A fixed-term deposit (transaction type) in company code TRM therefore signifies an incoming fixed-term deposit in company code TRM (SUB AT). In this context, the meta-text has a primary control function.

<u>CoCd</u>	<u>PType</u>	<u>TType</u>	<u>Meta-Text</u>	<u>Direction</u>	<u>Function</u>
TRM	Incoming	Fixed-Term Deposit		Incoming	Mirrored
TRM	Fixed-Term Deposit			Incoming	Mirrored

Define Rate Markup/Markdown for Internal Foreign Exchange Trading

Use

In this step you define the rate markup and markdown for internal foreign exchange trading.

Requirements

For the rate to be set automatically, a datafeed or similar process is required to place exchange rates in the market data buffer (table VTB-MARKET).

Set the two IMG activities, *Map Product Types and Transaction Types* and *Assign Company Code to Partner*. These settings enable the transaction to be mirrored (back) from the central company code to the decentral company code.

Standard settings

You do not have to make settings in the IMG activity *Assign Company Code to Partner* if a "normal" mirror transaction has already been set.

Assign Company Code to Partner

In this maintenance table, you assign the company code to the business partner. This means that the company codes must be entered along with the relevant counterparty names.

Example

<u>Company Code</u>	<u>Counterparty</u>
<u>TRM</u>	<u>HQ</u>
<u>TRM</u>	<u>SUB AT</u>
<u>TRM3</u>	<u>SUB CH</u>

Add-In for Internal Foreign Exchange Trading

Use

A Business Add-In offers options for controlling the transaction process.

The internal foreign exchange trading enhancement offers the following eight methods.

DEFAULT_VALUES_GET

Default settings for input fields, description of the existing selection of currencies, companies, texts for financial instruments. Individual definition for each user.

Exceptions: None.

No messages are permitted during initialization.

CONSISTENCY_CHECK_DEAL_DATA

Checks business transaction data to ensure that it is in line with company guidelines.

Exceptions: None.

However, the message handler interface allows one or more messages to be returned.

RATE_TYPES_GET

What rate data should be read from the market data buffer in order to determine the initial (market) bid rate and ask rate?

Exceptions: None.

No messages permitted.

CONSISTENCY_CHECK_MARKET_DATA

Market data consistency check (for example, are the rates up to date? Is the difference between the current and last rate feasible?) Exceptions: Failed.

The market data was not accepted, the consistency check failed (no message handler available -> only one message can be returned).

MARGIN_ADJUSTMENT_SIMPLE_RATE

Adjustment of the bid-asked spread for reference rates/cross transactions (alternatively you could use MARGIN_ADJUSTMENT_CROSS_RATE)

Exceptions: Failed: Adjustment of the bid-asked spread failed. (No message handler available -> only one message can be returned).

MARGIN_ADJUSTMENT_CROSS_RATE

Adjustment of the bid-asked rate for cross rates.

Exception: Failed: Adjustment of Bid-Ask Margin failed. (No message handler available -> only one message can be returned).

DEAL_VALIDITY_GET

Determine the time-related validity of a transaction.

Exceptions: None.

However, the message handler interface allows one or more messages to be returned.

DEAL_VALIDITY_CHECK

Acceptance check of the transaction after reasonable time period.

Exceptions: None.

However, the message handler interface allows one or more messages to be returned.

Standard settings

The default coding remains active until you create your own implementation. Create means either implementing all or no methods.

Information System

In the following menu point, you define the parameters for reports within drilldown reporting. Individually, they are position and flow values.

Structure Report Selection

You find the reports delivered by SAP in the different areas of the Transaction Manager in the application menu: *Money Market, Foreign Exchange, Securities, Derivatives, Debt Management* under the *Information System* node as well as in the *Transaction Manager Information System*.

In this IMG activity, you can edit these report structures or define new ones. To allow the user to call up the reports from the application menu, the report structures must be assigned to the area menu structures.

From a technical point of view, the report structures and the area menus are the same structures. They are defined and edited in the same function (*Area Menu Maintenance*). This is why Area Menu Maintenance is listed here. (Nevertheless, to differentiate content, a distinction is made here between area menus and report structures.)

The following report structures are delivered with the area menus for the various areas:

<u>Area</u>	<u>Area Menu</u>	<u>Report Structure</u>
<i>Transaction Manager</i>		
Money Market	TMMN	TRTG
Foreign Exchange	TXMN	TRTV
Derivatives	TIMN	TRTR
Securities	FWMY	TRTW
Debt Management	CFM_TM	CFM_TM
Information System	FZM4	TRMA

Note:

There are no reports specific to Hedge Accounting for Exposures or to Debt Management.

Activities

When you access the area menu maintenance from the IMG activity *Structure Report Selection*, the system displays the name of the report structure for the respective area in the 'Area Menu' field.

From here, you can edit this (or a different) structure, or create a new structure.

- Editing an existing structure

- a) Choose the required structure from the favorites list or using the input help. (This step is only necessary if you want to edit a different structure to the one displayed.)
- b) Choose *Menu Structure -> Change*. The 'Edit Area Menu' screen appears. From here, you can add new entries or change, delete, or reassign existing entries.
- c) **Adding New Menu Entries:**

To make new entries, position the cursor on an existing menu item and choose *Edit -> Insert Menu Entry -> Insert as Subnode / Insert on same Level*. A dialog box appears in which you can make the new entries. You can make the following types of entry:

Folders: To add new folders, you merely need to enter a text. The system interprets the entry automatically as a folder.

Transactions: To insert transactions, enter the transaction code next to the text.

Reports: To assign a report to the menu, choose the 'Report...' pushbutton. (Add report). A dialog box appears for choosing the report. Select the relevant radio button under 'Report Type'. The corresponding entry fields for the report type appear. When you exit the dialog, the system generates a transaction code for the report selected. You must specify the corresponding development class and transport request.

If a transaction code already exists for the selected report, it is copied.

If you want to specify the transaction code for the report yourself, choose 'Display Other Options'. Two additional entry fields appear in which you can enter the transaction code and the corresponding descriptive text. You must also deactivate the checkboxes 'Generate Automatically' and 'Adopt Report Description'.

Reference to Submenus:

In an area menu, you can create links to other area menus (for example to the report structures). In this way, you can compile a menu made of several submenus. Select the checkbox for menu references. Instead of a transaction code, you now enter a menu name or choose one using the input help.

- d) **Changing Existing Menu Entries:**
Select the relevant entry and choose *Edit -> Change Entry -> Change*. A dialog box appears in which you can modify the entry. In some cases, you have the option of changing the type of entry as well as the content. To do this, choose the pushbuttons 'As Transaction' or 'As Folder'. You can make changes to the following:

Current Type Can Be Changed to Prerequisite

Folder Transaction code The folder must be empty.

Transaction code Folder

e) **Deleting Existing Menu Entries:**

To delete a menu entry, select the entry by choosing *Edit -> Change Entry -> Select/Deselect* and then choose *Edit -> Change Entry -> Delete*.

f) **Reassigning Existing Menu Entries:**

To move one or several entries to a different place in the menu, select the entry by choosing *Edit -> Change Entry -> Select/Deselect* and then select the position to which you want the entry to be moved. To do this, choose *Edit -> Change Entry -> Reassign*. In the dialog box, specify whether the entry should be inserted at the same level as the selected item or one level lower down.

- Creating a new structure

To create a new menu, enter the short name for the new structure and choose *Area Menu -> Create*. In the dialog box, enter the long name for the structure. The editing screen appears. The rest of the procedure is described above in the section 'Editing an Existing Structure'.

Securities

The following section of the IMG describes the settings you need to make in order to create securities in the Transaction Manager and manage the corresponding positions.

You also have to make some general settings. These are settings that apply for all the applications (money market, foreign exchange, securities, listed derivatives and OTC derivatives). Path: *Corporate Finance Management -> Transaction Manager -> General Settings*

The *Accounting* section under the general settings contains the IMG activities for setting up the parallel valuation areas.

To make the settings for business partners and market data management, choose *Corporate Finance Management -> Basic Functions*.

Basic Settings

In the following sections you enter the general settings which are required for business transactions.

Define Currency Units

In this step you define the ratio of currency units to a currency.

When you enter transactions in the Securities area, you assign a currency unit to the security price. The system uses this ratio between the currency unit and the corresponding currency to calculate the currency amount using the formula "price * no. of units".

The currency unit is required for technical reasons and must be maintained for each exchange rate you use.

Example

British stocks are sometimes quoted in pence rather than in pounds. In this case, you would create the currency unit "PEN" (for pence) with a ratio of pounds sterling.

For most currencies, the ratio of the currency unit to the currency is .

Define Exchange

In this step you can define the relevant exchanges and enter important parameters and information for each exchange.

Requirements

You have already defined the following:

- (a) Country keys (b)
Calendar IDs
- (c) Currency keys

If the necessary prerequisites have not been fulfilled, you can now call up the corresponding Customizing screens:

- Define countries by choosing *General Settings -> Set Countries -> Define Countries*
- Maintain calendar ID by choosing *General Settings -> Maintain Calendar*
- Check currency codes by choosing *General Settings -> Currencies -> Check Currency Codes*

Activities

1. Choose Edit -> New entries
2. Define a key for each exchange and enter a short and long text.
3. On the detail screen, enter the following details:
 - a) the country where the exchange is situated
 - b) which calendar is valid
 - c) which local currency is relevant

Define Security Price Types

In this step you define the various price types for securities.

When you enter the individual security prices, you then enter the price type to which the price belongs.

An example of this would be price type for valuation. You would use this key to enter the prices you want to use as a basis for valuation runs.

Examples

- Cash settlement price
- Last price
- Opening price
- Closing price
- Valuation price

Activities

1. To define a new price type, choose *New entries*.
2. Enter a two-character key for the price type.
3. Enter a short text and a long text for the price type.

Master Data

In the following sections you make the settings for your master data.

Product Types

Define Number Ranges for Security Classes

In this section you define number ranges which you later assign to product types.

Within this number range interval, you define the class data for the individual product types later.

Activities

1. To display existing number ranges, select either the "Overview" or "Display intervals" function.
2. To change or add new number ranges, select the "Change intervals" function. To create new intervals, select the "Insert interval" function.

For every number range interval you enter:

- a) Create a number range number (characters) as organizational feature
- b) Assign the lower and upper limits of the interval (from number - to number).
- c) For each number range interval, specify whether the number assignment should be made "internally" or "externally" when class data is created.
In the case of internal number assignment, the numbers are assigned in sequence by the system.
In the case of external number assignment, the user has to specify a number which is within the interval.
You can assign each number only once.

Condition Types

In the following steps you make the settings for the securities conditions:

Define Condition Types: Here, you define the condition types you require.

Define Condition Groups: In this step, you create specific condition groups. This allows you to assign a corresponding "set" of conditions to each product type (Define Product Types), rather than entering the individual conditions.

Assign Condition Types to Condition Groups: In this step you specify which condition types belong to each condition group.

You assign the update types to be used to the different condition types in *Securities -> Position Management -> Securities Account Management -> Assign Update Types to Condition Types*.

Define posting information for the update types in *Transaction Manager -> General Settings -> Accounting -> Link to Other Accounting Components -> Define Account Determination*.

Define Condition Types

In this step you define your condition types for the securities area.

For each condition type, you create a three-character key and assign the appropriate flow type to it. The system then assigns the flow category and the FiMa calculation category from the flow type to the condition type automatically.

In order to ensure correct cash flow processing, you must enter a reference condition type for some condition types. For floaters, for example, the interest rate adjustment date or the fixing of the maximum or minimum interest rate refers to the variable interest rate. You must enter the indicator of the corresponding reference condition type in the *RefC* (in this case, "Variable interest").

For some condition types you only need to enter the FiMa calculation category.

You use field selection control to define which fields should appear for each condition type and whether they should be mandatory, optional or just display fields. For example, the field "Ref.int.rate" is required for the condition type "Variable interest", but can be hidden for the condition type "Fixed interest".

Standard settings

The following condition types are delivered with the system to cover common business transactions in the securities area. You can use these condition types without making any adjustments.

<u>Condition type</u>	<u>Condition type text</u>
	Interest (percentage-quoted)
	Variable interest
	Dividend
3	Bonus
6	Profit distribution
8	Repayment rate
9	Repayment price
33	Additional payment
34	Interest (unit-quoted)
9	Interest rate adjustment
63	Full repayment upon maturity

Recommendation

SAP recommends that you work with the condition types delivered with the system.

Define Condition Groups

In this step you define the various condition groups, to which you then assign your condition types (IMG step: Assign Condition Types to Condition Groups).

Example

You define a condition group () and assign all condition types that are related to a floater to this condition group.

In a second condition group (), you group all condition types relevant for partly paid stocks.

<u>Condition group</u>	<u>Condition group</u>
Variable interest	Dividend
Repayment rate	Bonus
Interest rate adjustment	Supplementary payment
Full repayment upon maturity	

You then assign condition groups to different product types (such as "floaters" or "partly paid stock"). Depending on the product type, only certain condition types can be maintained or displayed by default. You make these settings in the next step.

Activities

1. Specify a three-character key for the condition group.
2. Save your entries.

Assign Condition Types to Condition Groups

In this step, you assign the required condition types to condition groups.

Requirements

You must define the condition groups (IMG step *Define Condition Groups*) and the condition types (IMG step *Define Condition Types*) beforehand.

Example

You define a condition group () and want to assign all the condition types that can be used for variable-rate bond to this group.

In a second condition group (), you group the relevant condition types for partly-paid stocks.

<u>Condition group</u>	<u>Condition group</u>
Variable interest	Dividend
Repayment rate	Bonus
Interest rate adjustment	Supplementary payment
Full repayment upon maturity	

In addition, you define the sequence in which the condition types within a condition group are displayed, and for which condition types entries are mandatory. Conditions that are used less frequently in a particular condition group can be suppressed. The suppressed condition types are not shown in the standard maintenance dialog. You need to make an additional selection to call them up.

For each condition group and condition type, you can also define default values for the individual condition fields.

Define Product Types

In this IMG activity you define product types and assign each one to a condition group, a product category, and a number range. All the entries you make here are valid for all company codes.

By assigning product types to condition groups, you ensure that only certain conditions types can be maintained or displayed as standard conditions for each product type.

The product category is an internal key that controls how the product type assigned to it is processed. The following product categories are available for the securities area:

Stock

Investment certificate

3 Subscription right

4 Bond

6 Warrant bond

Convertible bond

111 Index warrant

112 Equity warrant

113 Currency warrant

114 Bond warrant

6 Shareholding

Several product types can refer to one product category: The product types "Partially-Paid Stock" and "Fully-Paid Stock" are, for example, both assigned to product category . Similarly, the product types "Fixed-Interest Security" and "Floater" are both assigned to the product category 4.

By assigning the product type to a number range, you can control how numbers are assigned when you create class data. If you opt for external number assignment, the system assigns numbers sequentially from the predefined interval. If you opt for external number assignment, the system checks whether the number entered manually is already being used for a class within this number range.

By making field selection control settings (*Field Selection* button), you can control which fields are relevant for the class data of each product type. You can specify whether each field should be displayed or suppressed, and whether the entries are mandatory.

You can also make the following settings for each product type:

- Define default values for the yield method and the interest calculation method. These predefined settings can be overwritten in the application, if necessary.
- Specify which alternative keys can also be used (for example, ID numbers used by Reuters or Telerate).
- Assign the product type to a limit group.

When you define drawable bonds (product category 4: Bonds with redemption schedule), you also need to specify a product type for the automatically-generated classes for the drawn positions.

Requirements

Since you also have to assign a condition group to each of the product types, you must define these condition groups in the system beforehand.

You define the condition types and condition groups and assign condition types to condition groups under *Securities -> Master Data -> Product Types -> Condition Types*.

Activities

1. Choose *New Entries* and define a three-character key for the new product type. The detail screen appears.
2. Assign a product category to the product type.
3. Assign a condition group to the product type.
4. If required, make settings for the following (optional):
 - Calculation method
 - Alternative key
5. Assign a number range to the product type.
6. You can assign a limit group to the product type.
7. Save your entries.

Assign Repayment Types to Product Types

In this menu option you enter the possible repayment types for each product type. The repayment types are defined under an internal key. The following are supported for securities at present:

- = Final repayment
- = Instalments
- 3 = Annuity
- 4 = Perpetual bond

Activities

Specify the possible repayment types for each product type.

Define Company Code-Dependent Settings for the Product Type

In this section you make the following settings for your product types for each company code:

Cash Management

- Enter a planning type for updating Cash Management.
- Enter an update period for Cash Management (CM period). For securities without a term end (such as stocks or perpetual bonds), this period indicates how many years in advance you want the system to generate planned records for conditions with a frequency.

Accounting

- FI posting indicator:
Determine whether and, if so, how flows relating to a product type in a company code are to be posted to the FI General Ledger.
The following values are supported for securities:
 - : no postings in FI General Ledger
 - 3: posting in FI General Ledger with customer
 - 4: posting in FI General Ledger without customer

Automatic posting

- In the posting control field, specify whether flows relating to a product type in a company code are to be posted by the automatic posting function.

Generating incoming payment flows

- In the incoming payment field, you decide if incoming payment flows are to be generated.

Generating taxes

- You can decide whether taxes are to be generated (according to the rules you defined for tax generation) for a product type in a company code.

Valuation parameters

Select a product type and branch to the view '*Maintain Valuation Class per Product Type*'. There you can define the default settings for the valuation parameters of a product type in a company code.

Note: These settings are saved in a separate table (TZRR). They are therefore not transported automatically with other maintenance views. In other words, you have to transport your settings for valuation parameters manually.

Procedure:

1. Call up the Workbench Organizer and create a transport request.
2. Double-click the request number to branch to the object list.
3. Choose 'Change request' and then 'Edit -> Insert line'.

4. Make the following entries and choose 'Goto -> Object key'.

Program ID Object Object name

R3TR TABU TZRR

5. Choose 'Edit -> Insert line' and then *Key fields* and enter all the keys you used for defining valuation classes.
6. Save the transport request and release it.

Activities

Maintain the settings for your product types in all the company codes to which postings are made in the securities module.

Define General Classification for Securities

In this step, you can define additional evaluation groups for classifying securities.

Activate Link to Classification Tool

Use

In this IMG activity you make the general classification system link for the class data. You can then maintain user-defined characteristics for the class data and assign classes.

Requirements

You have maintained characteristics for the class data and assigned them to a class in the classification system.

Note: For more information on the general classification system, see the *SAP Customizing Implementation Guide* under *Cross-Application Components -> Classification System*.

Activities

To activate the classification system for the corresponding product type, proceed as follows:

1. Choose *New Entries*.

2. Choose a product type with the input help and set the activation indicator.
3. Save your entries.

Note: An additional tab page for Characteristics Maintenance and Class Assignment is only displayed in the class data for this product type.

Example

First create a class CLASS in the classification system and assign the characteristic CHARACTERISTIC to it. This characteristic has the values VALUE and VALUE . You then activate the classification tool for a product type (for example, A for stocks). When maintaining a class of this product category, an additional *Classification* tab page now appears. You can now assign the class CLASS and then maintain CHARACTERISTIC . The classification system saves the class as well as the settings you made.

Specific Class Data

In the following section you make your settings which are related to securities class data.

Define Secondary Indexes

You can create secondary indices in this step.

You are able to manage additional indicators for securities class data by using these indices.

Example

If you want to use an internal number and a Reuters no. in class data, in addition to the securities ID number, you can define these indicators as secondary indices. These indicators can then be used for individual evaluation purposes.

Activities

Define a key up to two characters in length, a short and long text for every secondary index.

Define Custody Types

In this step you define different custody types for securities, which you can later assign to a security when you create class master data.

Standard settings

	Own custody	Owner's own custody
	Collect. custody	Collective custody
3	Jacket custody	Jacket custody

Define Security Types

In this step, you can define additional evaluation groups for classifying stocks.

Example

- Bearer securities Bearer securities -
Registered securities Registered securities
- ...

Trading Practices

Maintain Stock Market Tiers

In this step, you can define market segments, e.g. (in Germany) official market, over-the-counter market, unlisted trading, new market.

You define the segment in which price listing is made when you maintain the stock exchange in class data.

Maintain Price Notations

In this step, you define the possible price notations for the prices in the securities price table.

Settings for Special Types of Securities

Interest-Bearing Securities

Define Classification for Bonds

In this step you define the classifications that can be assigned to bond classes when they are created. These classifications let you subdivide bonds into groups that are independent of the system settings (such as product category and product type). This indicator can be used for evaluations, for example.

To enter a classification that applies across all product categories, use the general securities classification:
Securities -> Master Data -> Product Types -> Define General Classification for Securities.

Example

- Federal bonds
- State bonds
- 3 Corporate bonds

Activities

Define an indicator of up to 3 characters and a descriptive text for each bond classification.

Assign Classification for Bonds

You can assign your bonds to certain classifications in this step. The security classifications are defined by an internal key, e.g.:

- 3 = State bond
- 4 = Corporate bond - = Federal savings bond - and so on.

The classification indicator can - in addition to other input data, be used in the automatic determination of the account assignment reference for the G/L account posting.

Activities

Specify the classifications which the product type can have.

Drawable Bonds

In the following IMG activities, you define the classes and names for Redemption schedule sets.

Redemption schedule sets are required for representing drawable bonds with irregular repayments.

Define Classes for Redemption Schedule Sets

In this IMG activity, you can define the classes for redemption schedule sets.

You can assign these classes to the redemption schedule sets defined in the '*Define Redemption Schedule Sets*' IMG activity and specify them in more detail.

Example

The following are examples of possible classes of redemption schedule sets, which give details about the origin of the data in the redemption schedule sets:

- OWN 'Own Data'
- EXT 'External Data'

Activities

1. Choose '*New entries*'.
2. In the '*Class*' field, assign a five-character short name and in the '*Class name*' field, define a long name for the class.
3. Save your entries.

Define Redemption Schedule Sets

In this IMG activity you create the names for the Redemption schedule sets.

You can specify the origin of the redemption schedules in the schedule sets in the redemption schedule set name. The following are examples of possible names:

- Data Provider (EXT class)
- Own Estimations (OWN class)

Note

You cannot overwrite the redemption schedule sets names in the application. If you want to use different names for different classes you must define them all here and select them in the application as required.

Requirements

If you want to distinguish between the redemption schedules across different classes, you must have created these classes in the previous IMG activity '*Define Classes for Redemption Schedule Sets*'.

Activities

1. Choose '*New entries*'.
2. In the '*RS set*' assign a meaningful short text for the redemption schedule set.
3. In the '*RS set txt*', assign a long text for the redemption schedule set.
4. You can also assign a class to the redemption schedule set in the '*Classe*' field using the F4 help.
5. Save your entries.

Bonds with Installment Repayment

Classify Asset Pool

Use

In this IMG activity you define classifications for asset pools.

Note:

An asset pool is usually divided into different tranches. Each tranche should be mapped using a separate class. You only make asset pool classifications for product types of the product category 4 (*bonds with installment repayment*). To assign a classification to the class data, choose the tab page *Asset Pool Data* under Class (transaction FWZZ).

Activities

1. Choose *New Entries*.
2. Enter a number and a description which describe the asset pool class.
Note
Only the values defined here are available when creating a product category class in the input help for the *Pool Classification* field.
3. Save your entries.

Define Security Tranche

Use

In this IMG activity, you define classifications for security tranches.

Note:

Each tranche needs to be mapped using a separate class. You only make classifications for security tranches for product types of the product category 4 (*bonds with installment repayment*). To assign a classification to a tranche, choose the *Basic Data* tab page under Class (transaction FWZZ).

Activities

1. Choose *New Entries*.
2. Enter a number and a term that describe the security tranche class. **Note:**
Only the values defined here are available when you create a product category class in the input help for the *Tranche Classification* field on the *Basic Data* tab page.
3. Assign the tranche category.
4. If required, set the Allow Factor Increase indicator.
5. If required, set the Allow Retrospective Adjustment of Redemptions indicator.
6. If required, set the Apply Workday Adjustment After Calendar Day Shift indicator.
7. If required, set the Force First Redemption on First Redemption Date indicator.
8. Save your entries.

Define Partner Rank

Use

In this IMG activity you can assign a rank to a business partner. This rank contains information on which task the business partner takes on in connection with *asset backed / mortgage backed securities* .

Activities

1. Choose *New Entries*.
2. Assign a rank name and description in each case.
3. Save your entries.

Example

Possible rank descriptions might be:

- Trustee
- Lead Manager
- Paying Agent

Activate Special Conditions for ABS/MBS

Use

In this Customizing activity, you activate the special conditions for ABS/MBS bonds. When you activate this function for a product type, the following applies:

- You are able to enter ABS/MBS with the CPR or PSA repayment calculation method.
- You can use the interest condition as template for the repayment condition.

Note: We recommend that you activate the special conditions for all your ABS/MBS product types.

Activities

1. Choose *New Entries*.
2. Choose an ABS/MBS product type.
3. Set the *Activation* checkbox.
4. Save your entries.

Index-Linked Bonds

Edit Price Index

In this IMG activity, you define the structure of price indexes. Furthermore, you specify the update types for which this index is relevant.

Price indexes are used in the class data for bonds in order to check the indexing with an index-linked bond.

Activities

1. Choose '*New Entries*'.
2. Enter the name of the index.
3. Add a descriptive text for the index.
4. Define the base for the index calculation (for example, or). When using as an index base, you need to enter an index factor of 346 with the index value of 36.
5. Define the daily method for the calculation (for example, 36). This is required when you want to perform interpolation between two dates.
6. Specify the number of decimal places for the rounding calculation.

Example:

Index base , rounding to three decimal places. On this basis, two index factors with values of 86 and 69 were entered. The interpolation gives 3. As a result of the rounding rule, the final value amounts to 4. The corresponding index factor then totals 4.

7. Select the type of interpolation.
8. By specifying the increment, you control the frequency of the interpolation.
9. By entering an update type for the price index, you can define specific date rules for certain update types. If you do not make an entry here, the indexing of the update types relevant for this class follows the default entry 'no data modification'. Apart from the default entry 'no data modification', the following date usages are available:
 - Use the last known index value
 - Use the index value at the beginning of the year (used in connection with amortizations)
10. The 'Values of Price Index' option allows you to enter index values with a corresponding validity date.

Note

The system does not distinguish between estimated and published index values. No history is available for index entries. When you make changes to values, the previous data is lost.

Investment Certificates

Define Fund Types

In this step you can define additional evaluation groups for funds.

Example

- Real est. Real estate fund
- Bond Bond fund - 3 Equity Equity fund
- ...

Shareholding

In the following sections you define indicators which classify shareholdings.

Define Shareholding Types

In this step, you can define additional evaluation groups for classifying shareholdings.

Define Shareholding Structures

Here you enter indicators for shareholding structures.

Example

A holding structure is a shareholding structure.

Activities

1. Define a key up to characters in length and a descriptive text for every shareholding structure.
2. Save your entries.

Define Holdings

You can define indicators which describe the size of the holding shares as a percentage. These indicators can be assigned to security positions at a later point in time to generate evaluations, for example.

Activities

1. Enter an ID up to two characters in length in order to distinguish between holding shares.
2. Indicate whether it is a shareholding (= No, = Yes).
3. Enter a short and long text.

Additional Tab Pages in Class Data

Predefined Tab Page

Define Heading for Tab Page

Use

In this Customizing activity, you define the heading for the predefined additional tab page.

Activities

1. Choose *New Entries*.
2. Enter the name of the tab page in the *Tab Page* field.
3. Enter the long text for the tab page in the *Long Text* field.
4. Set the default indicator for the entry you wish to be displayed in class data.
5. Save your entries.

Define Names for Currency Attributes

Use

In this Customizing activity, you define the short name, name, and long name for each currency field on the predefined additional tab page.

There are two currency fields available.

Activities

1. Choose *New Entries*.
2. Choose *CU* and *CU*.
3. Enter a short name for each currency field. There is a ten character limit.
4. Enter the name for each currency field. This is the name of the field that appears on the tab page. There is a twenty character limit.
5. Enter the long name for each currency field. There is a forty character limit.
6. Save your entries.

Define Name for Date Attributes

Use

In this Customizing activity, you define the short names, names, and long names for each date field on the predefined additional tab page. There are two date fields available for single dates, and date from and date to fields available for a period.

Activities

1. Choose *New Entries*.
2. Choose *DI* and *DI* (The two single date fields) and *DTFR* and *DTTO* (The date from and date to fields available for a period).
3. Enter the short name for each date field. There is a ten character limit.
4. Enter the name for each date field. This is the name of the field that appears on the tab page. There is a twenty character limit.
5. Enter the long name for each date field. There is a forty character limit.
6. Save your entries.

Define Names for Free Text Attributes

Use

In this Customizing activity, you define the short text, name, and long name for each free text field on the predefined additional tab page. There are five free text fields available.

Activities

1. Choose *New Entries*.
2. Choose *FR*, *FR*, *FR3*, *FR4*, and *FR*.
3. Enter a short name for each free text field. There is a ten character limit.
4. Enter a name for each free text field. There is a twenty character limit.
5. Enter a long name for each free text field. There is a forty character limit.

6. Save your entries.

Define Names and Values for Short Attributes

Use

In this Customizing activity, you define the short name, name, and long name for each short attribute field on the predefined additional tab page. There are ten short attribute fields available.

Activities

1. Choose *New Entries*.
2. In the *Attribute ID* fields, choose *SI, SI, SI3, SI4, SI, SI6, SI, SI8, SI9, and SI*.
3. Enter a short name for each short attribute field. There is a ten character limit.
4. Enter a name for each short attribute field. This is the name that appears on the field in the tab page. There is a twenty character limit.
5. Enter a long name for each short attribute field. There is a forty character limit.
6. Select a row, and under *Dialog Structure -> Heading Attributes -> Short Attributes Values and Texts*, enter details of the value help you want available for that short attribute field.
7. Save your entries.

Define Names and Values for Long Attributes

Use

In this Customizing activity, you define the short name, name, and long name for each long attribute field on the predefined additional tab page . There are five long attribute fields available.

Activities

1. Click *New Entries*.
2. Select *LII, LI, LI3, LI4, and LI*.
3. Enter a short name for each long attribute field. There is a ten character limit.

4. Enter a name for each long attribute field. This is the name that appears on the field in the tab page. There is a twenty character limit.
5. Enter a long name for each long attribute field. There is a forty character limit.
6. Select a row, and under *Dialog Structure -> Heading Attributes -> Long Attributes Values and Texts*, enter details of the value help you want available for each field.
7. Save your entries.

User-Defined Tab Page

BAdI: Additional Tab Page in Class Data

Use

This Business Add-In (BAdI) is used in the *SAP Treasury and Risk Management* component. You can use this BAdI to activate an additional tab with your own specific data. The fields that you activate are additional specific information fields, such as coverage eligibility, original issue, and currency.

Standard settings

Enhancement implementation is activated in the standard system. The implementation is provided as an example implementation.

Activities

To activate the *Additional Data* function, you have to create a new enhancement implementation. You can use the implementation /TRMKR/SEC_CUST_DATA of BAdI TPM_SEC_CUST_DATA (provided as an example implementation) as a reference.

To do this, proceed as follows:

1. Mark the enhancement spot and enter TPM_SEC_CUST_DATA in the transaction BAdI Builder. Choose *Change*.
2. Mark the enhancement spot and enter TPM_SEC_CUST_DATA in the transaction BAdI Builder. Choose *Change*.
3. Create an implementation.
4. Mark the implementation as active on *Enhancement Implementation Elements*.
5. Save and activate your changes.

As a result, the additional tab for your specific fields is shown when you start the *Class* function under *Transaction Manager -> Securities -> Master Data* (transaction FWZZ).

Securities Account Management

Define Securities Account Categories

Use

In this IMG activity you can define securities account types for the securities account master data. You therefore determine several categories for the securities account types. You have to determine a securities account category for every securities account type. The category contains information on which positions can be managed in the relevant securities accounts.

You can choose between the following securities account categories:

Asset Securities Account:

For securities accounts in this category, you can manage all positions that do not belong to liability positions or securities lending transactions.

Liability Securities Account:

Liability securities accounts only contain positions for securities issues. The system makes sure that liability securities accounts cannot be transferred to asset securities accounts or lending securities accounts. It also ensures that asset positions or positions from securities lending transactions are not transferred to a liability securities account.

Lending Securities Account:

For a securities lending transaction, you transfer the lent securities at the start of the term from the asset securities account to a lending securities account. At the end of the term, you return the securities to the original asset securities account. The system ensures that the positions in the lending securities account cannot be sold or cleared during the term of the securities lending transaction.

Standard settings

The system views the following as asset securities accounts; securities accounts without a securities account type and securities accounts for security account types for which no category is defined.

Example

<u>Category</u>	<u>Securities Account Type</u>	<u>Securities Account</u>
1.	Physical Securities Account	Asset Securities Account
2.	Logical Securities Account	Asset Securities Account
3.	Safe Deposit	Asset Securities Account
4.	Issuance Securities Account	Liability Securities Account
5.	Lending Securities Account	Lending Securities Account

Maintain Field Selection for Security Account Master Data

In this step, you define the field selection for securities account master data in securities management.

Requirements

You have already defined the company code.

Activities

- Maintain field selection.

Further notes

You can only use the portfolio field if you have activated 'portfolio valuation' in your company code for the valuation function.

Define Blocking Flags

In this step you define blocking indicators.

Blocking indicators can be entered for securities accounts, if required. They specify why a securities account is blocked for a beneficiary.

Activities

Define your blocking indicators and enter a long and short text for each one.

Position Indicator

Define Generation of Securities Account Position Indicator

Use

In this IMG activity you define per business transaction and company code how the securities account position indicator should be created.

You can choose from the following settings:

- *Generate position indicator automatically*
If you select this setting, securities account position indicators are always created automatically according to your settings in Customizing
- *Generate position indicator manually*
If you select this setting, you must always create securities account position indicators manually.

- *POPUP (manual/automatic)*

If you select this setting, a dialog box appears whenever it is necessary to create a new securities account position indicator. The dialog box asks you whether you want to generate the position indicator manually (branches to manual generation) or automatically.

A new securities account position indicator can be generated for the following business transactions:

- Transaction Management
- Corporate Actions
- Exercise Rights **Note:**

If you do not make any settings here, the securities account position indicator is always created automatically.

Define Generation of Subledger Position Indicator

Use

Use

In this IMG activity you define per transaction, product group, accounting code and valuation area how the subledger position indicator should be created.

You can choose from the following settings:

- *Generate position indicator automatically*
If you select this setting, the subledger position indicator is always created automatically according to your settings in Customizing.
- *Generate position indicator manually*
If you select this setting, you must always create the subledger position indicator manually.
- *POPUP (manual/automatic)*
If you select this setting, a dialog box appears whenever it is necessary to create a new subledger position indicator. The dialog box asks you whether you want to generate the position indicator manually (branches to manual generation) or automatically.

A new subledger position indicator can be generated for the following business transactions:

- Transaction Management
- Corporate Actions
- Exercise Rights **Note:**

If you do not make any settings here, the subledger position indicator is always created automatically.

BAdI: Subledger Position Indicator (Account Assignment Reference)

Use

You can use this business add-in to change the account assignment reference of a newly generated subledger position indicator.

The following import parameters are available:

- Valuation area (field: IM_POS_IND_TRAC-VALUATION_AREA)
- Accounting code (field: IM_POS_IND_TRAC-ACCOUNTING_CODE)
- Valuation class (field: IM_POS_IND_TRAC-VALUATION_CLASS)
- Company code (field: IM_POS_IND_TRAC-COMPANY_CODE)
- Product type (field: IM_POS_IND_TRAC-PRODUCT_TYPE)

For securities:

- Securities ID number (field: IM_POS_IND_TRAC-SECURITY_ID)
- Securities account (field: IM_POS_IND_TRAC-SECURITY_ACCOUNT)
- Portfolio (field: IM_POS_IND_TRAC- PORTFOLIO)
- Securities account group (field: IM_POS_IND_TRAC-ACCOUNT_GROUP) For loans:
- Contract number (field: IM_POS_IND_TRAC- LOANS_CONTRACT) For OTC transactions:
- Financial transaction (field: IM_POS_IND_TRAC- DEAL_NUMBER)

For listed options and futures

- Futures account (field: IM_POS_IND_TRAC- POSITION_ACCOUNT)
- ID number (field: IM_POS_IND_TRAC-SECURITY_ID)
- Long/short position indicator (field: IM_POS_IND_TRAC-FLAG_LONG_SHORT) The following change parameters can be changed: - Account assignment reference (field: CH_AA_REF) Note:

This method is called once when a new subledger position indicator is generated.

BAdI: Subledger Position Indicator

Use

This Business Add-In (BAI) is used in the *Transaction Manager* (FIN-FSCM-TRM-TM) component. You can use this BAI to control the assignment of the position management procedure and the *Assets/Liabilities Position* indicator for subledger position indicators to be generated.

This BAI is called once when a new subledger position indicator is generated.

The following methods are available:

- CHANGE: Changes the Subledger Position Indicator Attributes

Import Parameters

- Valuation area (Field: IM_POS_IND_TRL-VALUATION_AREA)
- Accounting code (Field: IM_POS_IND_TRL-ACCOUNTING_CODE)
- Valuation class (Field: IM_POS_IND_TRL-VALUATION_CLASS)
- Company code (Field: IM_POS_IND_TRL-COMPANY_CODE)
- Product type (Field: IM_POS_IND_TRL-PRODUCT_TYPE)
- Position currency (Field: IM_POS_IND_TRL-POSITION_CURR)
- Valuation currency (Field: IM_POS_IND_TRL-VALUATION_CURR)

For Securities:

- Securities ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Securities account (Field: IM_POS_IND_TRL-SECURITY_ACCOUNT)
- Portfolio (Field: IM_POS_IND_TRL- PORTFOLIO)
- Securities account group (Field: IM_POS_IND_TRL-ACCOUNT_GROUP) *For Loans:*
- Contract number (Field: IM_POS_IND_TRL- LOANS_CONTRACT) *For OTC Transactions:*
- Financial transaction (Field: IM_POS_IND_TRL- DEAL_NUMBER) *For Listed Options and Futures*
- Futures account (Field: IM_POS_IND_TRL- POSITION_ACCOUNT)
- ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Long/short position indicator (Field: IM_POS_IND_TRL-FLAG_LONG_SHORT)

Changing Parameters

- Position management procedure (Field: CH_POS_IND_TRL-POS_MAN_PROC)
- Indicator asset/liability position (Field: CH_POS_IND_TRL- ACTIVE_PASSIVE)
- Balance sheet indicator (Field: CH_POS_IND_TRL-SBILK)
- Position grouping according to §4 German Banking Act (Field : CH_POS_IND_TRL-SKWG4NEU)
- Additional position attributes in case the attributes are used (Fields: POS_ATTRIB_S, POS_ATTRIB_S, POS_ATTRIB_S3, POS_ATTRIB_M, POS_ATTRIB_M,

POS_ATTRIB_M3, POS_ATTRIB_L, POS_ATTRIB_L, POS_ATTRIB_L3)

- CHECK: Custom Checks for Subledger Position Indicator Attributes

Import Parameters

- Valuation area (Field: IM_POS_IND_TRL-VALUATION_AREA)
- Accounting code (Field: IM_POS_IND_TRL-ACCOUNTING_CODE)
- Valuation class (Field: IM_POS_IND_TRL-VALUATION_CLASS)
- Company code (Field: IM_POS_IND_TRL-COMPANY_CODE)
- Product type (Field: IM_POS_IND_TRL-PRODUCT_TYPE)
- Position currency (Field: IM_POS_IND_TRL-POSITION_CURR)
- Valuation currency (Field: IM_POS_IND_TRL-VALUATION_CURR)

For Securities:

- Securities ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Securities account (Field: IM_POS_IND_TRL-SECURITY_ACCOUNT)
- Portfolio (Field: IM_POS_IND_TRL- PORTFOLIO)
- Securities account group (Field: IM_POS_IND_TRL-ACCOUNT_GROUP) *For Loans:*
- Contract number (Field: IM_POS_IND_TRL- LOANS_CONTRACT) *For OTC Transactions:*
- Financial transaction (Field: IM_POS_IND_TRL- DEAL_NUMBER) *For Listed Options and Futures*
- Futures account (Field: IM_POS_IND_TRL- POSITION_ACCOUNT)
- ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Long/short position indicator (Field: IM_POS_IND_TRL-FLAG_LONG_SHORT)

Standard settings

For more information about the standard settings (filters, single or multiple uses), see the Enhancement Spot Element Definitions tab in the BAdI Builder (transaction SE8).

Activities

For information about implementing BAdIs as part of the Enhancement Concept, see SAP Library for SAP NetWeaver under BAdIs - Embedding in the Enhancement Framework.

BAdI: Securities Account Position Indicator

Use

You can use this business add-in to control some fields in the securities account position indicator to be generated.

The following import parameters are available:

- Company code (field: IM_POS_IND_TRS-COMPANY_CODE)
- Securities ID number (field: IM_POS_IND_TRS-SECURITY_ID) - Securities account (field: IM_POS_IND_TRS-SECURITY_ACCOUNT) The following change parameters can be controlled:
- Custody type (field: CH_POS_IND_TRS-SMOVERW)
- Obligation to offer for sale until (field: CH_POS_IND_TRS- DANDPFL)
- Right to offer until (field: CH_POS_IND_TRS- DANDRE)
- Asset grouping indicator (field: CH_POS_IND_TRS- SFIBG)
- Holding (field: CH_POS_IND_TRS- SBESANT)
- Intercorporate privilege indicator (field: CH_POS_IND_ TRS-JSPRI)
- Shareholding indicator (field: CH_POS_IND_ TRS- JBTEI)
- State Central Bank (SCB) asset group indicator (field: CH_POS_IND_ TRS- SGLZB) Note:

This method is called once when a new securities account position indicator is generated.

Conversions: Internal IDs <-> External IDs

BAdI: Class, Convert ID Number

Use

This Business Add-In (BAdI) is used in the *Transaction Manager* (FIN-FSCM-TRM-TM) component.

You can use this BAdI to convert and reconvert the internally assigned ID number of the class data to the *International Securities ID Number* (ISIN). The ISIN is required for correspondence with external business partners (such as SWIFT messages).

Standard settings

The enhancement implementation is activated in the standard system. However, there is also a #fallback class# that you can call and process if an activated implementation is not available.

The fallback class assumes that a valid ISIN is already being used as the ID number of the class data. The system therefore only makes an assignment that suits the type:

- ISIN (Char) --> RANL (Char 3) or reversed
- RANL (Char 3) --> ISIN (Char)

Activities

For information about implementing BAdIs as part of the Enhancement Concept, see SAP Library for SAP NetWeaver under BAdIs - Embedding in the Enhancement Framework.

If you do not want to use the ISIN as ID numbers in the class data but would rather use SWIFT messages for forward securities transactions or listed derivatives, for example, you then need to implement the BAdI.

You can also copy the fallback class (example class). This is useful if you manage the ISIN in one of the secondary indices. You also need to implement the method

DETERMINE_IDX_NUM_FOR_ISIN in the class that is created via copying. Here you enter the export parameter with the index number of the secondary index to be used.

Example

If the ISIN is in the secondary index , enter " in the export parameter.

See also

This BAdI uses the interface IF_EX_TPM_SEC_CONV_SEC_ID. For more information, display the interface in the Class Builder.

Transaction Management

In this section you make the Customizing settings for transaction management in the securities area.

Transaction Types Number Ranges

Define Number Ranges for Transaction

For order management, you need a number range object which provides you with order numbers. This number range object must have exactly one number range interval, which is numbered ". You must not flag the 'external' field.

Example

Interval:

From number:

To number: 999999

Current number:

External: not flagged

Recommendation

SAP recommends that you start the order number interval with a five-digit number, such as .

Activities

Define number range interval .

Define Number Ranges for Underlying Transaction

In this step, you can define number range intervals for your underlying transactions. The number assignment can be carried out internally by the system or you can specify the number externally.

Define transaction types is the step used to assign the underlying to a number range.

Activities

1. Use the *Change intervals* button to enter the number range intervals you require. You need to ensure that the individual intervals do not overlap.
2. Save your entries.

Define Date Rules

In this IMG activity, you define the date rules. You can assign these rules to securities transaction types by choosing *Define Transaction Types*. If you do this, the *Position value date*, *Calculation date* and *Payment date* fields of the corresponding transaction type are preset when you create a security transaction according to the rules defined. You can, however, overwrite these default values manually when you enter a transaction.

Activities

1. Choose *New entries*.
2. Assign a short and a long name for the rule.
3. No. of days from system date to position value date: The **position value date** is calculated **from** the current **system date** at the time the transaction is entered plus (+) [or minus (-)] the number of **days** defined here.
4. The **calculation date** and the **payment date** are the result **of** the **position value date** plus (+) [or minus (-)] the number of **days** entered in *No. of days from pos.val.date to calc.date* or *No. of days from pos.val.date to pmnt date*.
5. Save your entries.

Define Rounding Rules

In this IMG activity, you create rounding rules, for example for calculating accrued interest for purchases and/or sales.

You can select one of these rules when you enter the purchase or sale of a bond in the system. Moreover, you have the option of defining a rounding rule in the class data. This then appears as a default value when you enter a transaction.

Activities

1. Choose 'New Entries'.
2. Enter a short name and a long name for the rule.
3. In the rounding rule area, enter the following:
 - a) In the '*Round*' field, enter how you want to round. You can choose from three alternatives:
 - Round down: The system always rounds down
 - Round up: The system always rounds up
 - Round to nearest whole number: From onwards, the system rounds up; up to , the system rounds down
 - b) In the '*Rounding unit*' field, you specify the number of decimal places to which rounding is to be performed.
 - c) In the '*Base unit*', field, you specify for which amount you want to calculate.

Example:

If you enter in this field, the accrued interest is calculated for the nominal amount of of the bond and the rounding is performed according to the rule. The result is then translated to the actual nominal amount of the purchase/sale.

4. Save your entries.

Define Transaction Types

In this section, you define your transaction types and assign these to the product types. You also define the important technical aspects of managing a transaction using the product types you have defined.

Requirements

- You have defined the product types you require in the IMG activity *Define Product Types*.
- You have created at least one number range interval in the IMG activity Define Number Ranges for Transaction.

Activities

1. Use the *New Entries* function to create a new transaction type.
2. Select a product type for which you want to define a transaction type. (Do not enter a long name since it is copied automatically from the product type).
3. Enter a short key (three-character alphanumeric field) as the name of the transaction type.
4. Enter the long name for your transaction type.
5. Assign a transaction category to the transaction type. You can use transaction categories

(purchase) and (sale) for each product category in the securities area.

6. Assign a number range interval to the transaction type for the transactions and a number range for the underlying.
7. Assign your transaction type to a processing category. The processing category determines which activity categories are intended for a transaction type and reflects the individual steps you must perform for a transaction. You can choose between the following two processing categories:

- : Order - Contract
- : Order - Contract - Settlement

A transaction can pass through different activity categories depending on which processing category you choose.

8. If you set the *Automatic posting release* indicator, you can post the transaction flows generated without explicitly releasing them.
If you do not set this indicator, you must release a transaction before you can post it.
9. In the *Status management* section you can specify a *Status profile*. You define the status profiles themselves in the IMG for the *Transaction Manager* by choosing *General Settings -> Transaction Management -> Status Management -> Define Status Profiles*.
10. In the *Automatic date determination* section you can specify a date rule. This rule is used to determine the default proposals for the fields *Position value date*, *Calculation date* and *Payment date* in the screen for entering the transaction. You define the date rules in the IMG by choosing *Securities -> Transaction Management -> Transaction Types -> Define Date Rules*.

Flow Types (Transaction)

In the following steps you define the flow types for transaction management because it is not yet based on update types.

When you have defined the flow types assign all required flow types to each transaction type.

The flow types must be assigned to the corresponding update types.

You also define derivation procedures and rules here according to which (derived) flows are assigned to certain other flows.

Define Flow Types

In this step, you define all the flow types which you require in the transaction management functions.

You assign a flow category to each flow type. The system uses the flow category to determine the calculation category. The classification, which divides the flow types according to business criteria, is always 'structure' for transaction flow types, and is therefore predefined in the system.

For each flow type, you define whether you want the flows to be updated to Cash Management and Financial Accounting, in other words, whether they are relevant to Cash Management and to posting.

Using the '*net payment amount*' indicator, you can determine whether the flow is included in the net payment amount calculation.

In the payment management area, indicate whether payment requests, which are executed using the '*payment program for payment requests*', can be generated for this flow type. To do this, enter the corresponding payment details in the transaction. You can choose from the following payment requests for each flow type:

- None
- For outgoing payments
- For incoming payments
- For outgoing and incoming payments

Use the '*individual payment*' field to control if the flow with this flow type must be paid together with other flows, or if a single payment is necessary.

Note here that the payment requests function is an optional condition, but that the individual payment function is a required condition. In other words, if the indicator is set for payment requests, a payment request CAN be generated. If, however, the individual payments indicator is set, payments MUST be made individually.

Recommendation

Use the settings in the sample Customizing when you define the flow types for the transaction.

Activities

1. Choose *new entries*. The '*New Entries: Details of Added Entries*' screen appears.
2. Enter an alphanumeric key and a name for the flow type.
3. The classification is preset to structure. Choose a flow category from the permitted categories. The system assigns the calculation category automatically.
4. Set the '*relevant to CM*' indicator if you want the flows to be updated to Cash Management, and set the '*relevant to posting*' indicator, if you want the flows to be transferred to Financial Accounting.

Assign Flow Types to Transaction Type

In this step, you assign all the required transaction flow types to each transaction type.

Requirements

- You have defined the product types you require by choosing Define Product Types.

- You have maintained the transaction types you require for the product types by choosing Define Transaction Types.
- You have defined the transaction flow types by choosing Define Flow Types for Transaction.

Activities

1. Assign the required flow types to each transaction type.
2. Save your entries.

Further notes

In this step, you only assign the transaction flow types.

If you want to enter other flows, such as charges or commissions for transactions, you also assign these to the transaction types here.

Derived Flows

You can set up the transaction management area of the system to generate additional flows automatically on the basis of an original flow. You do this by defining derivation procedures and then assigning rules to each procedure. The rules determine how one flow is generated from another.

The derived flow can either be a specified fixed amount, or a percentage of the original flow amount. You can also set up the system to calculate the derived flow amounts differently according to the currency and original flow amount.

You create the necessary calculation procedures in the IMG activity Define Calculation Procedure for Derived Flows. These calculation procedures are then available when you define derivation procedures and rules in the IMG activity Define Derivation Procedures and Rules.

This function is available for the money market, foreign exchange, securities and derivatives areas. You define the calculation and derivation procedures globally for all applications. This means that you always see all the calculation and derivation procedures that have been defined, regardless of the IMG section you are in. By contrast, the derivation rules are specific to a particular area, and can only be created or changed within the IMG for that area. If, for example, you define rules for a tax on interest in the securities area, these settings are not visible in the money market, foreign exchange and derivatives areas.

Important note:

In order to apply a derivation procedure when a transaction is created, you must assign the derivation procedure to a business partner. You make this assignment in the business partner master data using the function *Standing Instructions: Derived Flows*.

Define Calculation Procedure for Derived Flows

In this IMG activity, you can define the calculation procedures for generating derived flows.

By defining calculation procedures, you can control the amount of the derived flows in relation to the currency and the amount of the original flow.

By choosing '*Define Derivation Procedures and Rules*', you can then select one of the calculation procedures when you define the derivation rules.

Example

A charge amounts to EUR provided that the original flow does not exceed , EUR. For amounts greater than , EUR, the charge increases to EUR.

1. Choose '*New entries*'. Assign an alphanumeric key and a short name to the calculation procedure. Save your entries.
2. Select the procedure and branch to the currency-dependent rules.
3. Select EUR as the currency and in the 'Min/mx amt' field, enter how you want the amounts in the following table for *amount-dependent rules* to be interpreted:

'Lower limit' means that the rule is valid for all amounts, which are greater or equal to the minimum amount.

'Upper limit' means that the rule is valid for all amounts, which are less than or equal to the maximum amount.

In this case, all the amounts are to be regarded as the '*lower limit*'. Save your entries.

4. Select the entry and then branch to the *Amount-dependent rules*.
5. Now enter the following two lines:

<u>Min/mx amt</u>	<u>Calculation</u>	<u>Fixed amnt</u>
	Fixed amount	
,	Fixed amount	

Save your entries.

If you want to calculate a different percentage rate for each currency and/or in relation to the original flow amount, follow the same procedure described above, but this time also fill the '*Percent*' field when you define the amount-dependent rules.

You have the option of having the system calculate a certain charge or commission for each currency individually. To do this, specify here how each currency should be calculated for a calculation procedure. Then assign this in Customizing activity '*Define Derivation Procedures and Rules*' .

Further notes

If you want the percentage rate of the derived flow to always correspond to that of the original flow, irrespective of the currency, you can leave out the activity for defining a calculation procedure and enter the percentage rate directly when you define the derivation rule.

Define Derivation Procedures and Rules

You can set up the transaction management area of the system to generate additional flows automatically on the basis of an original flow. You do this by defining derivation procedures and then assigning rules to each procedure. The rules determine how one flow is generated from another.

The derived flow can either be a specified fixed amount, or a percentage of the original flow amount. You can also set up the system to calculate the derived flow amounts differently according to the currency and original flow amount.

You create the necessary calculation procedures in the IMG activity Define Calculation Procedure for Derived Flows. These calculation procedures are then available when you define derivation procedures and rules in the IMG activity Define Derivation Procedures and Rules.

This function is available for the money market, foreign exchange, securities and derivatives areas. You define the calculation and derivation procedures globally for all applications. This means that you always see all the calculation and derivation procedures that have been defined, regardless of the IMG section you are in. By contrast, the derivation rules are specific to a particular area, and can only be created or changed within the IMG for that area. If, for example, you define rules for a tax on interest in the securities area, these settings are not visible in the money market, foreign exchange and derivatives areas.

Important note:

In order to apply a derivation procedure when a transaction is created, you must assign the derivation procedure to a business partner. You make this assignment in the business partner master data using the function *Standing Instructions: Derived Flows*.

Example

Generation of tax flows in the securities area

You want to have flows for interest income tax and refundable tax generated automatically.

1. Define the derivation procedure, such as "CGTAX".
2. Define the following rules:

Original flow :	Derived flow :
Validity: MM/DD/YYYY	Flow type 36
Flow type 8	Direction -
Direction +	Percentage rate:
Original flow :	Derived flow :
Validity: MM/DD/YYYY	Flow type 3
Flow type 36	Direction -
Direction -	Percentage rate:

These settings generate a flow with the flow type 36 (interest income tax) amounting to % of the original flow type 8 (accrued interest). The system then generates a flow with the flow type 3 (refundable tax) amounting to % of the first derived flow 36 (interest income tax).

Requirements

- You have defined the necessary flow types.
- If you want the derived flow amounts to vary according to the currency or the original flow amount, you must have defined the necessary calculation procedures in the IMG activity *Define Calculation Procedure for Derived Flows*.

Activities

1. Choose *New Entries*. Create a new derivation procedure by assigning an alphanumeric key and entering a corresponding text.
2. Save your entries.
3. Select the derivation procedure and choose *Derivation Rules*.
4. Choose *New Entries*.

Settings for the *Original flow*

- a) Enter the date from which the derivation rule should apply.
- b) Enter the flow type and direction of the original flow.

Settings for the *Derived flow*

- c) Enter the flow type for the derived flow.
 - d) Enter the direction of the derived flow.
 - e) In the *Calculation by* field, choose between "Percentage rate" and "Calculation procedure".
 - f) If you have selected "Percentage rate" in the *Calculation by* field, enter the rate for calculating the derived flow as a percentage of the original flow in the *Percentage rate* field.
 - g) If you have selected "Calculation procedure" in the *Calculation by* field, select the relevant calculation procedure in the *Procedure* field.
5. Save your entries.

Define Rounding Rules

In this IMG activity, you create rounding rules, for example for calculating accrued interest for purchases and/or sales.

You can select one of these rules when you enter the purchase or sale of a bond in the system. Moreover, you have the option of defining a rounding rule in the class data. This then appears as a default value when you enter a transaction.

Activities

1. Choose 'New Entries'.
2. Enter a short name and a long name for the rule.
3. In the rounding rule area, enter the following:
 - a) In the '*Round*' field, enter how you want to round. You can choose from three alternatives:
 - Round down: The system always rounds down
 - Round up: The system always rounds up
 - Round to nearest whole number: From onwards, the system rounds up; up to , the system rounds down
 - b) In the '*Rounding unit*' field, you specify the number of decimal places to which rounding is to be performed.
 - c) In the '*Base unit*', field, you specify for which amount you want to calculate.

Example:

If you enter in this field, the accrued interest is calculated for the nominal amount of of the bond and the rounding is performed according to the rule. The result is then translated to the actual nominal amount of the purchase/sale.

4. Save your entries.

Update Types

Update types carry information about flows to accounting and the securities and futures account management of the Transaction Manager.

You create all update types in the IMG activity Define Update Types and Assign Usages. You do this by entering a short and long description for the update type and subsequently assigning it to usages.

Note: One update type can be assigned to different usages.

For some usages, you need to maintain specific information for the update types in various IMG activities. This information is required to process the update types for particular usages. You may also want to define and assign additional update types (for example, with alternative account determination settings).

You have to make usage-specific settings in the following IMG activities:

- Key Date Valuation
Under Transaction Manager -> General Settings -> Accounting -> Key Date Valuation -> Update Types -> Assign Update Types for Valuation you specify which position management procedure you want to use for each update type.
- Derived Business Transactions
Under Transaction Manager -> General Settings -> Accounting -> Derived Business

Transactions -> Update Types -> Assign Update Types for Derived Business Transactions, you specify for each position management procedure which update types you want to use for the various derived business transactions.

- Hedge Accounting for Exposures
Under Transaction Manager -> General Settings -> Accounting -> Hedge Accounting -> Update Types -> Assign Update Types for E-HA you assign the update types to the position management procedures which contain a securities valuation procedure or a foreign exchange valuation procedure intended for handling profit/loss for distribution according to FAS.
- Transfer Account Assignment Reference
Under Transaction Manager -> General Settings -> Accounting -> Transfer Account Assignment Reference -> Update Types -> Assign Update Types for Account Assignment Reference Transfer assign the update types for account assignment reference transfers (clear from account/post to account) to the account symbols for positions.
- Valuation Class Transfer
Under Transaction Manager -> General Settings -> Accounting -> Valuation Class Transfer -> Update Types -> Assign Update Types for Account Assignment Reference Transfer you assign one update type for the clearing posting and one update type for the posting to the new valuation class during the valuation class transfer.
- Position Initialization
Under Transaction Manager -> General Settings -> Accounting -> Initialize Positions -> Update Types -> Assign Update Types for Initializing Positions you assign the update types for transferring positions to the parallel valuation areas. You make this assignment for each product type.
- Transaction Management
Under Transaction Manager -> Foreign Exchange/OTC Derivatives -> Transaction Management -> Update Types -> Assign Update Types for Position Update you assign one update type for open transactions and one for close transactions for each product type and transaction type.
- Securities Account Management
- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Specify Update Types for Securities Account Management, you enter the relevant update types.
- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Assign Update Types to the Functions of Security Account Management, you assign the required update types to the securities account management functions.
- Securities Account Transfer
Under Transaction Manager -> Securities -> Position Management -> Securities Account Transfer -> Update Types -> Assign Update Types for Securities Account Transfer, you assign the update types for the securities account transfer for each product type.
- Corporate Actions

Under Transaction Manager -> Securities -> Position Management -> Corporate Actions -> Update Types -> Assign Update Types to the Corporate Action Categories, you enter the relevant update types.

- Rights
Under Transaction Manager -> Securities -> Position Management -> Rights -> Update Types -> Assign Update Types to the Rights Category, you enter the relevant update types.
- Futures Account Management
- Specify Update Types for Futures Account Management
- Assign Update Types for Margin Management per Product Type

If you want to post an update type, set the Relevant for Posting indicator when you define the update type under Transaction Manager -> General Settings -> Accounting -> Link to Other Accounting Components -> Define Account Determination.

You must also assign some update types to the corresponding flow types:

- Assign Flow Types to Update Types. You can find this IMG activity in the Transaction Manager under: Money Market/Foreign Exchange/Securities/Listed Derivatives/OTC Derivatives -> Transaction Management -> Update Types.
- Assign Loan Flow Types to Update Types in the IMG activity for *Loan Management* under *Transaction Management* -> *Update Types*.

Define Update Types and Assign Usages

In this IMG activity, you define all the update types that are required to manage the positions in the parallel valuation areas.

Overview: Update Types

You can also assign update types to different #usages.# You can assign an update type to several usages.

An update type is assigned to a usage

- If it is an update type created by the usage
- If it is an update type that is processed in the usage

Example

You assign all update types to the usage *securities account management* which is required for managing positions or for which specific information may have to be defined for securities account management.

SAM4	Final repayment (scheduled)
SAM	Annuity
SAM6	Installment repayment
SAM9	Nominal adjustment: Increase

SAM9	Nominal adjustment: Reduction
SAM	Nominal interest
SAM9	Interest (unit-quoted)
SAM3	Dividend
SAM4	Distributions
SAM	Rebate
SAM6	Nominal interest (incoming payments)
SAM69	Nominal interest (incoming payments) unit-quoted
SAM64	Final repayment (scheduled) (incoming payments)
SAM8	Position asset dividends/distributions
SAM89	Income asset dividends/distributions
SE36	Interest markdown
SE3	Reclaimable taxes
SE38	Reunification tax
SE39	Corporate income tax

The update types SE36 # SE39 are also assigned, for example, to the usage *Transaction Management* and *Additional Flows (Exercise Rights)*.

Standard settings

Update types are defined in sample Customizing and assigned to usages as well as specified for different usages. When you make your Customizing settings you should refer to sample Customizing.

Activities

1. Choose *New Entries*.
2. Assign both a short and a long name to the update types.
3. Save your entries.
4. Select a usage.
5. Choose *New entries*.
6. Use the F4 input help to select the update types required for this usage.
7. Save your entries.

Assign Flow Types to Update Types

In this IMG activity, you assign the corresponding update types to the flow types in the Money Market, Foreign Exchange, Securities and Derivatives areas for updating the transaction data to the parallel valuation areas.

See also: Overview: Update Types

Standard settings

In the sample Customizing delivered with the system, update types have been defined and assigned to usages, and specified for different usages. We recommend that you use the sample Customizing as a guide for setting up your own Customizing.

Assign General Valuation Class to Product Type

In this IMG activity, you can define a general valuation class that is used as a default value for the general valuation class when you create a transaction. You define this according to the product type and the company code.

You create general valuation classes by choosing *Transaction Manager -> General Settings -> Accounting -> Settings for Position Management -> Define and Assign Valuation Classes* .

Define Order Limit Checks

In this step you can define the rules for order limit checks.

You define an order limit check for a limit type. For example, you can set a foreign exchange limit which checks that orders are within the limit in terms of the price, date and quantity. You can use the following check functions:

- Value at execution is greater than in the order
- Value at execution is smaller than in the order
- Value at execution equals the value in the order

Define Reservation Reasons

You define your reservation reasons in this step. You can enter a reservation reason as additional information when processing an order, if required.

Example

- sale offer

Activities

Enter your reservation reasons as a two-character ID code.

Position Management

Securities Account Management

Update Types

Update types carry information about flows to accounting and the securities and futures account management of the Transaction Manager.

You create all update types in the IMG activity Define Update Types and Assign Usages. You do this by entering a short and long description for the update type and subsequently assigning it to usages.

Note: One update type can be assigned to different usages.

For some usages, you need to maintain specific information for the update types in various IMG activities. This information is required to process the update types for particular usages. You may also want to define and assign additional update types (for example, with alternative account determination settings).

You have to make usage-specific settings in the following IMG activities:

- Key Date Valuation
Under Transaction Manager -> General Settings -> Accounting -> Key Date Valuation -> Update Types -> Assign Update Types for Valuation you specify which position management procedure you want to use for each update type.
- Derived Business Transactions
Under Transaction Manager -> General Settings -> Accounting -> Derived Business Transactions -> Update Types -> Assign Update Types for Derived Business Transactions, you specify for each position management procedure which update types you want to use for the various derived business transactions.
- Hedge Accounting for Exposures
Under Transaction Manager -> General Settings -> Accounting -> Hedge Accounting -> Update Types -> Assign Update Types for E-HA you assign the update types to the position management procedures which contain a securities valuation procedure or a foreign exchange valuation procedure intended for handling profit/loss for distribution according to FAS.
- Transfer Account Assignment Reference
Under Transaction Manager -> General Settings -> Accounting -> Transfer Account Assignment Reference -> Update Types -> Assign Update Types for Account Assignment Reference Transfer assign the update types for account assignment reference transfers (clear from account/post to account) to the account symbols for positions.
- Valuation Class Transfer
Under Transaction Manager -> General Settings -> Accounting -> Valuation Class Transfer -> Update Types -> Assign Update Types for Account Assignment Reference Transfer you assign one update type for the clearing posting and one update type for the posting to the new valuation class during the valuation class transfer.
- Position Initialization
Under Transaction Manager -> General Settings -> Accounting -> Initialize Positions -> Update Types -> Assign Update Types for Initializing Positions you assign the update types for transferring positions to the parallel valuation areas. You make this assignment for each product type.
- Transaction Management

Under Transaction Manager -> Foreign Exchange/OTC Derivatives -> Transaction Management -> Update Types -> Assign Update Types for Position Update you assign one update type for open transactions and one for close transactions for each product type and transaction type.

- Securities Account Management
- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Specify Update Types for Securities Account Management, you enter the relevant update types.
- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Assign Update Types to the Functions of Security Account Management, you assign the required update types to the securities account management functions.
- Securities Account Transfer
Under Transaction Manager -> Securities -> Position Management -> Securities Account Transfer -> Update Types -> Assign Update Types for Securities Account Transfer, you assign the update types for the securities account transfer for each product type.
- Corporate Actions
Under Transaction Manager -> Securities -> Position Management -> Corporate Actions -> Update Types -> Assign Update Types to the Corporate Action Categories, you enter the relevant update types.
- Rights
Under Transaction Manager -> Securities -> Position Management -> Rights -> Update Types -> Assign Update Types to the Rights Category, you enter the relevant update types.
- Futures Account Management
- Specify Update Types for Futures Account Management
- Assign Update Types for Margin Management per Product Type

If you want to post an update type, set the Relevant for Posting indicator when you define the update type under Transaction Manager -> General Settings -> Accounting -> Link to Other Accounting Components -> Define Account Determination.

You must also assign some update types to the corresponding flow types:

- Assign Flow Types to Update Types. You can find this IMG activity in the Transaction Manager under: Money Market/Foreign Exchange/Securities/Listed Derivatives/OTC Derivatives -> Transaction Management -> Update Types.
- Assign Loan Flow Types to Update Types in the IMG activity for *Loan Management* under *Transaction Management -> Update Types*.

Define Update Types and Assign Usages

In this IMG activity, you define all the update types that are required to manage the positions in the parallel valuation areas.

Overview: Update Types

You can also assign update types to different #usages.# You can assign an update type to several usages.

An update type is assigned to a usage

- If it is an update type created by the usage
- If it is an update type that is processed in the usage

Example

You assign all update types to the usage *securities account management* which is required for managing positions or for which specific information may have to be defined for securities account management.

SAM4	Final repayment (scheduled)
SAM	Annuity
SAM6	Installment repayment
SAM9	Nominal adjustment: Increase
SAM9	Nominal adjustment: Reduction
SAM	Nominal interest
SAM9	Interest (unit-quoted)
SAM3	Dividend
SAM4	Distributions
SAM	Rebate
SAM6	Nominal interest (incoming payments)
SAM69	Nominal interest (incoming payments) unit-quoted
SAM64	Final repayment (scheduled) (incoming payments)
SAM8	Position asset dividends/distributions
SAM89	Income asset dividends/distributions
SE36	Interest markdown
SE3	Reclaimable taxes
SE38	Reunification tax
SE39	Corporate income tax

The update types SE36 # SE39 are also assigned, for example, to the usage *Transaction Management* and *Additional Flows (Exercise Rights)*.

Standard settings

Update types are defined in sample Customizing and assigned to usages as well as specified for different usages. When you make your Customizing settings you should refer to sample Customizing.

Activities

1. Choose *New Entries*.
2. Assign both a short and a long name to the update types.
3. Save your entries.
4. Select a usage.
5. Choose *New entries*.
6. Use the F4 input help to select the update types required for this usage.
7. Save your entries.

Specify Update Types for Securities Account Management

In this IMG activity, you specify the update types for securities account management.

When you specify the update types for securities account management, you can stipulate the +/- sign for calculating the effective interest rate. This corresponds to the settings for a flow type. In the **sample Customizing** settings for the flow types, the sign is "+" for payment outflows (such as purchase) and "-" for payment inflows (such as sale or redemption). However, the update types for securities account management have been defined differently. The +/- sign for the effective interest calculation depends on the payment flow generated by the update type. For payment outflows, the sign is "-", and vice versa. You can also make update type settings that differ from the sample Customizing settings. However, you must ensure that your assignments are consistent (in other words, update types with payment flows in the same direction must have the same +/- sign).

Note: Asset-Backed Securities/Mortgage-Backed Securities

When you want to use the *Retrospective Adjustment of Redemptions* function, you have to define update types with the following settings:

- SAM8A:
 - Calculation type: AA
 - Calculation-relevant
 - +/- sign: -
 - Classification: *Period end (redemption schedule/date of notice)*
- SAM8S:
 - Calculation type: SS
 - Calculation-relevant
 - +/- sign: +
 - Classification: *Period end (redemption schedule/date of notice)*
- SAM8+:

- Calculation type: NOOP
- Direction: Incoming
- Classification: *Period end (redemption schedule/date of notice)*
- SAM8-:
- Calculation type: NOOP
- Direction: Outgoing
- Classification: *Period end (redemption schedule/date of notice)*

Assign Update Types to Condition Types

Use

In this IMG activity you determine, according to asset and liability positions, which update types the system uses for the condition-based flows (for example, interest), depending on the condition type in question. With these settings you can determine the cash flow for a position, based on flows changing the position (for example, purchase or sale) and conditions for a security class.

Requirements

You have defined condition types.

Standard settings

1. Choose *New Entries*.
2. In the dialog structure, double-click on *Asset Position: Assign Update Types to Condition Types* or *Liability Position: Assign Update Types to Condition Types*.
3. Choose the condition type with the input help and determine whether an incoming or an outgoing payment should be generated for a position with a positive number of units or positive nominal amount.
4. Assign an update type to the condition type.
5. Save your entries.

Activities

In the case of a condition type for interest rate conditions you determine the following values for asset positions:

- Incoming payment for positive position

- Update type for incoming payment : SAM
- Update type for outgoing payment: (empty)

In the case of a condition type for interest rate conditions you determine the following values for liability positions (issue positions):

- Outgoing payment for positive position
- Update type for incoming payment: (empty)
- Update type for outgoing payment : SAM

Assign Update Types to the Functions of Security Account Management

In this IMG activity, you assign relevant update types to different functions:

- Update Types for Manual Posting - Update
- Types for Debit Position Generation - Update
- Types for Capitalization of Div./Prof.Dis.
- Update Types for Nominal Adjustment.

Define Tax Rates

In this menu option you specify the tax rates for the various flows. The system uses the amount in the original flow (or incoming flow) and the tax rate that has been defined here in order to generate a flow record for the taxes (outgoing flow) automatically.

To do this, the following information is required:

- *Company code*
You can also leave this field blank. If you do, the rule for generating tax flows for all company codes applies.
It is also possible to define alternative rules for individual company codes here.
- *Product category*
- *Country key*
The system compares the country of the issuer of a security with this field when you generate taxes
- *Securities Account*
- Update types

- In the first column "*incoming update type*" enter the key of the update type that the tax rate has to be defined for, (for example, SE3 for dividends).
- In the second column "*outgoing update type*", enter the key of the update type that you want to have generated automatically, (for example, SE3 for capital gains tax).
- *Effective from*: Date from which tax rate is valid
- *Percentage*: Enter the percentage (tax rate) you want to use to calculate the amount for the outgoing update type from the amount of the incoming update type.

Prerequisites

- You have defined your country indicators.
- You have defined your update types.

Activities

Enter the tax rates which meet your requirements.

External Securities Account Statements

In the following IMG activities, you define various characteristics to mark an external securities account statement or the positions in an external securities account statement.

Definition of these characteristics is optional.

You can find the application functions for editing external securities account statements under '*Securities -> Back Office -> Securities Account Management -> External Securities Account Statements*'.

Define Status for External Securities Account Statements

In this IMG activity, you define the various statuses for external securities account statements.

The status is a characteristic which can be assigned to the securities account statement in the header data of an external securities account statement. During editing of the external securities account statements, the status of the external securities account statement can change. You must make this status change manually using the application menu function '*External Securities Account Statement -> Edit*'.

The status is available as a selection characteristic in the following application functions.

- Edit external securities account statements (Transaction RECON)
- Reconcile external securities account statements (Transaction RECON)
- Delete external securities account statements (Transaction RECON3)

Example

The following statuses for external securities account statements are possible:

- INIT New
- WORK Editing
- OPEN Ready for reconciliation
- CLOSE Reconciled

The securities account statement has the status INIT when it has just been created (for example using BAPI method 'Create' on the *BUS6 External securities account statement = 'Create external securities account statement'*). The status WORK is used when the statement is still being edited. The status OPEN indicates that the external securities account statement is ready for reconciliation. The status CLOSE indicates that reconciliation has already been performed.

Activities

1. Choose '*New entries*'.
2. Enter names and explanatory texts for the statuses.
3. Save your entries.

Define Position Name for External Securities Account Statements

In this IMG activity, you define the external position name for the positions in an external securities account statement (that is, the names that are used by the external data provider).

Example

Bank A provides you with data for external securities account statements under the name *XYZ*.

Bank B provides you with data for external securities account statements under the name *ABC*.

Activities

1. Choose '*New entries*'.
2. Enter names and explanatory texts for the position names.
3. Save your entries.

Further notes

You should use the names chosen by the data provider for the position data.

In addition to the position name, you can also define position classification as an additional characteristic of a position. You do this in the IMG activity '*Define Position Classification for External Securities Account Statements*'.

Define Position Classification for External Securities Account Statements

In this IMG activity, you define the external position classifications for the positions in an external securities account statement (that is, the classifications which the external data provider makes).

In addition to the external position name, the data provider may also have classified the various positions.

Example

The data provider classifies the positions as follows:

- domestic bonds
- foreign bonds
- 3 domestic shares
- 4 foreign shares

Activities

1. Choose '*New entries*'.
2. Enter names and explanatory texts for the position classifications.
3. Save your entries.

Further notes

You should use the names chosen by the data provider for the position data.

Securities Account Transfer Update Types

Update types carry information about flows to accounting and the securities and futures account management of the Transaction Manager.

You create all update types in the IMG activity *Define Update Types and Assign Usages*. You do this by entering a short and long description for the update type and subsequently assigning it to usages.

Note: One update type can be assigned to different usages.

For some usages, you need to maintain specific information for the update types in various IMG activities. This information is required to process the update types for particular usages. You may also want to define and assign additional update types (for example, with alternative account determination settings).

You have to make usage-specific settings in the following IMG activities:

- Key Date Valuation
Under Transaction Manager -> General Settings -> Accounting -> Key Date Valuation -> Update Types -> Assign Update Types for Valuation you specify which position management procedure you want to use for each update type.
- Derived Business Transactions
Under Transaction Manager -> General Settings -> Accounting -> Derived Business Transactions -> Update Types -> Assign Update Types for Derived Business Transactions, you specify for each position management procedure which update types you want to use for the various derived business transactions.
- Hedge Accounting for Exposures
Under Transaction Manager -> General Settings -> Accounting -> Hedge Accounting -> Update Types -> Assign Update Types for E-HA you assign the update types to the position management procedures which contain a securities valuation procedure or a foreign exchange valuation procedure intended for handling profit/loss for distribution according to FAS.
- Transfer Account Assignment Reference
Under Transaction Manager -> General Settings -> Accounting -> Transfer Account Assignment Reference -> Update Types -> Assign Update Types for Account Assignment Reference Transfer assign the update types for account assignment reference transfers (clear from account/post to account) to the account symbols for positions.
- Valuation Class Transfer
Under Transaction Manager -> General Settings -> Accounting -> Valuation Class Transfer -> Update Types -> Assign Update Types for Account Assignment Reference Transfer you assign one update type for the clearing posting and one update type for the posting to the new valuation class during the valuation class transfer.
- Position Initialization
Under Transaction Manager -> General Settings -> Accounting -> Initialize Positions -> Update Types -> Assign Update Types for Initializing Positions you assign the update types for transferring positions to the parallel valuation areas. You make this assignment for each product type.
- Transaction Management
Under Transaction Manager -> Foreign Exchange/OTC Derivatives -> Transaction Management -> Update Types -> Assign Update Types for Position Update you assign one update type for open transactions and one for close transactions for each product type and transaction type.
- Securities Account Management
Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Specify Update Types for Securities Account Management, you enter the relevant update types.
- Under Transaction Manager -> Securities -> Position Management -> Securities

Account Management -> Update Types -> Assign Update Types to the Functions of Security Account Management, you assign the required update types to the securities account management functions.

- Securities Account Transfer
Under Transaction Manager -> Securities -> Position Management -> Securities Account Transfer -> Update Types -> Assign Update Types for Securities Account Transfer, you assign the update types for the securities account transfer for each product type.
- Corporate Actions
Under Transaction Manager -> Securities -> Position Management -> Corporate Actions -> Update Types -> Assign Update Types to the Corporate Action Categories, you enter the relevant update types.
- Rights
Under Transaction Manager -> Securities -> Position Management -> Rights -> Update Types -> Assign Update Types to the Rights Category, you enter the relevant update types.
- Futures Account Management
- Specify Update Types for Futures Account Management
- Assign Update Types for Margin Management per Product Type

If you want to post an update type, set the Relevant for Posting indicator when you define the update type under Transaction Manager -> General Settings -> Accounting -> Link to Other Accounting Components -> Define Account Determination.

You must also assign some update types to the corresponding flow types:

- Assign Flow Types to Update Types. You can find this IMG activity in the Transaction Manager under: Money Market/Foreign Exchange/Securities/Listed Derivatives/OTC Derivatives -> Transaction Management -> Update Types.
- Assign Loan Flow Types to Update Types in the IMG activity for *Loan Management* under *Transaction Management* -> *Update Types*.

Define Update Types and Assign Usages

In this IMG activity, you define all the update types that are required to manage the positions in the parallel valuation areas.

Overview: Update Types

You can also assign update types to different #usages.# You can assign an update type to several usages.

An update type is assigned to a usage

- If it is an update type created by the usage
- If it is an update type that is processed in the usage

Example

You assign all update types to the usage *securities account management* which is required for managing positions or for which specific information may have to be defined for securities account management.

SAM4	Final repayment (scheduled)
SAM	Annuity
SAM6	Installment repayment
SAM9	Nominal adjustment: Increase
SAM9	Nominal adjustment: Reduction
SAM	Nominal interest
SAM9	Interest (unit-quoted)
SAM3	Dividend
SAM4	Distributions
SAM	Rebate
SAM6	Nominal interest (incoming payments)
SAM69	Nominal interest (incoming payments) unit-quoted
SAM64	Final repayment (scheduled) (incoming payments)
SAM8	Position asset dividends/distributions
SAM89	Income asset dividends/distributions
SE36	Interest markdown
SE3	Reclaimable taxes
SE38	Reunification tax
SE39	Corporate income tax

The update types SE36 # SE39 are also assigned, for example, to the usage *Transaction Management* and *Additional Flows (Exercise Rights)*.

Standard settings

Update types are defined in sample Customizing and assigned to usages as well as specified for different usages. When you make your Customizing settings you should refer to sample Customizing.

Activities

1. Choose *New Entries*.
2. Assign both a short and a long name to the update types.
3. Save your entries.
4. Select a usage.
5. Choose *New entries*.

6. Use the F4 input help to select the update types required for this usage.
7. Save your entries.

Assign Update Types for Securities Account Transfer

In this IMG activity you assign update types for the securities account transfer to each product type.

You also specify whether the update type is an inflow or an outflow.

Requirements

The update types must have already been defined for the securities account transfer function.

Standard settings

The following update types are defined in sample Customizing:

<u>Update Type</u>	<u>Long Text</u>	<u>Direction</u>
SAT	Securities acct transfer: Inflow	Inflow
SAT	Securities acct transfer: Outflow	Outflow

Securities Lending: Assign Update Types for Transfer Posting

Use

For every securities lending transaction, two securities account transfers are generated; one at the start of term and another at the end of term. In this view you define which update types to use for the transfer flows at the level of the product type and transaction type.

As investment securities accounts can be assigned to other update types as lending securities accounts, you may find that no dividends, interest or repayments are determined for positions in lending securities accounts. This means that the lending securities accounts must be assigned to the update types. You must assign the calculation category 'NOOP' in Customizing view

Corporate Actions

Define Number Ranges for Corporate Actions

In this section, you can define the number ranges which can later be assigned to corporate action types. At a later stage, you will enter corporate actions within these number range intervals.

Activities

1. In order to call up existing number ranges, choose either '*Overview*' or '*Display intervals*'.
2. To change number ranges or add new ones, choose '*Change intervals*'. To create a new interval, then choose '*Insert interval*'. For each number range interval, you need to:
 - a) enter a number range number (-character) as an evaluation grouping.
 - b) enter the lower and upper limits of the interval (From number - To number).
 - c) determine whether numbers are assigned '*internally*' or '*externally*' when you create class data. If you choose internal number assignment, the system assigns the numbers sequentially. If you choose external number assignment, you have to specify a number which is included in the number range interval. Each number can only be used once.

Define the number range intervals you need for corporate actions.

Define Types of Corporate Actions

In this activity, you define the corporate action types for the corporate action categories that are predefined in the system. Using the corporate action types, you can specify additional evaluation groups to classify corporate actions.

You can, for example, assign posting authorizations depending on the corporate action type.

Example

<u>CATYPE</u>	<u>Text</u>	<u>CACATNRng e</u>
10	Standard stock split	Stock split
11	Reverse split	Stock split
20	Stock swap without	pay in/pay out Stock swap
21	Stock swap with	pay in Stock swap
22	Stock swap with	pay out Stock swap
...		

Requirements

You must have defined the number ranges for corporate actions.

Activities

1. Choose '*New entries*'.
2. Assign a two digit number for the corporate action type.
3. Assign a long name for the corporate action type.
4. Assign a corporate action category to the corporate action type. This category enables you to control which interfaces are used for defining and exercising the corporate action.
5. Assign a number range to each corporate action type which is used to assign numbers to the corporate actions of this type. To define the number ranges, choose 'Define Number Ranges for Corporate Actions'.
6. The entries in the '*Lot generation*' are relevant if you have chosen the differentiation term '*Lot*' for separating your positions in the parallel valuation areas (in the IMG activity 'Define and Assign Differentiations') and you therefore manage some of your positions at lot level.

When you execute corporate actions with certain corporate action categories, new positions are generated from existing positions. When you manage your positions at lot level, you may have a situation where 3 purchases were made for an ID number in a securities account, which are

managed individually. When you execute a stock swap, for example, you now have to decide how to manage the positions of the new stock. There are 3 ways of doing this:

- Acquisition creates lot
With this variant, the position of the new stock is managed as a lot in the securities account.
- Acquisition creates lots similar to sale w/o date retention
With this variant, the positions of the new stocks are managed in corresponding lots like the old stocks. However, the new positions are managed as of the key date of the corporate action.
- Acquisition creates lots similar to sale with date retention
With this variant, the positions of the new stock are managed in corresponding lots like the old stocks and are also managed from the date of the old positions.

Select one of the three options.

7. Save your entries.

Sort Sequence for Corporate Actions

Use

For each corporate action category (field *CA cat.*) you define how the corporate action is to be sorted within a day. The field *Sort seq.* indicates how the corporate action is to be sorted:

Example

Possible values for the field *CA cat.*: **initial** This entry is relevant if no entry for a special corporate action category has been found

Manually generated corporate action

Stock splits

Stock swaps

3 Capital reductions

4 Capital increases from retained earnings

Issue Currency Changeover

6 Post new stock to old stock

Post subscription rights

Possible values for the field *Sort seq.*:

The corporate action is sorted at the end of the day.

Example: A purchase, a sale and a stock split all take place on the same day. The sort sequence is

1. Purchase
2. Sale
3. Stock split

The corporate action is sorted at the beginning of the day.

Example: A purchase, a sale and a stock split all take place on the same day. The sort sequence is

1. Stock split
2. Purchase
3. Sale

(initial entry): The corporate action is sorted in the same way as it is defined in the system table TRDTS_BT_CAT.

Sample Customizing:

Field category for corporate action: initial

Field sorting for corporate actions:

Update Types

Update types carry information about flows to accounting and the securities and futures account management of the Transaction Manager.

You create all update types in the IMG activity Define Update Types and Assign Usages. You do this by entering a short and long description for the update type and subsequently assigning it to usages.

Note: One update type can be assigned to different usages.

For some usages, you need to maintain specific information for the update types in various IMG activities. This information is required to process the update types for particular usages.

You may also want to define and assign additional update types (for example, with alternative account determination settings).

You have to make usage-specific settings in the following IMG activities:

- Key Date Valuation
Under Transaction Manager -> General Settings -> Accounting -> Key Date Valuation -> Update Types -> Assign Update Types for Valuation you specify which position management procedure you want to use for each update type.
- Derived Business Transactions
Under Transaction Manager -> General Settings -> Accounting -> Derived Business Transactions -> Update Types -> Assign Update Types for Derived Business Transactions, you specify for each position management procedure which update types you want to use for the various derived business transactions.
- Hedge Accounting for Exposures
Under Transaction Manager -> General Settings -> Accounting -> Hedge Accounting -> Update Types -> Assign Update Types for E-HA you assign the update types to the position management procedures which contain a securities valuation procedure or a foreign exchange valuation procedure intended for handling profit/loss for distribution according to FAS.
- Transfer Account Assignment Reference
Under Transaction Manager -> General Settings -> Accounting -> Transfer Account Assignment Reference -> Update Types -> Assign Update Types for Account Assignment Reference Transfer assign the update types for account assignment reference transfers (clear from account/post to account) to the account symbols for positions.
- Valuation Class Transfer
Under Transaction Manager -> General Settings -> Accounting -> Valuation Class Transfer -> Update Types -> Assign Update Types for Account Assignment Reference Transfer you assign one update type for the clearing posting and one update type for the posting to the new valuation class during the valuation class transfer.
- Position Initialization
Under Transaction Manager -> General Settings -> Accounting -> Initialize Positions -> Update Types -> Assign Update Types for Initializing Positions you assign the update types for transferring positions to the parallel valuation areas. You make this assignment for each product type.
- Transaction Management
Under Transaction Manager -> Foreign Exchange/OTC Derivatives -> Transaction Management -> Update Types -> Assign Update Types for Position Update you assign one update type for open transactions and one for close transactions for each product type and transaction type.
- Securities Account Management
Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Specify Update Types for Securities Account Management, you enter the relevant update types.
- Under Transaction Manager -> Securities -> Position Management -> Securities

Account Management -> Update Types -> Assign Update Types to the Functions of Security Account Management, you assign the required update types to the securities account management functions.

- Securities Account Transfer
Under Transaction Manager -> Securities -> Position Management -> Securities Account Transfer -> Update Types -> Assign Update Types for Securities Account Transfer, you assign the update types for the securities account transfer for each product type.
- Corporate Actions
Under Transaction Manager -> Securities -> Position Management -> Corporate Actions -> Update Types -> Assign Update Types to the Corporate Action Categories, you enter the relevant update types.
- Rights
Under Transaction Manager -> Securities -> Position Management -> Rights -> Update Types -> Assign Update Types to the Rights Category, you enter the relevant update types.
- Futures Account Management
- Specify Update Types for Futures Account Management
- Assign Update Types for Margin Management per Product Type

If you want to post an update type, set the Relevant for Posting indicator when you define the update type under Transaction Manager -> General Settings -> Accounting -> Link to Other Accounting Components -> Define Account Determination.

You must also assign some update types to the corresponding flow types:

- Assign Flow Types to Update Types. You can find this IMG activity in the Transaction Manager under: Money Market/Foreign Exchange/Securities/Listed Derivatives/OTC Derivatives -> Transaction Management -> Update Types.
- Assign Loan Flow Types to Update Types in the IMG activity for *Loan Management* under *Transaction Management* -> *Update Types*.

Define Update Types and Assign Usages

In this IMG activity, you define all the update types that are required to manage the positions in the parallel valuation areas.

Overview: Update Types

You can also assign update types to different #usages.# You can assign an update type to several usages.

An update type is assigned to a usage

- If it is an update type created by the usage
- If it is an update type that is processed in the usage

Example

You assign all update types to the usage *securities account management* which is required for managing positions or for which specific information may have to be defined for securities account management.

SAM4	Final repayment (scheduled)
SAM	Annuity
SAM6	Installment repayment
SAM9	Nominal adjustment: Increase
SAM9	Nominal adjustment: Reduction
SAM	Nominal interest
SAM9	Interest (unit-quoted)
SAM3	Dividend
SAM4	Distributions
SAM	Rebate
SAM6	Nominal interest (incoming payments)
SAM69	Nominal interest (incoming payments) unit-quoted
SAM64	Final repayment (scheduled) (incoming payments)
SAM8	Position asset dividends/distributions
SAM89	Income asset dividends/distributions
SE36	Interest markdown
SE3	Reclaimable taxes
SE38	Reunification tax
SE39	Corporate income tax

The update types SE36 # SE39 are also assigned, for example, to the usage *Transaction Management* and *Additional Flows (Exercise Rights)*.

Standard settings

Update types are defined in sample Customizing and assigned to usages as well as specified for different usages. When you make your Customizing settings you should refer to sample Customizing.

Activities

1. Choose *New Entries*.
2. Assign both a short and a long name to the update types.
3. Save your entries.
4. Select a usage.
5. Choose *New entries*.
6. Use the F4 input help to select the update types required for this usage.

7. Save your entries.

Assign Update Types to the Corporate Action Categories

In this IMG activity you assign the required update types to the corporate action categories.

Standard settings

The following update types have been defined and assigned in the sample Customizing:

- CACorporate action: Position inflow units/nominal
- CACorporate action: Position outflow units/nominal

For the issue currency changeover you need to use an update type that does not change any positions. For this purpose, the update type *CA3 'Corporate action: Issue currency changeover'* has been created in the sample Customizing settings and corporate actions assigned to the usage. You assign this update type to the corporate action category *Issue currency changeover* in this IMG activity both for position inflows and position outflows. In the IMG activity *Set the Effects of the Update Types on the Position Components*, the position change category : *No Position Changes* has been assigned to this update type. No account determination is required for this update type.

Further notes

You can also make a setting for all categories by not entering any corporate action category.

BAdI: Post Corporate Actions: Adjust Quantities

Use

Method `ADJUST_CA_FLOWS` of the `TPM_CORPORATE_ACTION` enhancement is called when a corporate action is posted. This lets you adjust amounts for transferring. A possible scenario is rounding units.

The method is called separately for each corporate action and each company code.

The enhancement cannot be used for issue currency conversions (corporate action category).

Activities

A sample implementation has been enhanced. The system offers the option of manually adjusting corporate action amounts that are subject to transfer posting.

Rights

Update Types

Update types carry information about flows to accounting and the securities and futures account management of the Transaction Manager.

You create all update types in the IMG activity Define Update Types and Assign Usages. You do this by entering a short and long description for the update type and subsequently assigning it to usages.

Note: One update type can be assigned to different usages.

For some usages, you need to maintain specific information for the update types in various IMG activities. This information is required to process the update types for particular usages. You may also want to define and assign additional update types (for example, with alternative account determination settings).

You have to make usage-specific settings in the following IMG activities:

- Key Date Valuation
Under Transaction Manager -> General Settings -> Accounting -> Key Date Valuation -> Update Types -> Assign Update Types for Valuation you specify which position management procedure you want to use for each update type.
- Derived Business Transactions
Under Transaction Manager -> General Settings -> Accounting -> Derived Business Transactions -> Update Types -> Assign Update Types for Derived Business Transactions, you specify for each position management procedure which update types you want to use for the various derived business transactions.
- Hedge Accounting for Exposures
Under Transaction Manager -> General Settings -> Accounting -> Hedge Accounting -> Update Types -> Assign Update Types for E-HA you assign the update types to the position management procedures which contain a securities valuation procedure or a foreign exchange valuation procedure intended for handling profit/loss for distribution according to FAS.
- Transfer Account Assignment Reference
Under Transaction Manager -> General Settings -> Accounting -> Transfer Account Assignment Reference -> Update Types -> Assign Update Types for Account Assignment Reference Transfer assign the update types for account assignment reference transfers (clear from account/post to account) to the account symbols for positions.
- Valuation Class Transfer
Under Transaction Manager -> General Settings -> Accounting -> Valuation Class Transfer -> Update Types -> Assign Update Types for Account Assignment Reference Transfer you assign one update type for the clearing posting and one update type for the posting to the new valuation class during the valuation class transfer.
- Position Initialization
Under Transaction Manager -> General Settings -> Accounting -> Initialize Positions -> Update Types -> Assign Update Types for Initializing Positions you assign the update types for transferring positions to the parallel valuation areas. You make this assignment for each product type.
- Transaction Management

Under Transaction Manager -> Foreign Exchange/OTC Derivatives -> Transaction Management -> Update Types -> Assign Update Types for Position Update you assign one update type for open transactions and one for close transactions for each product type and transaction type.

- Securities Account Management
- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Specify Update Types for Securities Account Management, you enter the relevant update types.
- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Assign Update Types to the Functions of Security Account Management, you assign the required update types to the securities account management functions.
- Securities Account Transfer
Under Transaction Manager -> Securities -> Position Management -> Securities Account Transfer -> Update Types -> Assign Update Types for Securities Account Transfer, you assign the update types for the securities account transfer for each product type.
- Corporate Actions
Under Transaction Manager -> Securities -> Position Management -> Corporate Actions -> Update Types -> Assign Update Types to the Corporate Action Categories, you enter the relevant update types.
- Rights
Under Transaction Manager -> Securities -> Position Management -> Rights -> Update Types -> Assign Update Types to the Rights Category, you enter the relevant update types.
- Futures Account Management
- Specify Update Types for Futures Account Management
- Assign Update Types for Margin Management per Product Type

If you want to post an update type, set the Relevant for Posting indicator when you define the update type under Transaction Manager -> General Settings -> Accounting -> Link to Other Accounting Components -> Define Account Determination.

You must also assign some update types to the corresponding flow types:

- Assign Flow Types to Update Types. You can find this IMG activity in the Transaction Manager under: Money Market/Foreign Exchange/Securities/Listed Derivatives/OTC Derivatives -> Transaction Management -> Update Types.
- Assign Loan Flow Types to Update Types in the IMG activity for *Loan Management* under *Transaction Management -> Update Types*.

Define Update Types and Assign Usages

In this IMG activity, you define all the update types that are required to manage the positions in the parallel valuation areas.

Overview: Update Types

You can also assign update types to different #usages.# You can assign an update type to several usages.

An update type is assigned to a usage

- If it is an update type created by the usage
- If it is an update type that is processed in the usage

Example

You assign all update types to the usage *securities account management* which is required for managing positions or for which specific information may have to be defined for securities account management.

SAM4	Final repayment (scheduled)
SAM	Annuity
SAM6	Installment repayment
SAM9	Nominal adjustment: Increase
SAM9	Nominal adjustment: Reduction
SAM	Nominal interest
SAM9	Interest (unit-quoted)
SAM3	Dividend
SAM4	Distributions
SAM	Rebate
SAM6	Nominal interest (incoming payments)
SAM69	Nominal interest (incoming payments) unit-quoted
SAM64	Final repayment (scheduled) (incoming payments)
SAM8	Position asset dividends/distributions
SAM89	Income asset dividends/distributions
SE36	Interest markdown
SE3	Reclaimable taxes
SE38	Reunification tax
SE39	Corporate income tax

The update types SE36 # SE39 are also assigned, for example, to the usage *Transaction Management* and *Additional Flows (Exercise Rights)*.

Standard settings

Update types are defined in sample Customizing and assigned to usages as well as specified for different usages. When you make your Customizing settings you should refer to sample Customizing.

Activities

1. Choose *New Entries*.
2. Assign both a short and a long name to the update types.
3. Save your entries.
4. Select a usage.
5. Choose *New entries*.
6. Use the F4 input help to select the update types required for this usage.
7. Save your entries.

Assign Update Types to the Rights Category

In this IMG activity you assign the update types to be used for the rights categories.

You assign the update types for posting the position inflows and outflows and payment flows.

If you have selected the differentiation term *Lot* to split up your positions in the parallel valuation areas (IMG activity: *Define and Assign Differentiations*), you also define how lots should be created for the rights categories.

Note:

You can also make generic entries. In this case, you do not select a particular rights category, and the entries apply for all rights categories. If, however, a more specific entry exists for a rights category, this overrides the generic entry.

Requirements

- The update types have been defined in the IMG activity *Define Update Types*.
- The update types have been assigned to the usage "Exercise rights" in the IMG activity *Assign Update Types to Usages*.

Activities

1. Choose *New Entries*.
2. Choose a *Rights category*.
3. Assign the update types you want to use for posting the positions and payments.
4. The field *Lot creation* is only relevant if some of your positions are managed at lot level. This is the case if you have selected the differentiation term *Lot* to split up your positions in the parallel valuation areas (IMG activity: *Define and Assign Differentiations*). When you exercise rights in certain categories, the system creates new positions from the existing positions. This means that if the positions are managed at lot level, there may be 3 purchases for an ID number in a securities account, each of which is managed separately. In the case of a stock swap, for example, it is then

necessary to decide how the positions for the new stock should be managed. The following 3 options exist:

- Inflow creates lot.
If you choose this variant, the position for the new stock is managed in the securities account as lot.
 - Inflow creates lots as for the outflow, without keeping the same dates. In this case, the positions for the new stock are managed in lots that correspond to the old stock. However, the new positions are managed as from the key date of the corporate action.
 - Inflow creates lots as for the outflow, keeping the same dates.
The positions for the new stock are managed in lots that correspond to the old stock.
The dates from which the old stock was managed are kept.
- Choose one of these options.

Activate Asynchronous Posting

Use

In this IMG activity, you determine for a product type whether the system should post the flows generated when exercising a right either synchronously or asynchronously.

Synchronously:

The flows in the position subledger are given *fixed* status. When exercising a right, the system automatically makes postings for these flows in Accounting.

Asynchronously:

The flows in the position subledger are given the status *to be fixed*. The system does not make any automatic postings in this case. You therefore have to execute the postings using the transaction *Fix*, *Post* or *Reverse Transactions*.

Notes:

- Postings are only made for update types that you indicated beforehand as *relevant for posting*.
- If you do not make a setting for a particular product type, the system then uses the synchronous method as the standard setting.
- If you only want to use the synchronous method for selected product types, you can list these product types and leave the *AsynPosting* indicator deselected. To jointly assign the *AsynPosting* indicator to all the other product types, leave the *Product Category* field empty and set the indicator.

Requirements

You have executed the IMG activity Define Product Types.

Asset Groups

In the following menu options you define

- portfolio grouping and
- SCB grouping

indicators for each asset group.

Define Balance Sheet Indicator

In this step you define a balance sheet indicator. The indicator is required in order to assign your positions to various balance sheet items in BAV statements

Activities

- . Define your balance sheet indicators.

Define Indicators for Balance Sheet Grouping

In this step, you define indicators for grouping your financial accounting asset groups e.g.

- shareholdings
- affiliated companies, insurance companies
- fixed-interest securities, state bonds
- fixed-interest securities, corporate bonds
- and so on

The indicator for the grouping can also be used for evaluations.

Activities

Enter the grouping indicators in accordance with your requirements.

Information System

Structure Report Selection

You find the reports delivered by SAP in the different areas of the Transaction Manager in the application menu: *Money Market, Foreign Exchange, Securities, Derivatives, Debt Management* under the *Information System* node as well as in the *Transaction Manager Information System*.

In this IMG activity, you can edit these report structures or define new ones. To allow the user to call up the reports from the application menu, the report structures must be assigned to the area menu structures.

From a technical point of view, the report structures and the area menus are the same structures. They are defined and edited in the same function (*Area Menu Maintenance*). This is why Area Menu Maintenance is listed here. (Nevertheless, to differentiate content, a distinction is made here between area menus and report structures.)

The following report structures are delivered with the area menus for the various areas:

<u>Area</u>	<u>Area Menu</u>	<u>Report Structure</u>
<i>Transaction Manager</i>		
Money Market	TMMN	TRTG
Foreign Exchange	TXMN	TRTV
Derivatives	TIMN	TRTR
Securities	FWMY	TRTW
Debt Management	CFM_TM	CFM_TM
Information System	FZM4	TRMA

Note:

There are no reports specific to Hedge Accounting for Exposures or to Debt Management.

Activities

When you access the area menu maintenance from the IMG activity *Structure Report Selection*, the system displays the name of the report structure for the respective area in the 'Area Menu' field.

From here, you can edit this (or a different) structure, or create a new structure.

- Editing an existing structure

- a) Choose the required structure from the favorites list or using the input help. (This step is only necessary if you want to edit a different structure to the one displayed.)
- b) Choose *Menu Structure -> Change*. The 'Edit Area Menu' screen appears. From here, you can add new entries or change, delete, or reassign existing entries.
- c) **Adding New Menu Entries:**
To make new entries, position the cursor on an existing menu item and choose *Edit -> Insert Menu Entry -> Insert as Subnode / Insert on same Level*. A dialog box appears in which you can make the new entries. You can make the following types of entry:
Folders: To add new folders, you merely need to enter a text. The system interprets the entry automatically as a folder.

Transactions: To insert transactions, enter the transaction code next to the text.

Reports: To assign a report to the menu, choose the 'Report...' pushbutton. (Add report). A dialog box appears for choosing the report. Select the relevant radio button under 'Report Type'. The corresponding entry fields for the report type appear. When you exit the dialog, the system generates a transaction code for the report selected. You must specify the corresponding development class and transport request.

If a transaction code already exists for the selected report, it is copied.

If you want to specify the transaction code for the report yourself, choose 'Display Other Options'. Two additional entry fields appear in which you can enter the transaction code and the corresponding descriptive text. You must also deactivate the checkboxes 'Generate Automatically' and 'Adopt Report Description'.

Reference to Submenus:

In an area menu, you can create links to other area menus (for example to the report structures). In this way, you can compile a menu made of several submenus. Select the checkbox for menu references. Instead of a transaction code, you now enter a menu name or choose one using the input help.

d) **Changing Existing Menu Entries:**

Select the relevant entry and choose *Edit -> Change Entry -> Change*. A dialog box appears in which you can modify the entry. In some cases, you have the option of changing the type of entry as well as the content. To do this, choose the pushbuttons 'As Transaction' or 'As Folder'. You can make changes to the following:

Current Type Can Be Changed to Prerequisite

Folder Transaction code The folder must be empty.

Transaction code Folder

e) **Deleting Existing Menu Entries:**

To delete a menu entry, select the entry by choosing *Edit -> Change Entry -> Select/Deselect* and then choose *Edit -> Change Entry -> Delete*.

f) **Reassigning Existing Menu Entries:**

To move one or several entries to a different place in the menu, select the entry by choosing *Edit -> Change Entry -> Select/Deselect* and then select the position to which you want the entry to be moved. To do this, choose *Edit -> Change Entry -> Reassign*. In the dialog box, specify whether the entry should be inserted at the same level as the selected item or one level lower down.

- Creating a new structure

To create a new menu, enter the short name for the new structure and choose *Area Menu -> Create*. In the dialog box, enter the long name for the structure. The editing screen appears. The rest of the procedure is described above in the section 'Editing an Existing Structure'.

Listed Derivatives

Basic Settings

Define Exchange

In this step you can define the relevant exchanges and enter important parameters and information for each exchange.

Requirements

You have already defined the following:

- (a) Country keys (b)
Calendar IDs
- (c) Currency keys

If the necessary prerequisites have not been fulfilled, you can now call up the corresponding Customizing screens:

- Define countries by choosing *General Settings -> Set Countries -> Define Countries*
- Maintain calendar ID by choosing *General Settings -> Maintain Calendar*
- Check currency codes by choosing *General Settings -> Currencies -> Check Currency Codes*

Activities

1. Choose Edit -> New entries
2. Define a key for each exchange and enter a short and long text.
3. On the detail screen, enter the following details:
 - a) the country where the exchange is situated
 - b) which calendar is valid
 - c) which local currency is relevant

Define Security Price Types

In this step you define the various price types for securities.

When you enter the individual security prices, you then enter the price type to which the price belongs.

An example of this would be price type for valuation. You would use this key to enter the prices you want to use as a basis for valuation runs.

Examples

- Cash settlement price
- Last price
- Opening price
- Closing price
- Valuation price

Activities

1. To define a new price type, choose *New entries*.
2. Enter a two-character key for the price type.
3. Enter a short text and a long text for the price type.

Master Data

Product Types

In the following steps, you make all the settings necessary for controlling product types. These include:

- Definition of general product parameters
- Number assignment settings
- Company code related specifications

Define Number Ranges for Listed Options/Futures Class Data

In this step you can define number range intervals for the class data of listed options and futures. The numbers can either be assigned internally by the system, or you can assign them externally.

You assign options and futures to a number range in the Customizing step *Maintain product types*.

Activities

1. Enter the number range intervals you require via the *Intervals* (change) button. When you enter the individual intervals, make sure they do not overlap.
2. Save your entries.

Condition Types

Define Condition Types

Use

In this IMG activity you define the condition types for the *initial margin* of futures or listed options.

Activities

1. Choose *New Entries* and specify a three-character key for the condition type.
2. Assign a suitable flow type and condition category. The system automatically selects the corresponding calculation category from *FiMa* (financial mathematics).
Note: The condition category for the *initial margin* has the value 36 and the calculation category has the value *TD*.
3. Save your entries.

Define Condition Groups

Use

In this IMG activity you create condition groups.

Note:

You then have to Assign the Condition Types to Condition Groups and specify the condition group defined in the IMG activity Define Product Types.

Example

You define the *Futures* condition group and assign the *Initial Margin* condition type. You then determine the *Futures* condition group when you define the *Index Future* product type.

Assign Condition Types to Condition Groups

Use

In this IMG activity you assign the condition types that are to be used to the condition groups that you have already defined.

Activities

1. Create your condition group using a three-character key.
2. Save your entries.

Example

You define the *Futures* condition group and assign the *Initial Margin* condition type. You then define the *Futures* condition group when defining the *Index Future* product type.

Define Product Types

Product types help to differentiate between different Money Market financial instruments. Differentiation is necessary if the individual instruments are subject to different processing rules or if you wish to create different levels for evaluation. By assigning different structure characteristics, various forms of transactions can be predefined.

Only via the combination of the product type with a transaction type is the financial transaction finally set.

In this step, you maintain the product types you require.

Activities

1. Name your product type. You have a 3-character alphanumeric field for this.
2. Specify the long text and short text for your new product type.
3. Assign your product type to a product category. The product category is an internal key and controls how the product types assigned to it are processed.

Example

In the Derivatives area, the following product categories are available:

- a) 6 CAP/FLOOR
- b) 6 SWAP
- c) 63 FRA
- d) Futures
- e) External underlying
- f) Listed options
- g) 6 OTC options

Further notes

Special Features of Interest Rate Instruments

CAP/FLOOR: For these product categories you must enter the corresponding upper limit/lower limit indicator. This indicator determines whether the user is required to specify an upper or lower limit in the application (for example, CAP: - upper limit).

CURRENCY SWAP: If the new product type you want to create is a currency swap, you must flag the corresponding indicator.

Special Features of Options/Futures

For options and futures, you must enter the following additional data:

- Number range
- Settlement
- Quotation type
- Settlement method
- Exercise type
- Option category
- Number range of the master data
- Options/futures category

For options with underlyings, you also need to specify the data relating to the underlying transactions:

- Product type
- Transaction type

Activate Link to Classification Tool

Use

In this IMG activity you make the general classification system link for the class data. You can then maintain user-defined characteristics for the class data and assign classes.

Requirements

You have maintained characteristics for the class data and assigned them to a class in the classification system.

Note: For more information on the general classification system, see the *SAP Customizing Implementation Guide* under *Cross-Application Components -> Classification System*.

Activities

To activate the classification system for the corresponding product type, proceed as follows:

1. Choose *New Entries*.
2. Choose a product type with the input help and set the activation indicator.
3. Save your entries.

Note: An additional tab page for Characteristics Maintenance and Class Assignment is only displayed in the class data for this product type.

Example

First create a class CLASS in the classification system and assign the characteristic CHARACTERISTIC to it. This characteristic has the values VALUE and VALUE .

You then activate the classification tool for a product type (for example, A for stocks). When maintaining a class of this product category, an additional *Classification* tab page now appears. You can now assign the class CLASS and then maintain CHARACTERISTIC . The classification system saves the class as well as the settings you made.

Specific Class Data

Define Secondary Indexes

You can create secondary indices in this step.

You are able to manage additional indicators for securities class data by using these indices.

Example

If you want to use an internal number and a Reuters no. in class data, in addition to the securities ID number, you can define these indicators as secondary indices. These indicators can then be used for individual evaluation purposes.

Activities

Define a key up to two characters in length, a short and long text for every secondary index.

Maintain Price Notations

In this step, you define the possible price notations for the prices in the securities price table.

Define Field Selection for Class Data

Use

You use this IMG activity for each product type to define the field selection for the class master data of the listed derivatives.

Requirements

You have executed the IMG activity Define Product Types.

Example

1. Select a product type and then choose *Field Selection*.
2. Double-click one of the displayed *Groups*.
3. Assign each field a property (hide, required entry, optional entry, or display) and save your entries.

Additional Tab Pages in Class Data

Predefined Tab Page

Define Heading for Tab Page

Use

In this Customizing activity, you define the heading for the predefined additional tab page.

Activities

1. Choose *New Entries*.
2. Enter the name of the tab page in the *Tab Page* field.
3. Enter the long text for the tab page in the *Long Text* field
4. Set the default indicator for the entry you wish to be displayed in class data.
5. Save your entries.

Define Names for Currency Attributes

Use

In this Customizing activity, you define the short name, name, and long name for each currency field on the predefined additional tab page.
There are two currency fields available.

Activities

1. Choose *New Entries*.
2. Choose *CU* and *CU*.
3. Enter a short name for each currency field. There is a ten character limit.

4. Enter the name for each currency field. This is the name of the field that appears on the tab page. There is a twenty character limit.
5. Enter the long name for each currency field. There is a forty character limit.
6. Save your entries.

Define Names for Date Attributes

Use

In this Customizing activity, you define the short names, names, and long names for each date field on the predefined additional tab page. There are two date fields available for single dates, and date from and date to fields available for a period.

Activities

1. Choose *New Entries*.
2. Choose *DI* and *DI* (The two single date fields) and *DTFR* and *DTTO* (The date from and date to fields available for a period).
3. Enter the short name for each date field. There is a ten character limit.
4. Enter the name for each date field. This is the name of the field that appears on the tab page. There is a twenty character limit.
5. Enter the long name for each date field. There is a forty character limit.
6. Save your entries.

Define Names for Free Text Attributes

Use

In this Customizing activity, you define the short text, name, and long name for each free text field on the predefined additional tab page. There are five free text fields available.

Activities

1. Choose *New Entries*.

2. Choose *FR*, *FR*, *FR3*, *FR4*, and *FR*.
3. Enter a short name for each free text field. There is a ten character limit.
4. Enter a name for each free text field. There is a twenty character limit.
5. Enter a long name for each free text field. There is a forty character limit.
6. Save your entries.

Define Names and Values for Short Attributes

Use

In this Customizing activity, you define the short name, name, and long name for each short attribute field on the predefined additional tab page. There are ten short attribute fields available.

Activities

1. Choose *New Entries*.
2. In the *Attribute ID* fields, choose *SI*, *SI*, *SI3*, *SI4*, *SI*, *SI6*, *SI*, *SI8*, *SI9*, and *SI*.
3. Enter a short name for each short attribute field. There is a ten character limit.
4. Enter a name for each short attribute field. This is the name that appears on the field in the tab page. There is a twenty character limit.
5. Enter a long name for each short attribute field. There is a forty character limit.
6. Select a row, and under *Dialog Structure* -> *Heading Attributes* -> *Short Attributes Values and Texts*, enter details of the value help you want available for that short attribute field.
7. Save your entries.

Define Names and Values for Long Attributes

Use

In this Customizing activity, you define the short name, name, and long name for each long attribute field on the predefined additional tab page . There are five long attribute fields available.

Activities

1. Click *New Entries*.
2. Select *LI1, LI, LI3, LI4*, and *LI*.
3. Enter a short name for each long attribute field. There is a ten character limit.
4. Enter a name for each long attribute field. This is the name that appears on the field in the tab page. There is a twenty character limit.
5. Enter a long name for each long attribute field. There is a forty character limit.
6. Select a row, and under *Dialog Structure -> Heading Attributes -> Long Attributes Values and Texts*, enter details of the value help you want available for each field.
7. Save your entries.

User-Defined Tab Page

BAdI: Additional Tab Page in Class Data

Use

This Business Add-In (BAdI) is used in the *SAP Treasury and Risk Management* component. You can use this BAdI to activate an additional tab with your own specific data. The fields that you activate are additional specific information fields, such as coverage eligibility, original issue, and currency.

Standard settings

Enhancement implementation is activated in the standard system. The implementation is provided as an example implementation.

Activities

To activate the *Additional Data* function, you have to create a new enhancement implementation. You can use the implementation `/TRMKR/SEC_CUST_DATA` of BAdI `TPM_SEC_CUST_DATA` (provided as an example implementation) as a reference.

To do this, proceed as follows:

1. Mark the enhancement spot and enter `TPM_SEC_CUST_DATA` in the transaction BAdI Builder. Choose *Change*.
2. Mark the enhancement spot and enter `TPM_SEC_CUST_DATA` in the transaction BAdI Builder. Choose *Change*.

3. Create an implementation.
4. Mark the implementation as active on *Enhancement Implementation Elements*.
5. Save and activate your changes.

As a result, the additional tab for your specific fields is shown when you start the *Class* function under *Transaction Manager -> Securities -> Master Data* (transaction FWZZ).

Position Indicator

Define Generation of Futures Account Position Indicator

Use

In this IMG activity you define per company code how the futures account position indicator should be created for listed derivatives.

You can choose from the following settings:

- *Generate position indicator automatically*
If you select this setting, the futures account position indicator is always created automatically according to your settings in Customizing.
- *Generate position indicator manually*
If you select this setting, you must always create the futures account position indicator manually.
- *POPUP (manual/automatic)*
If you select this setting, a dialog box appears whenever it is necessary to create a new futures account position indicator. The dialog box asks you whether you want to generate the position indicator manually (branches to manual generation) or automatically.

Note:

If you do not make any settings here, the futures account position indicator will be generated automatically.

Define Generation of Subledger Position Indicator

Use

Use

In this IMG activity you define per transaction, product group, accounting code and valuation area how the subledger position indicator should be created.

You can choose from the following settings:

- *Generate position indicator automatically*
If you select this setting, the subledger position indicator is always created automatically according to your settings in Customizing.
- *Generate position indicator manually*
If you select this setting, you must always create the subledger position indicator manually.
- *POPUP (manual/automatic)*
If you select this setting, a dialog box appears whenever it is necessary to create a new subledger position indicator. The dialog box asks you whether you want to generate the position indicator manually(branches to manual generation) or automatically.

A new subledger position indicator can be generated for the following business transactions:

- Transaction Management
- Corporate Actions
- Exercise Rights **Note:**

If you do not make any settings here, the subledger position indicator is always created automatically.

BAdI: Subledger Position Indicator (Account Assignment Reference)

Use

You can use this business add-in to change the account assignment reference of a newly generated subledger position indicator.

The following import parameters are available:

- Valuation area (field: IM_POS_IND_TRAC-VALUATION_AREA)
- Accounting code (field: IM_POS_IND_TRAC-ACCOUNTING_CODE)
- Valuation class (field: IM_POS_IND_TRAC-VALUATION_CLASS)
- Company code (field: IM_POS_IND_TRAC-COMPANY_CODE)
- Product type (field: IM_POS_IND_TRAC-PRODUCT_TYPE)

For securities:

- Securities ID number (field: IM_POS_IND_TRAC-SECURITY_ID)
- Securities account (field: IM_POS_IND_TRAC-SECURITY_ACCOUNT)
- Portfolio (field: IM_POS_IND_TRAC- PORTFOLIO) - Securities account group (field: IM_POS_IND_TRAC-ACCOUNT_GROUP) For loans:
- Contract number (field: IM_POS_IND_TRAC- LOANS_CONTRACT) For OTC transactions:

- Financial transaction (field: IM_POS_IND_TRAC- DEAL_NUMBER)

For listed options and futures

- Futures account (field: IM_POS_IND_TRAC- POSITION_ACCOUNT)
- ID number (field: IM_POS_IND_TRAC-SECURITY_ID)
- Long/short position indicator (field: IM_POS_IND_TRAC-FLAG_LONG_SHORT) The following change parameters can be changed: - Account assignment reference (field: CH_AA_REF) Note:

This method is called once when a new subledger position indicator is generated.

BAdI: Subledger Position Indicator

Use

This Business Add-In (BAdI) is used in the *Transaction Manager* (FIN-FSCM-TRM-TM) component. You can use this BAdI to control the assignment of the position management procedure and the *Assets/Liabilities Position* indicator for subledger position indicators to be generated.

This BAdI is called once when a new subledger position indicator is generated.

The following methods are available:

- CHANGE: Changes the Subledger Position Indicator Attributes

Import Parameters

- Valuation area (Field: IM_POS_IND_TRL-VALUATION_AREA)
- Accounting code (Field: IM_POS_IND_TRL-ACCOUNTING_CODE)
- Valuation class (Field: IM_POS_IND_TRL-VALUATION_ CLASS)
- Company code (Field: IM_POS_IND_TRL-COMPANY_CODE)
- Product type (Field: IM_POS_IND_TRL-PRODUCT_TYPE)
- Position currency (Field: IM_POS_IND_TRL-POSITION_CURR)
- Valuation currency (Field: IM_POS_IND_TRL-VALUATION_ CURR)

For Securities:

- Securities ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Securities account (Field: IM_POS_IND_TRL-SECURITY_ACCOUNT)
- Portfolio (Field: IM_POS_IND_TRL- PORTFOLIO)
- Securities account group (Field: IM_POS_IND_TRL-ACCOUNT_GROUP) *For Loans:*

- Contract number (Field: IM_POS_IND_TRL- LOANS_CONTRACT) *For OTC Transactions:*

- Financial transaction (Field: IM_POS_IND_TRL- DEAL_NUMBER) *For Listed Options and Futures*

- Futures account (Field: IM_POS_IND_TRL- POSITION_ACCOUNT)
- ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Long/short position indicator (Field: IM_POS_IND_TRL-FLAG_LONG_SHORT)

Changing Parameters

- Position management procedure (Field: CH_POS_IND_TRL-POS_MAN_PROC)
- Indicator asset/liability position (Field: CH_POS_IND_TRL- ACTIVE_PASSIVE)
- Balance sheet indicator (Field: CH_POS_IND_TRL-SBILK)
- Position grouping according to §4 German Banking Act (Field : CH_POS_IND_TRL-SKWG4NEU)
- Additional position attributes in case the attributes are used (Fields: POS_ATTRIB_S, POS_ATTRIB_S, POS_ATTRIB_S3, POS_ATTRIB_M, POS_ATTRIB_M, POS_ATTRIB_M3, POS_ATTRIB_L, POS_ATTRIB_L, POS_ATTRIB_L3)
- CHECK: Custom Checks for Subledger Position Indicator Attributes

Import Parameters

- Valuation area (Field: IM_POS_IND_TRL-VALUATION_AREA)
- Accounting code (Field: IM_POS_IND_TRL-ACCOUNTING_CODE)
- Valuation class (Field: IM_POS_IND_TRL-VALUATION_CLASS)
- Company code (Field: IM_POS_IND_TRL-COMPANY_CODE)
- Product type (Field: IM_POS_IND_TRL-PRODUCT_TYPE)
- Position currency (Field: IM_POS_IND_TRL-POSITION_CURR)
- Valuation currency (Field: IM_POS_IND_TRL-VALUATION_CURR)

For Securities:

- Securities ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Securities account (Field: IM_POS_IND_TRL-SECURITY_ACCOUNT)
- Portfolio (Field: IM_POS_IND_TRL- PORTFOLIO)
- Securities account group (Field: IM_POS_IND_TRL-ACCOUNT_GROUP) *For Loans:*

- Contract number (Field: IM_POS_IND_TRL- LOANS_CONTRACT) *For OTC Transactions:*

- Financial transaction (Field: IM_POS_IND_TRL- DEAL_NUMBER) *For Listed Options and Futures*

- Futures account (Field: IM_POS_IND_TRL- POSITION_ACCOUNT)
- ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Long/short position indicator (Field: IM_POS_IND_TRL-FLAG_LONG_SHORT)

Standard settings

For more information about the standard settings (filters, single or multiple uses), see the Enhancement Spot Element Definitions tab in the BAdI Builder (transaction SE8).

Activities

For information about implementing BAdIs as part of the Enhancement Concept, see SAP Library for SAP NetWeaver under BAdIs - Embedding in the Enhancement Framework.

Futures Account Management

Settings for Additional Data Tab Page

Define Names and Values for Short Attributes

Use

In this Customizing activity, you define the name for two short attribute fields on the additional data tab page.

In total, there are four short attribute fields available, but the other two short attribute fields can be defined in the area menu under *Transaction Manager -> Derivatives -> Master Data -> Listed Derivatives -> Settings for Additional Data Tab Page in Futures Account Master Data -> Maintain Values for Short Attributes* (transaction TPM_ATTR_S).

Activities

1. Choose *New Entries*.
2. In the *Attribute ID* fields, choose SC3 and SC4.
3. Enter a name for each short attribute field. This is the name that appears on the field in the additional data tab page. There is a twenty-character limit.
4. Select a row, and under *Dialog Structure -> Short Attribute Description -> Short Attributes Values and Texts*, enter the details of the value help that you want to be available for that short attribute field. There is a four-character limit.
5. Save your entries.

Define Names and Values for Medium Attributes

Use

In this Customizing activity, you define the name for two of the medium attribute fields on the predefined additional data tab page in the master data of the futures account.

In total, there are four medium attribute fields available, but the other two fields can be defined in the area menu under *Transaction Manager -> Derivatives -> Master Data -> Listed Derivatives -> Settings for Additional Data Tab Page in Futures Account Master Data -> Maintain Values for Medium Attributes* (transaction TPM_ATTR_M).

Activities

1. Choose *New Entries*.
2. In the *Attribute ID* fields, choose MC3 and MC4.
3. Enter a name for each medium attribute field. This is the name that appears on the field in the additional data tab page. There is a twenty-character limit.
4. Select a row, and under *Dialog Structure -> Medium Attribute Description -> Medium Attributes Values and Texts*, enter the details of the value help that you want to be available for that medium attribute field. There is a ten-character limit.
5. Save your entries.

Define Names and Values for Long Attributes

Use

In this Customizing activity, you define the name for two of the long attribute fields on the additional data tab page in the master data of the futures account.

In total there are four long attribute fields available, but the other two fields can be defined in the area menu under *Transaction Manager -> Derivatives -> Master Data -> Listed Derivatives -> Settings for Additional Data Tab Page in Futures Account Master Data -> Maintain Values for Long Attributes* (transaction TPM_ATTR_L).

Activities

1. Choose *New Entries*.
2. In the *Attribute ID* fields, choose LC3 and LC4.
3. Enter a name for each long attribute field. This is the name that appears on the field in the additional data tab page. There is a twenty-character limit.
4. Select a row, and under *Dialog Structure -> Long Attribute Description -> Long Attributes Values and Texts*, enter the details of the value help that you want to be available for that long attribute field. There is a twenty-character limit.
5. Save your entries.

Conversions: Internal IDs <-> External IDs

BAdI: Class, Convert ID Number

Use

This Business Add-In (BAdI) is used in the *Transaction Manager* (FIN-FSCM-TRM-TM) component.

You can use this BAdI to convert and reconvert the internally assigned ID number of the class data to the *International Securities ID Number* (ISIN). The ISIN is required for correspondence with external business partners (such as SWIFT messages).

Standard settings

The enhancement implementation is activated in the standard system. However, there is also a #fallback class# that you can call and process if an activated implementation is not available.

The fallback class assumes that a valid ISIN is already being used as the ID number of the class data. The system therefore only makes an assignment that suits the type:

- ISIN (Char) --> RANL (Char 3) or reversed
- RANL (Char 3) --> ISIN (Char)

Activities

For information about implementing BAdIs as part of the Enhancement Concept, see SAP Library for SAP NetWeaver under BAdIs - Embedding in the Enhancement Framework.

If you do not want to use the ISIN as ID numbers in the class data but would rather use SWIFT messages for forward securities transactions or listed derivatives, for example, you then need to implement the BAdI.

You can also copy the fallback class (example class). This is useful if you manage the ISIN in one of the secondary indices. You also need to implement the method

DETERMINE_IDX_NUM_FOR_ISIN in the class that is created via copying. Here you enter the export parameter with the index number of the secondary index to be used.

Example

If the ISIN is in the secondary index , enter " in the export parameter.

See also

This BAdI uses the interface IF_EX_TPM_SEC_CONV_SEC_ID. For more information, display the interface in the Class Builder.

Transaction Management

Transaction Types

In this section, you define your transaction types and assign the necessary flows and (for money market and foreign exchange transactions) condition types for a financial transaction/product. The financial transaction type specifies what you can do with the product types you have defined.

Define Number Ranges for Transaction

In this step, you can define number range intervals for your financial transaction types. The financial transactions generated in the application receive a number comparable with the document number from Financial Accounting. The number assignment can either be transferred internally by the system or you can specify the number externally.

The assignment of transactions to a number range takes place in the step entitled *Define transaction types*.

Activities

1. Maintain the necessary number range intervals via the 'Change intervals' button. The individual intervals must be entered without overlap.
2. Save your entries.

Recommendation

You should choose internal number assignment for your financial transactions. It is recommended that you define a new number range interval for each product type (possibly for each transaction type) for the sake of clarity.

Define Transaction Types

In this step, you define your financial transactions and assign them to your product types. You also specify the considerable technical administrative functions that you can carry out with the product types you have defined.

Requirements

- You have defined the product types you require in the step entitled *Define product types*.
- You have defined at least one number range interval in the step entitled *Define transaction number ranges*.

- You have defined limit product groups in Basic functions in the step entitled Limit management. This prerequisite is only necessary if you require an update in a limit product group.

Activities

1. Choose *New entries* to create your transaction type.
2. Enter the product type for which you want to define a transaction type. Enter a three-character alphanumeric name for the transaction type.
3. The system adds the long name for the transaction type.
4. Assign your transaction type to a transaction category. In the derivatives area, the transaction categories available are:
 - Purchase
 - Sale
 - 3 Swap
5. Assign your transaction type to a processing category. The processing category determines which activity categories are scheduled for a transaction type and thus reflect the individual steps to be carried out for a transaction.
6. Assign your transaction type to a number range interval.
7. Assign an underlying number range interval to your underlying.
8. The *automatic posting release* determines whether you want to use the *release* function, or whether the flows generated by a transaction are to be posted without being released explicitly.
9. If you conclude transactions in currencies other than your own local currency, you need to value these transactions on the balance sheet key date. The valuation may result in postings for realized and unrealized gains and losses resulting from exchange rate fluctuations. Under the heading *valuation*, you defined which flow types are to be used for these postings.
You can use the *limit group* field for the purpose of updating limit management, if you want to fix a limit at product type or transaction type level.
10. For forward securities transactions, you define the following settings:
 - Underlying Transaction Type
 - Type of Position Lock (for sale transaction types only)
 - Locking Reason (for sale transaction types only)
11. Save your entries.

Flow Types

Define Flow Types

In this step, you define the necessary Flow types for your product types.
A flow type must be defined for all possible flows in a transaction so that they can later be assigned.

Examples

To your flow types, you assign

- a classification,
- flow category and
- calculation category.

The classification divides the flow types according to business criteria. The flow category allows the system to interpret your settings, the calculation category determines the representation in the cash flow.

Alongside the settings which determine whether the flows are to be updated in Cash management and FI (i.e they are cash forecast and posting relevant), this step allows you to consider data for valuation, accruals/deferrals and display in the drilldown reporting tool.

- whether the flow is taken into account for the effective interest rate calculation. Furthermore, you establish whether payment requests and individual payments should be possible for certain flows.
- Flow types can be used in drilldown reporting. In the drilldown reporting tool, you can choose a display in your reports which subdivides the position and income relevant amounts separately. In order to control which flow is considered in which amount, you must make the choice here.
- Flow types that you mark as valuation relevant are considered in the valuation run. Flow types marked as accrual/deferral relevant are used in accrual/deferral and are automatically included in the step Money market -> Functions -> Define accrual/deferral to determine the accrual/deferral procedures and methods.
- Flow types also control the *effective interest rate calculation*. There are three different effective interest calculation categories, and all flows flagged with the corresponding indicator are included in the calculation for that category. Only the first category, **Effective interest calculation**, is used for evaluations in the money market area in Treasury Management. SAP Banking uses all three categories.
- Via payment requests, you can initiate payments via an enhanced payment program. For this, payment details must be maintained correspondingly in the transaction. For individual payments, you determine whether this flow may be settled together with others or whether they must be processed individually.

Here you must note that for payment requests, optional conditions are involved whereas for individual payments, required conditions are involved. This means that if the indicator is set for the payment request, then a payment request CAN be generated. However, the indicator for the individual payment means that an individual payment MUST take place.

Activities

1. Create a new flow type via **New entries**, by specifying an alphanumeric key and a name.
2. Choose a classification and a category. According to which classification you have chosen, the system proposes permitted categories. The calculation category is automatically specified by the system.
3. Set the **Cash forecast-relevant** indicator if you require an update in Cash management and the **Posting-relevant** indicator if flows are to be passed on to FI.
4. Establish whether the flow is to be considered in your drilldown reports and if so, whether it should be used for position-relevant or income-relevant amounts.
5. For flows that are the basis for valuation, set the **Valuation-relevant indicator**, for flows that are to be accrued, set the **accrual/deferral-relevant** indicator.
6. To include the flow in the effective interest rate calculation, flag the **effective interest calculation** indicator.
7. In order to generate payment requests and individual payments for this flow, set the corresponding indicator here for withdrawal and addition.
8. Save your entries.

Assign Flow Types to Transaction Type

In this step, you assign flow types to each product type at the transaction type level that are necessary in order to completely portray a financial product.

Requirements

- In the Maintain product types step, you have defined the required product types .
- In the Maintain transaction types step, you have maintained the transaction types necessary for product types.
- In the Maintain flow types step, you have defined the flow types.

Activities

- . Via *New entries*, you assign the necessary flow types to all the defined combinations from the product and transaction type. Save your entries.

Further notes

In this step, you only assign the flow types that are not generated via a condition type. With a time deposit, for example, it is only necessary to assign the principal increase/decrease and, possibly, interest capitalization flow types. Interest rates and repayments are generated via a condition category. If you wish to define other flows such as charges and commissions, these are also assigned here.

You also need to specify whether a flow type is allowed for the incoming and/or outgoing direction of a transaction or specify the relevant entry.

Derived Flows

You can set up the transaction management area of the system to generate additional flows automatically on the basis of an original flow. You do this by defining derivation procedures and then assigning rules to each procedure. The rules determine how one flow is generated from another.

The derived flow can either be a specified fixed amount, or a percentage of the original flow amount. You can also set up the system to calculate the derived flow amounts differently according to the currency and original flow amount.

You create the necessary calculation procedures in the IMG activity Define Calculation Procedure for Derived Flows. These calculation procedures are then available when you define derivation procedures and rules in the IMG activity Define Derivation Procedures and Rules.

This function is available for the money market, foreign exchange, securities and derivatives areas. You define the calculation and derivation procedures globally for all applications. This means that you always see all the calculation and derivation procedures that have been defined, regardless of the IMG section you are in. By contrast, the derivation rules are specific to a particular area, and can only be created or changed within the IMG for that area. If, for example, you define rules for a tax on interest in the securities area, these settings are not visible in the money market, foreign exchange and derivatives areas.

Important note:

In order to apply a derivation procedure when a transaction is created, you must assign the derivation procedure to a business partner. You make this assignment in the business partner master data using the function *Standing Instructions: Derived Flows*.

Define Calculation Procedure for Derived Flows

In this IMG activity, you can define the calculation procedures for generating derived flows.

By defining calculation procedures, you can control the amount of the derived flows in relation to the currency and the amount of the original flow.

By choosing '*Define Derivation Procedures and Rules*', you can then select one of the calculation procedures when you define the derivation rules.

Example

A charge amounts to EUR provided that the original flow does not exceed , EUR. For amounts greater than , EUR, the charge increases to EUR.

1. Choose '*New entries*'. Assign an alphanumeric key and a short name to the calculation procedure. Save your entries.
2. Select the procedure and branch to the currency-dependent rules.
3. Select EUR as the currency and in the 'Min/mx amt' field, enter how you want the amounts in the following table for *amount-dependent rules* to be interpreted:

'Lower limit' means that the rule is valid for all amounts, which are greater or equal to the minimum amount.

'Upper limit' means that the rule is valid for all amounts, which are less than or equal to the maximum amount.

In this case, all the amounts are to be regarded as the '*lower limit*'. Save your entries.

4. Select the entry and then branch to the *Amount-dependent rules*.
5. Now enter the following two lines:

<u>Min/mx amt</u>	<u>Calculation</u>	<u>Fixed amnt</u>
	Fixed amount	
,	Fixed amount	

Save your entries.

If you want to calculate a different percentage rate for each currency and/or in relation to the original flow amount, follow the same procedure described above, but this time also fill the '*Percent*' field when you define the amount-dependent rules.

You have the option of having the system calculate a certain charge or commission for each currency individually. To do this, specify here how each currency should be calculated for a calculation procedure. Then assign this in Customizing activity 'Define Derivation Procedures and Rules' .

Further notes

If you want the percentage rate of the derived flow to always correspond to that of the original flow, irrespective of the currency, you can leave out the activity for defining a calculation procedure and enter the percentage rate directly when you define the derivation rule.

Define Derivation Procedures and Rules

You can set up the transaction management area of the system to generate additional flows automatically on the basis of an original flow. You do this by defining derivation procedures and then assigning rules to each procedure. The rules determine how one flow is generated from another.

The derived flow can either be a specified fixed amount, or a percentage of the original flow

amount. You can also set up the system to calculate the derived flow amounts differently according to the currency and original flow amount.

You create the necessary calculation procedures in the IMG activity Define Calculation Procedure for Derived Flows. These calculation procedures are then available when you define derivation procedures and rules in the IMG activity Define Derivation Procedures and Rules.

This function is available for the money market, foreign exchange, securities and derivatives areas. You define the calculation and derivation procedures globally for all applications. This means that you always see all the calculation and derivation procedures that have been defined, regardless of the IMG section you are in. By contrast, the derivation rules are specific to a particular area, and can only be created or changed within the IMG for that area. If, for example, you define rules for a tax on interest in the securities area, these settings are not visible in the money market, foreign exchange and derivatives areas.

Important note:

In order to apply a derivation procedure when a transaction is created, you must assign the derivation procedure to a business partner. You make this assignment in the business partner master data using the function *Standing Instructions: Derived Flows*.

Example

Generation of tax flows in the securities area

You want to have flows for interest income tax and refundable tax generated automatically.

1. Define the derivation procedure, such as "CGTAX".
2. Define the following rules:

Original flow :	Derived flow :
Validity: MM/DD/YYYY	Flow type 36
Flow type 8	Direction -
Direction +	Percentage rate:

Original flow :	Derived flow :
Validity: MM/DD/YYYY	Flow type 3
Flow type 36	Direction -
Direction -	Percentage rate:

These settings generate a flow with the flow type 36 (interest income tax) amounting to % of the original flow type 8 (accrued interest). The system then generates a flow with the flow type 3 (refundable tax) amounting to % of the first derived flow 36 (interest income tax).

Requirements

- You have defined the necessary flow types.

- If you want the derived flow amounts to vary according to the currency or the original flow amount, you must have defined the necessary calculation procedures in the IMG activity *Define Calculation Procedure for Derived Flows*.

Activities

1. Choose *New Entries*. Create a new derivation procedure by assigning an alphanumeric key and entering a corresponding text.
2. Save your entries.
3. Select the derivation procedure and choose *Derivation Rules*.
4. Choose *New Entries*.

Settings for the *Original flow*

- a) Enter the date from which the derivation rule should apply.
- b) Enter the flow type and direction of the original flow.

Settings for the *Derived flow*

- c) Enter the flow type for the derived flow.
 - d) Enter the direction of the derived flow.
 - e) In the *Calculation by* field, choose between "Percentage rate" and "Calculation procedure".
 - f) If you have selected "Percentage rate" in the *Calculation by* field, enter the rate for calculating the derived flow as a percentage of the original flow in the *Percentage rate* field.
 - g) If you have selected "Calculation procedure" in the *Calculation by* field, select the relevant calculation procedure in the *Procedure* field.
5. Save your entries.

Define Rounding Rules

In this IMG activity, you create rounding rules, for example for calculating accrued interest for purchases and/or sales.

You can select one of these rules when you enter the purchase or sale of a bond in the system. Moreover, you have the option of defining a rounding rule in the class data. This then appears as a default value when you enter a transaction.

Activities

1. Choose 'New Entries'.

2. Enter a short name and a long name for the rule.
3. In the rounding rule area, enter the following:
 - a) In the '*Round*' field, enter how you want to round. You can choose from three alternatives:
 - Round down: The system always rounds down
 - Round up: The system always rounds up
 - Round to nearest whole number: From onwards, the system rounds up; up to , the system rounds down
 - b) In the '*Rounding unit*' field, you specify the number of decimal places to which rounding is to be performed.
 - c) In the '*Base unit*', field, you specify for which amount you want to calculate.

Example:

If you enter in this field, the accrued interest is calculated for the nominal amount of of the bond and the rounding is performed according to the rule. The result is then translated to the actual nominal amount of the purchase/sale.

4. Save your entries.

Update Types

Update types carry information about flows to accounting and the securities and futures account management of the Transaction Manager.

You create all update types in the IMG activity Define Update Types and Assign Usages. You do this by entering a short and long description for the update type and subsequently assigning it to usages.

Note: One update type can be assigned to different usages.

For some usages, you need to maintain specific information for the update types in various IMG activities. This information is required to process the update types for particular usages. You may also want to define and assign additional update types (for example, with alternative account determination settings).

You have to make usage-specific settings in the following IMG activities:

- Key Date Valuation
Under Transaction Manager -> General Settings -> Accounting -> Key Date Valuation -> Update Types -> Assign Update Types for Valuation you specify which position management procedure you want to use for each update type.
- Derived Business Transactions
Under Transaction Manager -> General Settings -> Accounting -> Derived Business Transactions -> Update Types -> Assign Update Types for Derived Business Transactions, you specify for each position management procedure which update types you want to use for the various derived business transactions.

- Hedge Accounting for Exposures
Under Transaction Manager -> General Settings -> Accounting -> Hedge Accounting -> Update Types -> Assign Update Types for E-HA you assign the update types to the position management procedures which contain a securities valuation procedure or a foreign exchange valuation procedure intended for handling profit/loss for distribution according to FAS.
- Transfer Account Assignment Reference
Under Transaction Manager -> General Settings -> Accounting -> Transfer Account Assignment Reference -> Update Types -> Assign Update Types for Account Assignment Reference Transfer assign the update types for account assignment reference transfers (clear from account/post to account) to the account symbols for positions.
- Valuation Class Transfer
Under Transaction Manager -> General Settings -> Accounting -> Valuation Class Transfer -> Update Types -> Assign Update Types for Account Assignment Reference Transfer you assign one update type for the clearing posting and one update type for the posting to the new valuation class during the valuation class transfer.
- Position Initialization
Under Transaction Manager -> General Settings -> Accounting -> Initialize Positions -> Update Types -> Assign Update Types for Initializing Positions you assign the update types for transferring positions to the parallel valuation areas. You make this assignment for each product type.
- Transaction Management
Under Transaction Manager -> Foreign Exchange/OTC Derivatives -> Transaction Management -> Update Types -> Assign Update Types for Position Update you assign one update type for open transactions and one for close transactions for each product type and transaction type.
- Securities Account Management
- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Specify Update Types for Securities Account Management, you enter the relevant update types.
- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Assign Update Types to the Functions of Security Account Management, you assign the required update types to the securities account management functions.
- Securities Account Transfer
Under Transaction Manager -> Securities -> Position Management -> Securities Account Transfer -> Update Types -> Assign Update Types for Securities Account Transfer, you assign the update types for the securities account transfer for each product type.
- Corporate Actions
Under Transaction Manager -> Securities -> Position Management -> Corporate Actions -> Update Types -> Assign Update Types to the Corporate Action Categories, you enter the relevant update types.
- Rights
Under Transaction Manager -> Securities -> Position Management -> Rights -> Update

Types -> Assign Update Types to the Rights Category, you enter the relevant update types.

- Futures Account Management
- Specify Update Types for Futures Account Management
- Assign Update Types for Margin Management per Product Type

If you want to post an update type, set the Relevant for Posting indicator when you define the update type under Transaction Manager -> General Settings -> Accounting -> Link to Other Accounting Components -> Define Account Determination.

You must also assign some update types to the corresponding flow types:

- Assign Flow Types to Update Types. You can find this IMG activity in the Transaction Manager under: Money Market/Foreign Exchange/Securities/Listed Derivatives/OTC Derivatives -> Transaction Management -> Update Types.
- Assign Loan Flow Types to Update Types in the IMG activity for *Loan Management* under *Transaction Management* -> *Update Types*.

Define Update Types and Assign Usages

In this IMG activity, you define all the update types that are required to manage the positions in the parallel valuation areas.

Overview: Update Types

You can also assign update types to different #usages.# You can assign an update type to several usages.

An update type is assigned to a usage

- If it is an update type created by the usage
- If it is an update type that is processed in the usage

Example

You assign all update types to the usage *securities account management* which is required for managing positions or for which specific information may have to be defined for securities account management.

SAM4	Final repayment (scheduled)
SAM	Annuity
SAM6	Installment repayment
SAM9	Nominal adjustment: Increase

SAM9 Nominal adjustment:
Reduction

SAM Nominal interest

SAM9 Interest (unit-quoted)

SAM3 Dividend

SAM4 Distributions

SAM Rebate

SAM6 Nominal interest (incoming
payments)

SAM69 Nominal interest (incoming
payments) unit-quoted

SAM64 Final repayment (scheduled)
(incoming payments)

SAM8 Position asset
dividends/distributions

SAM89 Income asset dividends/distributions

SE36 Interest markdown

SE3 Reclaimable taxes

SE38 Reunification tax

SE39 Corporate income tax

The update types SE36 # SE39 are also assigned, for example, to the usage *Transaction Management* and *Additional Flows (Exercise Rights)*.

Standard settings

Update types are defined in sample Customizing and assigned to usages as well as specified for different usages. When you make your Customizing settings you should refer to sample Customizing.

Activities

1. Choose *New Entries*.
2. Assign both a short and a long name to the update types.
3. Save your entries.
4. Select a usage.
5. Choose *New entries*.
6. Use the F4 input help to select the update types required for this usage.
7. Save your entries.

Assign Flow Types to Update Types

Requirements

You only need to make these settings if you use listed options (product category) and futures (product category).

Activities

In this step, you assign the flow types required for margin management for listed options and futures to the flow categories. For each flow category you need to assign a debit flow type and a credit flow type:

<u>Flow category</u>	<u>Debit flow type</u>	<u>Credit flow type</u>
PMVM	Variation margin +	Variation margin -
PMPT	Security price gain	Security price loss
PMPD	Exchange rate gain	Exchange rate loss

Note

If you are also using the Securities component, this Customizing view will also include assignments of additional security flow types to flow categories. Do not delete or change these entries, but merely add the assignments for the flow types for margin management.

Assign General Valuation Class to Product Type

In this IMG activity, you can define a general valuation class that is used as a default value for the general valuation class when you create a transaction. You define this according to the product type and the company code.

You create general valuation classes by choosing *Transaction Manager -> General Settings -> Accounting -> Settings for Position Management -> Define and Assign Valuation Classes* .

Position Management

Futures Account Management

Update Types

Update types carry information about flows to accounting and the securities and futures account management of the Transaction Manager.

You create all update types in the IMG activity *Define Update Types and Assign Usages*. You do this by entering a short and long description for the update type and subsequently assigning it to usages.

Note: One update type can be assigned to different usages.

For some usages, you need to maintain specific information for the update types in various IMG activities. This information is required to process the update types for particular usages.

You may also want to define and assign additional update types (for example, with alternative account determination settings).

You have to make usage-specific settings in the following IMG activities:

- Key Date Valuation
Under Transaction Manager -> General Settings -> Accounting -> Key Date Valuation -> Update Types -> Assign Update Types for Valuation you specify which position management procedure you want to use for each update type.
- Derived Business Transactions
Under Transaction Manager -> General Settings -> Accounting -> Derived Business Transactions -> Update Types -> Assign Update Types for Derived Business Transactions, you specify for each position management procedure which update types you want to use for the various derived business transactions.
- Hedge Accounting for Exposures
Under Transaction Manager -> General Settings -> Accounting -> Hedge Accounting -> Update Types -> Assign Update Types for E-HA you assign the update types to the position management procedures which contain a securities valuation procedure or a foreign exchange valuation procedure intended for handling profit/loss for distribution according to FAS.
- Transfer Account Assignment Reference
Under Transaction Manager -> General Settings -> Accounting -> Transfer Account Assignment Reference -> Update Types -> Assign Update Types for Account Assignment Reference Transfer assign the update types for account assignment reference transfers (clear from account/post to account) to the account symbols for positions.
- Valuation Class Transfer
Under Transaction Manager -> General Settings -> Accounting -> Valuation Class Transfer -> Update Types -> Assign Update Types for Account Assignment Reference Transfer you assign one update type for the clearing posting and one update type for the posting to the new valuation class during the valuation class transfer.
- Position Initialization
Under Transaction Manager -> General Settings -> Accounting -> Initialize Positions -> Update Types -> Assign Update Types for Initializing Positions you assign the update types for transferring positions to the parallel valuation areas. You make this assignment for each product type.
- Transaction Management
Under Transaction Manager -> Foreign Exchange/OTC Derivatives -> Transaction Management -> Update Types -> Assign Update Types for Position Update you assign one update type for open transactions and one for close transactions for each product type and transaction type.
- Securities Account Management
- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Specify Update Types for Securities Account Management, you enter the relevant update types.

- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Assign Update Types to the Functions of Security Account Management, you assign the required update types to the securities account management functions.
- Securities Account Transfer
Under Transaction Manager -> Securities -> Position Management -> Securities Account Transfer -> Update Types -> Assign Update Types for Securities Account Transfer, you assign the update types for the securities account transfer for each product type.
- Corporate Actions
Under Transaction Manager -> Securities -> Position Management -> Corporate Actions -> Update Types -> Assign Update Types to the Corporate Action Categories, you enter the relevant update types.
- Rights
Under Transaction Manager -> Securities -> Position Management -> Rights -> Update Types -> Assign Update Types to the Rights Category, you enter the relevant update types.
- Futures Account Management
- Specify Update Types for Futures Account Management
- Assign Update Types for Margin Management per Product Type

If you want to post an update type, set the Relevant for Posting indicator when you define the update type under Transaction Manager -> General Settings -> Accounting -> Link to Other Accounting Components -> Define Account Determination.

You must also assign some update types to the corresponding flow types:

- Assign Flow Types to Update Types. You can find this IMG activity in the Transaction Manager under: Money Market/Foreign Exchange/Securities/Listed Derivatives/OTC Derivatives -> Transaction Management -> Update Types.
- Assign Loan Flow Types to Update Types in the IMG activity for *Loan Management* under *Transaction Management* -> *Update Types*.

Define Update Types and Assign Usages

In this IMG activity, you define all the update types that are required to manage the positions in the parallel valuation areas.

Overview: Update Types

You can also assign update types to different #usages.# You can assign an update type to several usages.

An update type is assigned to a usage

- If it is an update type created by the usage

- If it is an update type that is processed in the usage

Example

You assign all update types to the usage *securities account management* which is required for managing positions or for which specific information may have to be defined for securities account management.

SAM4	Final repayment (scheduled)
SAM	Annuity
SAM6	Installment repayment
SAM9	Nominal adjustment: Increase
SAM9	Nominal adjustment: Reduction
SAM	Nominal interest
SAM9	Interest (unit-quoted)
SAM3	Dividend
SAM4	Distributions
SAM	Rebate
SAM6	Nominal interest (incoming payments)
SAM69	Nominal interest (incoming payments) unit-quoted
SAM64	Final repayment (scheduled) (incoming payments)
SAM8	Position asset dividends/distributions
SAM89	Income asset dividends/distributions
SE36	Interest markdown
SE3	Reclaimable taxes
SE38	Reunification tax
SE39	Corporate income tax

The update types SE36 # SE39 are also assigned, for example, to the usage *Transaction Management* and *Additional Flows (Exercise Rights)*.

Standard settings

Update types are defined in sample Customizing and assigned to usages as well as specified for different usages. When you make your Customizing settings you should refer to sample Customizing.

Activities

1. Choose *New Entries*.
2. Assign both a short and a long name to the update types.
3. Save your entries.
4. Select a usage.

5. Choose *New entries*.
6. Use the F4 input help to select the update types required for this usage.
7. Save your entries.

Specify Update Types for Futures Account Management

Use

In this IMG activity you define a value type for the update types. With the value type you determine the effects that an update type has on the position value. You can select the following values:

- OF Outflow position value options/futures
- No position changes
- OF Inflow position value options/futures

Note: When calculating *variation margin*, the position value is compared with the current market value of a position, and a flow may be generated with an amount that corresponds to this difference.

Standard settings

Update types without an entry are not considered to cause a position change.

Activities

1. Choose *New Entries*.
2. Select an update type with the input help and assign it to a value type.
3. Save your entries.

Example

You make the following assignments:

<u>Update Type</u>	<u>Value Type</u>
DE Open purchase	OF Inflow position value options/futures
DE Close purchase	OF Outflow position value options/futures
DE Open sale	OF Inflow position value options/futures
DE Close sale	OF Outflow position value options/futures

Assign Update Types for Margin Management per Product Type

Use

In this IMG activity you determine which update types should be used for *variation margins* and *close margins* for each product type. You can select the following update types:

- Close Margin, Long Position, Incoming Payment
- Close Margin, Long Position, Outgoing Payment
- Close Margin, Short Position, Incoming Payment
- Close Margin, Short Position, Outgoing Payment
- Variation Margin, Long Position, Incoming Payment
- Variation Margin, Long Position, Outgoing Payment
- Variation Margin, Short Position, Incoming Payment
- Variation Margin, Short Position, Outgoing Payment

Activities

1. Choose *New Entries*.
2. Select a product type.
3. Assign your required update types to the product type.
4. Save your entries.

Example

The following update types are defined for a product type:

Variation margin, long position, incoming:	Update type DE9+
Variation margin, long position, outgoing:	Update type DE9-
Variation margin, short position, incoming:	Update type DE9+
Variation margin, short position, outgoing:	Update type DE9-

For a *variation margin* run, a position of the *long position* type is processed. The position value is , and the current market value is ,. A *variation margin* flow is then generated for an incoming payment amounting to ,. The system determines the value *DE9+* as the update type.

Assign Update Types for Manual Posting

Use

In this view you define the update types that you can use in the function *Manual Posting for Futures or Listed Options*.

Assign Rate Types to Convert Margin Flows

Use

In this IMG activity you determine for each product type the rate types that the system should use when translating the amount in position currency of *close margin* flows and *variation margin* flows into the local currency.

Requirements

You have determined rate types in the IMG under Check Rate Types and made the corresponding settings under *Listed Derivatives -> Master Data -> Product Types -> Define Product Types*.

Activities

Use the input help to choose a rate type for each product type and save your entries.

Notes:

- If you have not defined a rate type for a product type, the system uses rate type *M Standard Translation at Average Rate* as the default value.
- In the case of the product types, if you have not defined a security price for them, you can assign a common rate type. You have to leave the *Product Type* field blank and use the input help to choose a rate type.

Rights

Update Types

Define Update Types and Assign Usages

In this IMG activity, you define all the update types that are required to manage the positions in the parallel valuation areas.

Overview: Update Types

You can also assign update types to different #usages.# You can assign an update type to several usages.

An update type is assigned to a usage

- If it is an update type created by the usage
- If it is an update type that is processed in the usage

Example

You assign all update types to the usage *securities account management* which is required for managing positions or for which specific information may have to be defined for securities account management.

SAM4	Final repayment (scheduled)
SAM	Annuity
SAM6	Installment repayment
SAM9	Nominal adjustment: Increase
SAM9	Nominal adjustment: Reduction
SAM	Nominal interest
SAM9	Interest (unit-quoted)
SAM3	Dividend
SAM4	Distributions
SAM	Rebate
SAM6	Nominal interest (incoming payments)
SAM69	Nominal interest (incoming payments) unit-quoted
SAM64	Final repayment (scheduled) (incoming payments)
SAM8	Position asset dividends/distributions
SAM89	Income asset dividends/distributions
SE36	Interest markdown

SE3 Reclaimable taxes

SE38 Reunification tax

SE39 Corporate income tax

The update types SE36 # SE39 are also assigned, for example, to the usage *Transaction Management* and *Additional Flows (Exercise Rights)*.

Standard settings

Update types are defined in sample Customizing and assigned to usages as well as specified for different usages. When you make your Customizing settings you should refer to sample Customizing.

Activities

1. Choose *New Entries*.
2. Assign both a short and a long name to the update types.
3. Save your entries.
4. Select a usage.
5. Choose *New entries*.
6. Use the F4 input help to select the update types required for this usage.
7. Save your entries.

Assign Update Types to the Rights Category

In this IMG activity you assign the update types to be used for the rights categories.

You assign the update types for posting the position inflows and outflows and payment flows.

If you have selected the differentiation term *Lot* to split up your positions in the parallel valuation areas (IMG activity: *Define and Assign Differentiations*), you also define how lots should be created for the rights categories.

Note:

You can also make generic entries. In this case, you do not select a particular rights category, and the entries apply for all rights categories. If, however, a more specific entry exists for a rights category, this overrides the generic entry.

Requirements

- The update types have been defined in the IMG activity *Define Update Types*.
- The update types have been assigned to the usage "Exercise rights" in the IMG activity *Assign Update Types to Usages*.

Activities

1. Choose *New Entries*.
2. Choose a *Rights category*.
3. Assign the update types you want to use for posting the positions and payments.
4. The field *Lot creation* is only relevant if some of your positions are managed at lot level. This is the case if you have selected the differentiation term *Lot* to split up your positions in the parallel valuation areas (IMG activity: *Define and Assign Differentiations*). When you exercise rights in certain categories, the system creates new positions from the existing positions. This means that if the positions are managed at lot level, there may be 3 purchases for an ID number in a securities account, each of which is managed separately. In the case of a stock swap, for example, it is then necessary to decide how the positions for the new stock should be managed. The following 3 options exist:
 - Inflow creates lot.
If you choose this variant, the position for the new stock is managed in the securities account as lot.
 - Inflow creates lots as for the outflow, without keeping the same dates. In this case, the positions for the new stock are managed in lots that correspond to the old stock. However, the new positions are managed as from the key date of the corporate action.
 - Inflow creates lots as for the outflow, keeping the same dates.
The positions for the new stock are managed in lots that correspond to the old stock.
The dates from which the old stock was managed are kept.Choose one of these options.

Activate Asynchronous Posting

Use

In this IMG activity, you determine for a product type whether the system should post the flows generated when exercising a right either synchronously or asynchronously.

Synchronously:

The flows in the position subledger are given *fixed* status. When exercising a right, the system automatically makes postings for these flows in Accounting.

Asynchronously:

The flows in the position subledger are given the status *to be fixed*. The system does not make any automatic postings in this case. You therefore have to execute the postings using the transaction *Fix, Post or Reverse Transactions*.

Notes:

- Postings are only made for update types that you indicated beforehand as *relevant for posting*.

- If you do not make a setting for a particular product type, the system then uses the synchronous method as the standard setting.
- If you only want to use the synchronous method for selected product types, you can list these product types and leave the *AsynPosting* indicator deselected. To jointly assign the *AsynPosting* indicator to all the other product types, leave the *Product Category* field empty and set the indicator.

Requirements

You have executed the IMG activity Define Product Types.

Information System

In the following menu option, you define the parameters for reports within drilldown reporting. They are cumulative and non-cumulative values.

Structure Report Selection

You find the reports delivered by SAP in the different areas of the Transaction Manager in the application menu: *Money Market, Foreign Exchange, Securities, Derivatives, Debt Management* under the *Information System* node as well as in the *Transaction Manager Information System*.

In this IMG activity, you can edit these report structures or define new ones. To allow the user to call up the reports from the application menu, the report structures must be assigned to the area menu structures.

From a technical point of view, the report structures and the area menus are the same structures. They are defined and edited in the same function (*Area Menu Maintenance*). This is why Area Menu Maintenance is listed here. (Nevertheless, to differentiate content, a distinction is made here between area menus and report structures.)

The following report structures are delivered with the area menus for the various areas:

<u>Area</u>	<u>Area Menu</u>	<u>Report Structure</u>
<i>Transaction Manager</i>		
Money Market	TMMN	TRTG
Foreign Exchange	TXMN	TRTV
Derivatives	TIMN	TRTR
Securities	FWMY	TRTW

Debt Management
Information System

CFM_TM
FZM4

CFM_TM
TRMA

Note:

There are no reports specific to Hedge Accounting for Exposures or to Debt Management.

Activities

When you access the area menu maintenance from the IMG activity *Structure Report Selection*, the system displays the name of the report structure for the respective area in the 'Area Menu' field.

From here, you can edit this (or a different) structure, or create a new structure.

- Editing an existing structure

- a) Choose the required structure from the favorites list or using the input help. (This step is only necessary if you want to edit a different structure to the one displayed.)
- b) Choose *Menu Structure -> Change*. The 'Edit Area Menu' screen appears. From here, you can add new entries or change, delete, or reassign existing entries.
- c) **Adding New Menu Entries:**
To make new entries, position the cursor on an existing menu item and choose *Edit -> Insert Menu Entry -> Insert as Subnode / Insert on same Level*. A dialog box appears in which you can make the new entries. You can make the following types of entry:

Folders: To add new folders, you merely need to enter a text. The system interprets the entry automatically as a folder.

Transactions: To insert transactions, enter the transaction code next to the text.

Reports: To assign a report to the menu, choose the 'Report...' pushbutton. (Add report). A dialog box appears for choosing the report. Select the relevant radio button under 'Report Type'. The corresponding entry fields for the report type appear. When you exit the dialog, the system generates a transaction code for the report selected. You must specify the corresponding development class and transport request.

If a transaction code already exists for the selected report, it is copied.

If you want to specify the transaction code for the report yourself, choose 'Display Other Options'. Two additional entry fields appear in which you can enter the transaction code and the corresponding descriptive text. You must also deactivate the checkboxes 'Generate Automatically' and 'Adopt Report Description'.

Reference to Submenus:

In an area menu, you can create links to other area menus (for example to the report structures). In this way, you can compile a menu made of several submenus. Select the checkbox for menu references. Instead of a transaction code, you now enter a menu name or choose one using the input help.

- d) **Changing Existing Menu Entries:**

Select the relevant entry and choose *Edit -> Change Entry -> Change*. A dialog box appears in which you can modify the entry. In some cases, you have the option of changing the type of entry as well as the content. To do this, choose the pushbuttons 'As Transaction' or 'As Folder'. You can make changes to the following:

Current Type Can Be Changed to Prerequisite

Folder Transaction code The folder must be empty.

Transaction code Folder

e) **Deleting Existing Menu Entries:**

To delete a menu entry, select the entry by choosing *Edit -> Change Entry -> Select/Deselect* and then choose *Edit -> Change Entry -> Delete*.

f) **Reassigning Existing Menu Entries:**

To move one or several entries to a different place in the menu, select the entry by choosing *Edit -> Change Entry -> Select/Deselect* and then select the position to which you want the entry to be moved. To do this, choose *Edit -> Change Entry -> Reassign*. In the dialog box, specify whether the entry should be inserted at the same level as the selected item or one level lower down.

- Creating a new structure

To create a new menu, enter the short name for the new structure and choose *Area Menu -> Create*. In the dialog box, enter the long name for the structure. The editing screen appears. The rest of the procedure is described above in the section 'Editing an Existing Structure'.

OTC Derivatives

Basic Settings

Define Currency Units

In this step you define the ratio of currency units to a currency.

When you enter transactions in the Securities area, you assign a currency unit to the security price. The system uses this ratio between the currency unit and the corresponding currency to calculate the currency amount using the formula "price * no. of units".

The currency unit is required for technical reasons and must be maintained for each exchange rate you use.

Example

British stocks are sometimes quoted in pence rather than in pounds. In this case, you would create the currency unit "PEN" (for pence) with a ratio of pounds sterling.

For most currencies, the ratio of the currency unit to the currency is .

Master Data

Transaction Management

Product Types

In the following steps, you make all the settings necessary for controlling product types. These include:

- Definition of general product parameters
- Number assignment settings
- Company code related specifications

Define Number Range for OTC Options Underlying

In this step, you can define number range intervals for the class data of options and futures. The numbers can either be assigned internally by the system, or you assign them externally.

You assign options and futures to a number range in Customizing activity *Define Product Types*.

Activities

1. Enter the number range intervals you require using the *Change intervals* pushbutton. When you enter the individual intervals, make sure they do not overlap.
2. Save your entries.

Note:

The background for doing this is of a purely technical nature, not a commercial one.

Define Product Types

Product types help to differentiate between different Money Market financial instruments. Differentiation is necessary if the individual instruments are subject to different processing rules or if you wish to create

different levels for evaluation. By assigning different structure characteristics, various forms of transactions can be predefined.

Only via the combination of the product type with a transaction type is the financial transaction finally set.

In this step, you maintain the product types you require.

Activities

1. Name your product type. You have a 3-character alphanumeric field for this.
2. Specify the long text and short text for your new product type.
3. Assign your product type to a product category. The product category is an internal key and controls how the product types assigned to it are processed.

Example

In the Derivatives area, the following product categories are available:

- a) 6 CAP/FLOOR
- b) 6 SWAP
- c) 63 FRA
- d) Futures
- e) External underlying
- f) Listed options
- g) 6 OTC options

Further notes

Special Features of Interest Rate Instruments

CAP/FLOOR: For these product categories you must enter the corresponding upper limit/lower limit indicator. This indicator determines whether the user is required to specify an upper or lower limit in the application (for example, CAP: - upper limit).

CURRENCY SWAP: If the new product type you want to create is a currency swap, you must flag the corresponding indicator.

Special Features of Options/Futures

For options and futures, you must enter the following additional data:

- Number range

- Settlement
- Quotation type
- Settlement method
- Exercise type
- Option category
- Number range of the master data
- Options/futures category

For options with underlyings, you also need to specify the data relating to the underlying transactions:

- Product type
- Transaction type

Assign Underlyings to Product Type

Use

In this IMG activity you assign underlyings to the product types. This assignment only applies to financial instruments that, either as an option or a forward transaction, are based on at least two underlying transactions.

Note:

- An assignment of :n is not possible in product type Customizing.
- Only make this assignment in *Forward Volatility Agreement* at the moment.

Requirements

You have defined product types under Define Product Types and transaction types under Define Transaction Types for purchasing and selling a *Forward Volatility Agreement* and *OTC Currency Options*.

Note: Always specify the number range of the underlying for the option transaction types.

Activities

1. Choose the product type of the forward volatility agreement.
2. Specify the product type and the transaction type of the underlying option.
3. For both sides of the options strategy choose *put* or *call*.
4. Save your entries.

Transaction Types

In this section, you define your transaction types and assign the necessary flows and (for money market and foreign exchange transactions) condition types for a financial transaction/product. The financial transaction type specifies what you can do with the product types you have defined.

Number Ranges Define Number Ranges for Transaction

In this step, you can define number range intervals for your financial transaction types. The financial transactions generated in the application receive a number comparable with the document number from Financial Accounting. The number assignment can either be transferred internally by the system or you can specify the number externally.

The assignment of transactions to a number range takes place in the step entitled *Define transaction types*.

Activities

1. Maintain the necessary number range intervals via the 'Change intervals' button. The individual intervals must be entered without overlap.
2. Save your entries.

Recommendation

You should choose internal number assignment for your financial transactions. It is recommended that you define a new number range interval for each product type (possibly for each transaction type) for the sake of clarity.

Define Number Ranges for Underlying Transaction

In this step, you can define number range intervals for your underlying transactions. The number assignment can be carried out internally by the system or you can specify the number externally.

Define transaction types is the step used to assign the underlying to a number range.

Activities

1. Use the *Change intervals* button to enter the number range intervals you require. You need to ensure that the individual intervals do not overlap.
2. Save your entries.

Define Transaction Types

In this step, you define your financial transactions and assign them to your product types. You also specify the considerable technical administrative functions that you can carry out with the product types you have defined.

Requirements

- You have defined the product types you require in the step entitled *Define product types*.
- You have defined at least one number range interval in the step entitled *Define transaction number ranges*.
- You have defined limit product groups in Basic functions in the step entitled *Limit management*. This prerequisite is only necessary if you require an update in a limit product group.

Activities

1. Choose *New entries* to create your transaction type.
2. Enter the product type for which you want to define a transaction type. Enter a three-character alphanumeric name for the transaction type.
3. The system adds the long name for the transaction type.
4. Assign your transaction type to a transaction category. In the derivatives area, the transaction categories available are:
 - Purchase
 - Sale
 - 3 Swap
5. Assign your transaction type to a processing category. The processing category determines

which activity categories are scheduled for a transaction type and thus reflect the individual steps to be carried out for a transaction.

6. Assign your transaction type to a number range interval.
7. Assign an underlying number range interval to your underlying.
8. The *automatic posting release* determines whether you want to use the *release* function, or whether the flows generated by a transaction are to be posted without being released explicitly.
9. If you conclude transactions in currencies other than your own local currency, you need to value these transactions on the balance sheet key date. The valuation may result in postings for realized and unrealized gains and losses resulting from exchange rate fluctuations. Under the heading *valuation*, you defined which flow types are to be used for these postings.
You can use the *limit group* field for the purpose of updating limit management, if you want to fix a limit at product type or transaction type level.
10. For forward securities transactions, you define the following settings:
 - Underlying Transaction Type
 - Type of Position Lock (for sale transaction types only)
 - Locking Reason (for sale transaction types only)
11. Save your entries.

Flow Types

Define Flow Types

In this step, you define the necessary Flow types for your product types.

A flow type must be defined for all possible flows in a transaction so that they can later be assigned.

Examples

To your flow types, you assign

- a classification,
- flow category and
- calculation category.

The classification divides the flow types according to business criteria. The flow category allows the system to interpret your settings, the calculation category determines the representation in the cash flow.

Alongside the settings which determine whether the flows are to be updated in Cash management and FI (i.e they are cash forecast and posting relevant), this step allows you to consider data for valuation, accruals/deferrals and display in the drilldown reporting tool.

- whether the flow is taken into account for the effective interest rate calculation. Furthermore, you establish whether payment requests and individual payments should be possible for certain flows.
- Flow types can be used in drilldown reporting. In the drilldown reporting tool, you can choose a display in your reports which subdivides the position and income relevant amounts separately. In order to control which flow is considered in which amount, you must make the choice here.
- Flow types that you mark as valuation relevant are considered in the valuation run. Flow types marked as accrual/deferral relevant are used in accrual/deferral and are automatically included in the step Money market -> Functions -> Define accrual/deferral to determine the accrual/deferral procedures and methods.
- Flow types also control the *effective interest rate calculation*. There are three different effective interest calculation categories, and all flows flagged with the corresponding indicator are included in the calculation for that category. Only the first category, **Effective interest calculation**, is used for evaluations in the money market area in Treasury Management. SAP Banking uses all three categories.
- Via payment requests, you can initiate payments via an enhanced payment program. For this, payment details must be maintained correspondingly in the transaction. For individual payments, you determine whether this flow may be settled together with others or whether they must be processed individually.
Here you must note that for payment requests, optional conditions are involved whereas for individual payments, required conditions are involved. This means that if the indicator is set for the payment request, then a payment request CAN be generated. However, the indicator for the individual payment means that an individual payment MUST take place.

Activities

1. Create a new flow type via **New entries**, by specifying an alphanumeric key and a name.
2. Choose a classification and a category. According to which classification you have chosen, the system proposes permitted categories. The calculation category is automatically specified by the system.
3. Set the **Cash forecast-relevant** indicator if you require an update in Cash management and the **Posting-relevant** indicator if flows are to be passed on to FI.
4. Establish whether the flow is to be considered in your drilldown reports and if so, whether it should be used for position-relevant or income-relevant amounts.
5. For flows that are the basis for valuation, set the **Valuation-relevant indicator**, for flows that are to be accrued, set the **accrual/deferral-relevant** indicator.
6. To include the flow in the effective interest rate calculation, flag the **effective interest calculation** indicator.

7. In order to generate payment requests and individual payments for this flow, set the corresponding indicator here for withdrawal and addition.
8. Save your entries.

Assign Flow Types to Transaction Type

In this step, you assign flow types to each product type at the transaction type level that are necessary in order to completely portray a financial product.

Requirements

- In the Maintain product types step, you have defined the required product types .
- In the Maintain transaction types step, you have maintained the transaction types necessary for product types.
- In the Maintain flow types step, you have defined the flow types.

Activities

- . Via *New entries*, you assign the necessary flow types to all the defined combinations from the product and transaction type. Save your entries.

Further notes

In this step, you only assign the flow types that are not generated via a condition type. With a time deposit, for example, it is only necessary to assign the principal increase/decrease and, possibly, interest capitalization flow types. Interest rates and repayments are generated via a condition category.

If you wish to define other flows such as charges and commissions, these are also assigned here.

You also need to specify whether a flow type is allowed for the incoming and/or outgoing direction of a transaction or specify the relevant entry.

Derived Flows

You can set up the transaction management area of the system to generate additional flows automatically on the basis of an original flow. You do this by defining derivation procedures and then assigning rules to each procedure. The rules determine how one flow is generated from another.

The derived flow can either be a specified fixed amount, or a percentage of the original flow amount. You can also set up the system to calculate the derived flow amounts differently according to the currency and original flow amount.

You create the necessary calculation procedures in the IMG activity Define Calculation Procedure for Derived Flows. These calculation procedures are then available when you define derivation procedures and rules in the IMG activity Define Derivation Procedures and Rules.

This function is available for the money market, foreign exchange, securities and derivatives areas. You define the calculation and derivation procedures globally for all applications. This means that you always see all the calculation and derivation procedures that have been defined, regardless of the IMG section you are in. By contrast, the derivation rules are specific to a particular area, and can only be created or changed within the IMG for that area. If, for example, you define rules for a tax on interest in the securities area, these settings are not visible in the money market, foreign exchange and derivatives areas.

Important note:

In order to apply a derivation procedure when a transaction is created, you must assign the derivation procedure to a business partner. You make this assignment in the business partner master data using the function *Standing Instructions: Derived Flows*.

Define Calculation Procedure for Derived Flows

In this IMG activity, you can define the calculation procedures for generating derived flows.

By defining calculation procedures, you can control the amount of the derived flows in relation to the currency and the amount of the original flow.

By choosing '*Define Derivation Procedures and Rules*', you can then select one of the calculation procedures when you define the derivation rules.

Example

A charge amounts to EUR provided that the original flow does not exceed , EUR. For amounts greater than , EUR, the charge increases to EUR.

1. Choose '*New entries*'. Assign an alphanumeric key and a short name to the calculation procedure. Save your entries.
2. Select the procedure and branch to the currency-dependent rules.
3. Select EUR as the currency and in the 'Min/mx amt' field, enter how you want the amounts in the following table for *amount-dependent rules* to be interpreted:

'Lower limit' means that the rule is valid for all amounts, which are greater or equal to the minimum amount.

'Upper limit' means that the rule is valid for all amounts, which are less than or equal to the maximum amount.

In this case, all the amounts are to be regarded as the '*lower limit*'. Save your entries.

4. Select the entry and then branch to the *Amount-dependent rules*.
5. Now enter the following two lines:

Min/mx amt

Calculation

Fixed amnt

Fixed amount

, Fixed amount

Save your entries.

If you want to calculate a different percentage rate for each currency and/or in relation to the original flow amount, follow the same procedure described above, but this time also fill the *'Percent'* field when you define the amount-dependent rules.

You have the option of having the system calculate a certain charge or commission for each currency individually. To do this, specify here how each currency should be calculated for a calculation procedure. Then assign this in Customizing activity 'Define Derivation Procedures and Rules' .

Further notes

If you want the percentage rate of the derived flow to always correspond to that of the original flow, irrespective of the currency, you can leave out the activity for defining a calculation procedure and enter the percentage rate directly when you define the derivation rule.

Define Derivation Procedures and Rules

You can set up the transaction management area of the system to generate additional flows automatically on the basis of an original flow. You do this by defining derivation procedures and then assigning rules to each procedure. The rules determine how one flow is generated from another.

The derived flow can either be a specified fixed amount, or a percentage of the original flow amount. You can also set up the system to calculate the derived flow amounts differently according to the currency and original flow amount.

You create the necessary calculation procedures in the IMG activity Define Calculation Procedure for Derived Flows. These calculation procedures are then available when you define derivation procedures and rules in the IMG activity Define Derivation Procedures and Rules.

This function is available for the money market, foreign exchange, securities and derivatives areas. You define the calculation and derivation procedures globally for all applications. This means that you always see all the calculation and derivation procedures that have been defined, regardless of the IMG section you are in. By contrast, the derivation rules are specific to a particular area, and can only be created or changed within the IMG for that area. If, for example, you define rules for a tax on interest in the securities area, these settings are not visible in the money market, foreign exchange and derivatives areas.

Important note:

In order to apply a derivation procedure when a transaction is created, you must assign the derivation procedure to a business partner. You make this assignment in the business partner master data using the function *Standing Instructions: Derived Flows*.

Example

Generation of tax flows in the securities area

You want to have flows for interest income tax and refundable tax generated automatically.

1. Define the derivation procedure, such as "CGTAX".
2. Define the following rules:

Original flow :	Derived flow :
Validity: MM/DD/YYYY	Flow type 36
Flow type 8	Direction -
Direction +	Percentage rate:

Original flow :	Derived flow :
Validity: MM/DD/YYYY	Flow type 3
Flow type 36	Direction -
Direction -	Percentage rate:

These settings generate a flow with the flow type 36 (interest income tax) amounting to % of the original flow type 8 (accrued interest). The system then generates a flow with the flow type 3 (refundable tax) amounting to % of the first derived flow 36 (interest income tax).

Requirements

- You have defined the necessary flow types.
- If you want the derived flow amounts to vary according to the currency or the original flow amount, you must have defined the necessary calculation procedures in the IMG activity *Define Calculation Procedure for Derived Flows*.

Activities

1. Choose *New Entries*. Create a new derivation procedure by assigning an alphanumeric key and entering a corresponding text.
2. Save your entries.
3. Select the derivation procedure and choose *Derivation Rules*.
4. Choose *New Entries*.

Settings for the *Original flow*

- a) Enter the date from which the derivation rule should apply.
- b) Enter the flow type and direction of the original flow.

Settings for the *Derived flow*

- c) Enter the flow type for the derived flow.
- d) Enter the direction of the derived flow.
- e) In the *Calculation by* field, choose between "Percentage rate" and "Calculation procedure".

- f) If you have selected "Percentage rate" in the *Calculation by* field, enter the rate for calculating the derived flow as a percentage of the original flow in the *Percentage rate* field.
 - g) If you have selected "Calculation procedure" in the *Calculation by* field, select the relevant calculation procedure in the *Procedure* field.
5. Save your entries.

Define Rounding Rules

In this IMG activity, you create rounding rules, for example for calculating accrued interest for purchases and/or sales.

You can select one of these rules when you enter the purchase or sale of a bond in the system. Moreover, you have the option of defining a rounding rule in the class data. This then appears as a default value when you enter a transaction.

Activities

1. Choose 'New Entries'.
2. Enter a short name and a long name for the rule.
3. In the rounding rule area, enter the following:
 - a) In the '*Round*' field, enter how you want to round. You can choose from three alternatives:
 - Round down: The system always rounds down
 - Round up: The system always rounds up
 - Round to nearest whole number: From onwards, the system rounds up; up to , the system rounds down
 - b) In the '*Rounding unit*' field, you specify the number of decimal places to which rounding is to be performed.
 - c) In the '*Base unit*', field, you specify for which amount you want to calculate.

Example:

If you enter in this field, the accrued interest is calculated for the nominal amount of of the bond and the rounding is performed according to the rule. The result is then translated to the actual nominal amount of the purchase/sale.

4. Save your entries.

Update Types

Update types carry information about flows to accounting and the securities and futures account management of the Transaction Manager.

You create all update types in the IMG activity Define Update Types and Assign Usages. You do this by entering a short and long description for the update type and subsequently assigning it to usages.

Note: One update type can be assigned to different usages.

For some usages, you need to maintain specific information for the update types in various IMG activities. This information is required to process the update types for particular usages. You may also want to define and assign additional update types (for example, with alternative account determination settings).

You have to make usage-specific settings in the following IMG activities:

- **Key Date Valuation**
Under Transaction Manager -> General Settings -> Accounting -> Key Date Valuation -> Update Types -> Assign Update Types for Valuation you specify which position management procedure you want to use for each update type.
- **Derived Business Transactions**
Under Transaction Manager -> General Settings -> Accounting -> Derived Business Transactions -> Update Types -> Assign Update Types for Derived Business Transactions, you specify for each position management procedure which update types you want to use for the various derived business transactions.
- **Hedge Accounting for Exposures**
Under Transaction Manager -> General Settings -> Accounting -> Hedge Accounting -> Update Types -> Assign Update Types for E-HA you assign the update types to the position management procedures which contain a securities valuation procedure or a foreign exchange valuation procedure intended for handling profit/loss for distribution according to FAS.
- **Transfer Account Assignment Reference**
Under Transaction Manager -> General Settings -> Accounting -> Transfer Account Assignment Reference -> Update Types -> Assign Update Types for Account Assignment Reference Transfer assign the update types for account assignment reference transfers (clear from account/post to account) to the account symbols for positions.
- **Valuation Class Transfer**
Under Transaction Manager -> General Settings -> Accounting -> Valuation Class Transfer -> Update Types -> Assign Update Types for Account Assignment Reference Transfer you assign one update type for the clearing posting and one update type for the posting to the new valuation class during the valuation class transfer.
- **Position Initialization**
Under Transaction Manager -> General Settings -> Accounting -> Initialize Positions -> Update Types -> Assign Update Types for Initializing Positions you assign the update types for transferring positions to the parallel valuation areas. You make this assignment for each product type.
- **Transaction Management**
Under Transaction Manager -> Foreign Exchange/OTC Derivatives -> Transaction Management -> Update Types -> Assign Update Types for Position Update you assign one update type for open transactions and one for close transactions for each product type and transaction type.
- **Securities Account Management**
- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Specify Update Types for Securities Account Management, you enter the relevant update types.

- Under Transaction Manager -> Securities -> Position Management -> Securities Account Management -> Update Types -> Assign Update Types to the Functions of Security Account Management, you assign the required update types to the securities account management functions.
- Securities Account Transfer
Under Transaction Manager -> Securities -> Position Management -> Securities Account Transfer -> Update Types -> Assign Update Types for Securities Account Transfer, you assign the update types for the securities account transfer for each product type.
- Corporate Actions
Under Transaction Manager -> Securities -> Position Management -> Corporate Actions -> Update Types -> Assign Update Types to the Corporate Action Categories, you enter the relevant update types.
- Rights
Under Transaction Manager -> Securities -> Position Management -> Rights -> Update Types -> Assign Update Types to the Rights Category, you enter the relevant update types.
- Futures Account Management
- Specify Update Types for Futures Account Management
- Assign Update Types for Margin Management per Product Type

If you want to post an update type, set the Relevant for Posting indicator when you define the update type under Transaction Manager -> General Settings -> Accounting -> Link to Other Accounting Components -> Define Account Determination.

You must also assign some update types to the corresponding flow types:

- Assign Flow Types to Update Types. You can find this IMG activity in the Transaction Manager under: Money Market/Foreign Exchange/Securities/Listed Derivatives/OTC Derivatives -> Transaction Management -> Update Types.
- Assign Loan Flow Types to Update Types in the IMG activity for *Loan Management* under *Transaction Management* -> *Update Types*.

Define Update Types and Assign Usages

In this IMG activity, you define all the update types that are required to manage the positions in the parallel valuation areas.

Overview: Update Types

You can also assign update types to different #usages.# You can assign an update type to several usages.

An update type is assigned to a usage

- If it is an update type created by the usage
- If it is an update type that is processed in the usage

Example

You assign all update types to the usage *securities account management* which is required for managing positions or for which specific information may have to be defined for securities account management.

SAM4	Final repayment (scheduled)
SAM	Annuity
SAM6	Installment repayment
SAM9	Nominal adjustment: Increase
SAM9	Nominal adjustment: Reduction
SAM	Nominal interest
SAM9	Interest (unit-quoted)
SAM3	Dividend
SAM4	Distributions
SAM	Rebate
SAM6	Nominal interest (incoming payments)
SAM69	Nominal interest (incoming payments) unit-quoted
SAM64	Final repayment (scheduled) (incoming payments)
SAM8	Position asset dividends/distributions
SAM89	Income asset dividends/distributions
SE36	Interest markdown
SE3	Reclaimable taxes
SE38	Reunification tax
SE39	Corporate income tax

The update types SE36 # SE39 are also assigned, for example, to the usage *Transaction Management* and *Additional Flows (Exercise Rights)*.

Standard settings

Update types are defined in sample Customizing and assigned to usages as well as specified for different usages. When you make your Customizing settings you should refer to sample Customizing.

Activities

1. Choose *New Entries*.
2. Assign both a short and a long name to the update types.
3. Save your entries.
4. Select a usage.
5. Choose *New entries*.

6. Use the F4 input help to select the update types required for this usage.
7. Save your entries.

Assign Flow Types to Update Types

In this IMG activity, you assign the corresponding update types to the flow types in the Money Market, Foreign Exchange, Securities and Derivatives areas for updating the transaction data to the parallel valuation areas.

See also: Overview: Update Types

Standard settings

In the sample Customizing delivered with the system, update types have been defined and assigned to usages, and specified for different usages. We recommend that you use the sample Customizing as a guide for setting up your own Customizing.

Assign Update Types for Position Update

In this IMG activity you assign an update type for open and close transactions for each product type and transaction type.

See also: Overview: Update Types

Condition Types

In this section you define the condition types for derivative financial instruments and assign these to transaction types.

Define Condition Types

In this step, you define the necessary condition types for your product types.

Assign the time and amount structure to the various financial transactions you wish to represent in Treasury management via condition types. Interest, repayment or commission are examples of condition types.

Condition types automatically generate flows which are the basis for further processing in FI and Cash management as well as for analysis in Market risk management.

To your condition types, you assign

- a classification
- a condition category and -
a flow type.

The classification divides up the condition types according to business criteria. Via the chosen classification, you restrict the possible condition categories. Condition categories allow the system to interpret and process your settings.

Requirements

In order to be able to assign a flow type to the condition types, you must define the flow types beforehand in the step entitled Maintain flow types.

Activities

1. Create a new condition type via **New entries**.
2. Specify a numerical key and the corresponding names for the condition type.
3. Enter the classification and the corresponding condition category. The system determines the relevant calculation category.
4. Specify the corresponding flow type so that the condition type can automatically generate a flow.
5. Save your entries.

Assign Condition Types to Transaction Type

In this step, you assign the necessary condition types to each product type at transaction type level to be able to represent a financial product completely in the system.

Requirements

- In the step entitled Define product types, you have defined the product types you require.
- In the step entitled Define transaction types, you have defined the transaction types necessary for the product types.
- In the step entitled Define condition types, you have defined all the necessary condition types and assigned flow types that are to be generated from the condition type.

Activities

1. Assign the necessary condition types to all the defined product type/ transaction type combinations via *New entries*.

2. Specify whether the condition type is allowed for the incoming or outgoing side, or make the corresponding entry.
3. Save your entries.

Assign General Valuation Class

Use

A general valuation class must be assigned to every financial transaction from which the special valuation classes of different valuation areas can be derived.

In this IMG activity you can define a general valuation class depending on the *company code*, *product type* and *transaction type* which is used as a default value when entering a transaction type.

Requirements

General valuation classes are created under *Transaction Manager -> General Settings -> Accounting -> Settings for Position Management -> Define and Assign Valuation Classes*.

Position Indicator

Define Generation of Subledger Position Indicator

Use

Use

In this IMG activity you define per transaction, product group, accounting code and valuation area how the subledger position indicator should be created.

You can choose from the following settings:

- *Generate position indicator automatically*
If you select this setting, the subledger position indicator is always created automatically according to your settings in Customizing.
- *Generate position indicator manually*
If you select this setting, you must always create the subledger position indicator manually.
- *POPUP (manual/automatic)*
If you select this setting, a dialog box appears whenever it is necessary to create a new subledger position indicator. The dialog box asks you whether you want to generate the position indicator manually (branches to manual generation) or automatically.

A new subledger position indicator can be generated for the following business transactions:

- Transaction Management
- Corporate Actions
- Exercise Rights **Note:**

If you do not make any settings here, the subledger position indicator is always created automatically.

BAdI: Subledger Position Indicator (Account Assignment Reference)

Use

You can use this business add-in to change the account assignment reference of a newly generated subledger position indicator.

The following import parameters are available:

- Valuation area (field: IM_POS_IND_TRAC-VALUATION_AREA)
- Accounting code (field: IM_POS_IND_TRAC-ACCOUNTING_CODE)
- Valuation class (field: IM_POS_IND_TRAC-VALUATION_CLASS)
- Company code (field: IM_POS_IND_TRAC-COMPANY_CODE)
- Product type (field: IM_POS_IND_TRAC-PRODUCT_TYPE)

For securities:

- Securities ID number (field: IM_POS_IND_TRAC-SECURITY_ID)
- Securities account (field: IM_POS_IND_TRAC-SECURITY_ACCOUNT)
- Portfolio (field: IM_POS_IND_TRAC- PORTFOLIO) - Securities account group (field: IM_POS_IND_TRAC-ACCOUNT_GROUP) For loans:
- Contract number (field: IM_POS_IND_TRAC- LOANS_CONTRACT) For OTC transactions:
- Financial transaction (field: IM_POS_IND_TRAC- DEAL_NUMBER)

For listed options and futures

- Futures account (field: IM_POS_IND_TRAC- POSITION_ACCOUNT)
- ID number (field: IM_POS_IND_TRAC-SECURITY_ID)
- Long/short position indicator (field: IM_POS_IND_TRAC-FLAG_LONG_SHORT) The following change parameters can be changed: - Account assignment reference (field: CH_AA_REF) Note:

This method is called once when a new subledger position indicator is generated.

BAdI: Subledger Position Indicator

Use

This Business Add-In (BAdI) is used in the *Transaction Manager* (FIN-FSCM-TRM-TM) component. You can use this BAdI to control the assignment of the position management procedure and the *Assets/Liabilities Position* indicator for subledger position indicators to be generated.

This BAdI is called once when a new subledger position indicator is generated.

The following methods are available:

- CHANGE: Changes the Subledger Position Indicator Attributes

Import Parameters

- Valuation area (Field: IM_POS_IND_TRL-VALUATION_AREA)
- Accounting code (Field: IM_POS_IND_TRL-ACCOUNTING_CODE)
- Valuation class (Field: IM_POS_IND_TRL-VALUATION_CLASS)
- Company code (Field: IM_POS_IND_TRL-COMPANY_CODE)
- Product type (Field: IM_POS_IND_TRL-PRODUCT_TYPE)
- Position currency (Field: IM_POS_IND_TRL-POSITION_CURR)
- Valuation currency (Field: IM_POS_IND_TRL-VALUATION_CURR)

For Securities:

- Securities ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Securities account (Field: IM_POS_IND_TRL-SECURITY_ACCOUNT)
- Portfolio (Field: IM_POS_IND_TRL- PORTFOLIO)
- Securities account group (Field: IM_POS_IND_TRL-ACCOUNT_GROUP) *For Loans:*
- Contract number (Field: IM_POS_IND_TRL- LOANS_CONTRACT) *For OTC Transactions:*
- Financial transaction (Field: IM_POS_IND_TRL- DEAL_NUMBER) *For Listed Options and Futures*
- Futures account (Field: IM_POS_IND_TRL- POSITION_ACCOUNT)
- ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Long/short position indicator (Field: IM_POS_IND_TRL-FLAG_LONG_SHORT)

Changing Parameters

- Position management procedure (Field: CH_POS_IND_TRL-POS_MAN_PROC)
- Indicator asset/liability position (Field: CH_POS_IND_TRL- ACTIVE_PASSIVE)
- Balance sheet indicator (Field: CH_POS_IND_TRL-SBILK)

- Position grouping according to §4 German Banking Act (Field : CH_POS_IND_TRL-SKWG4NEU)
- Additional position attributes in case the attributes are used (Fields: POS_ATTRIB_S, POS_ATTRIB_S, POS_ATTRIB_S3, POS_ATTRIB_M, POS_ATTRIB_M, POS_ATTRIB_M3, POS_ATTRIB_L, POS_ATTRIB_L, POS_ATTRIB_L3)
- CHECK: Custom Checks for Subledger Position Indicator Attributes

Import Parameters

- Valuation area (Field: IM_POS_IND_TRL-VALUATION_AREA)
- Accounting code (Field: IM_POS_IND_TRL-ACCOUNTING_CODE)
- Valuation class (Field: IM_POS_IND_TRL-VALUATION_CLASS)
- Company code (Field: IM_POS_IND_TRL-COMPANY_CODE)
- Product type (Field: IM_POS_IND_TRL-PRODUCT_TYPE)
- Position currency (Field: IM_POS_IND_TRL-POSITION_CURR)
- Valuation currency (Field: IM_POS_IND_TRL-VALUATION_CURR)

For Securities:

- Securities ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Securities account (Field: IM_POS_IND_TRL-SECURITY_ACCOUNT)
- Portfolio (Field: IM_POS_IND_TRL- PORTFOLIO)
- Securities account group (Field: IM_POS_IND_TRL-ACCOUNT_GROUP) *For Loans:*
- Contract number (Field: IM_POS_IND_TRL- LOANS_CONTRACT) *For OTC Transactions:*
- Financial transaction (Field: IM_POS_IND_TRL- DEAL_NUMBER) *For Listed Options and Futures*
- Futures account (Field: IM_POS_IND_TRL- POSITION_ACCOUNT)
- ID number (Field: IM_POS_IND_TRL-SECURITY_ID)
- Long/short position indicator (Field: IM_POS_IND_TRL-FLAG_LONG_SHORT)

Standard settings

For more information about the standard settings (filters, single or multiple uses), see the Enhancement Spot Element Definitions tab in the BAdI Builder (transaction SE8).

Activities

For information about implementing BAdIs as part of the Enhancement Concept, see SAP Library for SAP NetWeaver under BAdIs - Embedding in the Enhancement Framework.

Information System

Structure Report Selection

You find the reports delivered by SAP in the different areas of the Transaction Manager in the application menu: *Money Market, Foreign Exchange, Securities, Derivatives, Debt Management* under the *Information System* node as well as in the *Transaction Manager Information System*.

In this IMG activity, you can edit these report structures or define new ones. To allow the user to call up the reports from the application menu, the report structures must be assigned to the area menu structures.

From a technical point of view, the report structures and the area menus are the same structures. They are defined and edited in the same function (*Area Menu Maintenance*). This is why Area Menu Maintenance is listed here. (Nevertheless, to differentiate content, a distinction is made here between area menus and report structures.)

The following report structures are delivered with the area menus for the various areas:

<u>Area</u>	<u>Area Menu</u>	<u>Report Structure</u>
<i>Transaction Manager</i>		
Money Market	TMMN	TRTG
Foreign Exchange	TXMN	TRTV
Derivatives	TIMN	TRTR
Securities	FWMY	TRTW
Debt Management	CFM_TM	CFM_TM
Information System	FZM4	TRMA

Note:

There are no reports specific to Hedge Accounting for Exposures or to Debt Management.

Activities

When you access the area menu maintenance from the IMG activity *Structure Report Selection*, the system displays the name of the report structure for the respective area in the 'Area Menu' field.

From here, you can edit this (or a different) structure, or create a new structure.

- Editing an existing structure

- a) Choose the required structure from the favorites list or using the input help. (This step is only necessary if you want to edit a different structure to the one displayed.)
- b) Choose *Menu Structure -> Change*. The 'Edit Area Menu' screen appears. From here, you can add new entries or change, delete, or reassign existing entries.
- c) **Adding New Menu Entries:**

To make new entries, position the cursor on an existing menu item and choose *Edit -> Insert Menu Entry -> Insert as Subnode / Insert on same Level*. A dialog box appears in which you can make the new entries. You can make the following types of entry:

Folders: To add new folders, you merely need to enter a text. The system interprets the entry automatically as a folder.

Transactions: To insert transactions, enter the transaction code next to the text.

Reports: To assign a report to the menu, choose the 'Report...' pushbutton. (Add report). A dialog box appears for choosing the report. Select the relevant radio button under 'Report Type'. The corresponding entry fields for the report type appear. When you exit the dialog, the system generates a transaction code for the report selected. You must specify the corresponding development class and transport request.

If a transaction code already exists for the selected report, it is copied.

If you want to specify the transaction code for the report yourself, choose 'Display Other Options'. Two additional entry fields appear in which you can enter the transaction code and the corresponding descriptive text. You must also deactivate the checkboxes 'Generate Automatically' and 'Adopt Report Description'.

Reference to Submenus:

In an area menu, you can create links to other area menus (for example to the report structures). In this way, you can compile a menu made of several submenus. Select the checkbox for menu references. Instead of a transaction code, you now enter a menu name or choose one using the input help.

d) **Changing Existing Menu Entries:**

Select the relevant entry and choose *Edit -> Change Entry -> Change*. A dialog box appears in which you can modify the entry. In some cases, you have the option of changing the type of entry as well as the content. To do this, choose the pushbuttons 'As Transaction' or 'As Folder'. You can make changes to the following:

Current Type Can Be Changed to Prerequisite

Folder Transaction code The folder must be empty.

Transaction code Folder

e) **Deleting Existing Menu Entries:**

To delete a menu entry, select the entry by choosing *Edit -> Change Entry -> Select/Deselect* and then choose *Edit -> Change Entry -> Delete*.

f) **Reassigning Existing Menu Entries:**

To move one or several entries to a different place in the menu, select the entry by choosing *Edit -> Change Entry -> Select/Deselect* and then select the position to which you want the entry to be moved. To do this, choose *Edit -> Change Entry -> Reassign*. In the dialog box, specify whether the entry should be inserted at the same level as the selected item or one level lower down.

- Creating a new structure

To create a new menu, enter the short name for the new structure and choose *Area Menu -> Create*. In the dialog box, enter the long name for the structure. The editing screen appears. The rest of the procedure is described above in the section 'Editing an Existing Structure'.

Country-Specific Functions

Brazil

Define Settings for SWAP Transactions

Use

In this IMG activity, you make settings needed to make swap transaction postings to the short, medium, and long-term accounting periods. You can define different settings for particular product types.

Activities

You must first define your **company code settings** on the *Settings for TRM Contracts* screen. For each company code, you must specify a product type, contract type and transaction category.

To define **posting rules for swap transactions**, you must additionally enter the following data at the company code level:

<u>Field Name</u>	<u>Entry</u>
Contract Category	Derivatives (6)
Transaction Category	3 (Payer)
Short Term	As required
Medium Term	
Transfer Method	Reset Method
TD=PD	Select the TD=PD indicator

In addition, make the following settings at the level of posting rules for swap transactions. Specify the posting identifications and directions of flow. If you do not additionally specify a business partner, and/or an assignment reference, then the settings apply to all business partners in this company code. Enter the other data as follows:

<u>Field Name</u>	<u>Direction of Flow</u>
Net amount (S)	Inflow
Net amount (S)	Outflow
SWAP IRRF (S)	Outflow
Net amount accrual (S3)	Inflow
Net amount accrual (S3)	Outflow

SWAP IRRF accrual (S4)

Outflow

Select the relevant update types or create new ones for posting to long-term and to short-term accounts. In the case of accruals, the update type for a long-term account may differ from an update type for a short-term account.

For more information about the configuration of balance sheet transfer for different financial products, see SAP Note 648.

Tax Flow Calculation

Define Rules for Tax Flow Calculation

Use

You can set up the transaction management area of the system to generate additional flows automatically on the basis of an original flow. You do this by defining derivation procedures and then assigning rules to each procedure. The rules determine how one flow is generated from another. For more information about derived flows, see Derived Flows.

In **this** IMG activity, you can define calculation procedures for tax flows. The calculation procedures specify the method of calculating the taxes and the flow types of the derived flows used to store the calculated tax amounts.

You can define dynamically determined percentage rates for an amount that is also calculated dynamically, and to reduce the calculated taxes from the tax basis for the next taxes.

Note:

After you define the procedures, you must create and activate an implementation for the Flow Calculation Business Add-In (BAdI).

Activities

First create a new procedure ID or choose an existing one on the initial screen. Select the required row on the Calculation Procedure Steps screen, and proceed as follows depending on your required configuration.

To specify percentage values for the step:

1. Double-click *Percentage values for step*.
2. Choose *New Entries*.
3. Enter the step number.

4. Enter the flow type and direction of the derived flow.
5. Specify the percentage and amount calculation parameters.

To specify percentage rates for the tax and flow calculation of derived flows:

1. Double-click *Percentage values for steps*.
2. Enter the date the flow calculation is valid from.
3. Specify the time period in the *Lower Limit* and *Upper Limit* columns.
4. Set the *Active* indicator.
5. Enter the percentage rate.

To specify flow amounts:

1. Double-click *Amounts per currency for step*.
2. Choose *New Entries*.
3. Specify the currency, validity, time period, and the fixed amount for the derived flow.

Assign Flow Calculation Procedure to Transaction Flows

Use

In this Customizing activity, you can assign a procedure ID for specified transaction flows. The procedure determines the method of calculating the values of the derived flows.

You can set up the transaction management area of the system to generate additional flows automatically on the basis of an original flow. You do this by defining derivation procedures and then assigning rules to each procedure. The rules determine how one flow is generated from another. For more information about derivation procedures and rules, see the Define Derivation Procedures and Rules activity.

Requirements

You have completed the following activities:

- You have defined the procedure steps in the Customizing activity Define Rules for Tax Flow Calculation
- You have created and activated an implementation in the Flow Calculation Business Add-in (BAdI)

Activities

Assign the calculation procedure to the flows as follows:

- Specify the required company code
For the company code, specify a contract tpe, product type, and a transaction type.
- Specify the type and direction of the incoming flows
- Specify an appropriate procedure ID from the possible entries

Business Add-In (BAdI)

BAdI: Flow Calculation

Use

This Business Add-In (BAdI) is used in the *Treasury* component in Brazil.

You can use this BAdI to enable the calculation of transaction-relevant taxes for Brazil and to generate the corresponding tax flows in the cash flow of the transaction.

Standard settings

In the standard system, there is no activated BAdI implementation.

The BAdI definition is filter-dependent; you can create an implementation for each country. It is designed for single use.

There is no default coding for it.

Activities

Create an implementation and activate it.

If you activate it, you must also make the following settings:

- Define the calculation procedures in the Define Rules for Tax Flow Calculation activity
- Maintain the assignment of tax-relevant flows to calculation procedures in the Assign Flow Calculation Procedure to Transaction Flows activity

See also:

Methods:

- Execute calculations and fill out flow tables
- Determine percentage with conditions

This BAdI uses the interface IF_EX_IDCFMFLOWCALC. For more information, display the interface in the Class Builder.

Intercompany-Loan Tax Calculation

Define Flow Types for Tax Types of Intercompany Loans

Use

In this activity, you define the tax types and the derived flows for the different product types. You must specify the company code, product type, tax type, and the derived flow.

On the *Direction* screen, you can specify the direction + (plus) or - (minus) for derived flows with flow category 9 (*Other Flow/Condition*) for financial operation tax (IOF) and withholding tax (IRRF).

Example

<u>Company Code</u>	<u>Product Type</u>	<u>Tax Type</u>	<u>Derived Flow</u>
BRSP	MT	IOF	9
BRSP	MT	IRRF	93
BRSP	MTU	IOF	9
BRSP	MTU	IRRF	9

Define Tax Rates for Tax Calculation

Use

In this IMG activity, you define the tax rates of tax types for which you want to calculate tax amounts. The tax rates are defined by law.

Activities

To create tax rate, proceed as follows:

1. Enter the tax type.
2. Specify the product type. If you do not define a product type, the system handles the settings as a general rule for the given tax type for all product types in the system.
3. Enter the sequential number of the first day from which the tax rate is valid. The periods (-8, 8-36, 36-, ...) are defined by law.
4. Enter the percentage rate.
5. Save your entries.

Example

<u>Tax Type</u>	<u>Product Type</u>	<u>Number of Days</u>	<u>Percentage Rate</u>
IRRF	6A		
IRRF	6A	8	
IRRF	6A	36	
IRRF	6A		

Define Tax Calculation Method and Categories for IOF Calculation

Use

In this Customizing activity, you define calculation methods and specify categories for the financial operation tax (IOF) calculation for intercompany loans if you want to use categories other than the default values. Based on your settings in this activity, the *Intercompany-Loans Tax* report calculates the IOF.

Activities

You can enter data as follows:

- Specify the company code, product type and transaction type
- On the *Tax Calculation Method* screen, define the calculation method for the calculation of IOF
- On the *Tax Calculation Category* screen, specify the category for tax calculation, and assign the classification and category of flows and conditions

Funds

Define Compensation Method for Funds

Use

In this IMG activity, you define how to compensate the positive yield of a fund with a negative result. In case of two or more positions for the same fund, there can be two ways of compensation: the negative yield of a fund position can reduce the positive result of one of the following:

- The same position in the next period when the yield is positive

- Another position of the same fund

Activities

To uniquely define the fund to which the setting of compensation refers, specify the company code, product type, business partner number, and ID number of the security.

Define Rules for Posting Income Tax Accrual for Funds

Use

In this IMG activity, you define the update types to be used for the given tax types. If you do not specify a field, the system chooses the first relevant data.

For more information about account determination for update types, see the Define Account Determination activity.

Define Attributes of Tax Transactions for Funds

Use

In this IMG activity, you define the flow types and the financial transaction types to the following Brazilian tax types so that the system can create the sale transactions when you run the Sale-Transaction Creation for Funds' Taxes report:

- Financial operation tax - IOF
- Withholding tax - IRRF
- Withholding tax adjustment - IRRF adjustment

If you do not specify a field for a tax type, the system chooses the first relevant data.

South Korea

Add fields for Bonds

Use

This Business Add-In (BAI) is used in the Treasury component.

You can use this BAI to activate additional Korean-specific master data.

The fields that you activate following this procedure are:

1. Bond information data: Interest Payment Rule, Interest Due Date Rule, Interest Rounding Rule;
2. Additional Information Fields: Interest Before Issue, Interest Payment Fiscal Year End Date, Taxation, Interest Calculation Information;
3. Period from Issue to First Repayment Date: Years, Months and Days toFirst Repayment, Number of Installments, Repayment Rate for Convertible Bond;
4. Fields for Floating Interest Information: Reference Rate, Spread .

Standard settings

The Enhancement Implementation is not active in the standard system.

Activities

To activate the function Additional Data you activate the enhancement implementation /TRMKR/BOND_ADD_DATA of BAI TPM_SEC_ADD_DATA.

To do this proceed as follows:

4. Mark Enhancement Spot and enter TPM_SEC_ADD_DATA in the transaction BAI Builder. Choose Change.
5. Mark Enhancement Spot and enter TPM_SEC_ADD_DATA in the transaction BAI Builder.
6. Choose Change.
7. Mark Implementation is active on Enhancement Implementation Elements.
8. Save and activate your changes.

As a result, additional fields for Korean usage are shown when you choose in the standard Securities Class Data screen Go to -> Additional Data.

Bond Price Calculation

Use

This Business Add-In (BAI) is used in the Treasury component.

You can use this BAI to activate Korean bond price calculation.

Standard settings

The Enhancement Implementation is not active in the standard system.

Activities

To activate the function Bond Price Calculation you activate the enhancement implementation /TRMKR/OWN_PRICING on BAI TPM_SEC_ADD_PRICING.

To do this proceed as follows:

1. Mark Enhancement Spot and enter TPM_SEC_ADD_PRICING in the transaction BAI Builder.
2. Choose Change.
3. Mark Implementation is active on Enhancement Implementation Elements.
4. Save your changes.

As a result, the additional button Own Pricing for Korean usage is shown when you create, edit or display security transaction along with the standard transaction Pricing for the selected ID Number.

Basic Analyzer Settings

Reporting Characteristics

In the following units you make the system settings for the analysis characteristics you wish to use as the basis for reporting in your evaluations.

Copy Sample Customizing Settings

Analysis Characteristics and Structure: Activate Sample Settings

In this IMG activity you can transfer characteristics defined by SAP, and an analysis structure, to your active customizing settings.

Note:

The settings you make here are valid for all clients.

You can opt either to just transfer the characteristics, or create an analysis structure as well.

In both cases, all characteristics stored in the sample customizing are copied to the active field catalog. Afterwards, any characteristics you do not want to use can be deleted (with the "Maintain analysis characteristics" transaction).

If you have selected the "*Create analysis structure*" option, a dialog for maintaining the analysis structure appears once the characteristics have been transferred. Initially, all the characteristics defined by SAP are selected. In the dialog, you can:

- Remove characteristics from the template
- Add further characteristics that already exist in the field catalog to the analysis structure
- Create new characteristics (by choosing "*Create*")

Otherwise the functions are similar to those used for normal analysis structure maintenance.

After selecting the characteristics, you have to enter a name for the analysis structure and then activate the structure (it is not sufficient just to "Save" the structure!). If you have executed all steps correctly, you receive the message "All objects activated for structure XXXX".

When you exit the dialog, the system generates the program environment for the analysis structure and checks for inconsistencies in the structure definition. The results are displayed in the log.

If the current client does not yet have an active analysis structure, the newly created analysis structure is activated, that is, immediately used in all application functions.

Explanatory note:

Activation of the DDIC objects (as mentioned above) and activation of the analysis structure for the current client are two different things! You have to activate the DDIC objects for every analysis structure, otherwise the structures can't be used. In a client however, only one analysis structure can be active.

All objects and settings created in this transaction are written to a transport request (Workbench request).

Analysis Structure: Copy Customizing from Sample Settings

In this IMG activity you can transfer the client-dependent customizing settings for an analysis structure from the sample customizing, in so far as this has been provided for by SAP. You can then use the appropriate maintenance transactions to process these settings.

The following settings may be transferred:

- Segment-level characteristics
- Portfolio hierarchies (because the segment-level characteristics are a prerequisite, they are automatically transferred as well).
- Settings for finance object integration (derivation) per transaction category (money market, forex.....). If one or more transaction categories are selected here, the general derivation strategy, which applies for all transactions, is transferred as well. Finance object integration is set to "partially active" for the respective transaction category, that is, finance object creation is integrated, but you can also save transactions without finance objects (when there are errors).

For the sample customizing settings to be transferred in a sensible way, at least some of the characteristics in the target analysis structure have to match up with the characteristics in the template. Characteristics that do not appear in the target analysis structure (because they were deleted in transaction AFW_ACT, for example) are deleted from all settings with this transaction. In the case of derivation strategies, this can result in semantic errors. No customizing settings are created for characteristics that do not appear in the template. These have to be maintained manually.

The settings are written to transport requests (if this has been provided for in the system settings). Two transport requests may be necessary (derivation strategy to Workbench request, other settings to Customizing request).

Define Analysis Characteristics

In this step, you maintain the characteristics on which you wish to base evaluations.

Characteristics that are used frequently are already predefined and available in the SAP system.

The definition of characteristics is first carried out independently of an analysis structure and applies **cross-client**.

Before you define a new characteristic, you should first display all the existing characteristics. Now check to see if a suitable characteristic already exists. To do this, the following display options are available:

- All characteristics
- All characteristics for an analysis structure
- All characteristics not used in analysis structures

You can display characteristics that are fixed in each operating concern in a display screen for characteristics by choosing *Extras -> Fixed fields*.

Once you are in change mode, you can define new characteristics by choosing *Create*.

- Transferring characteristics from a reference table

You can transfer characteristics originally used in other applications (for example, from Single Transaction Costing or Standard Profitability Analysis) to Risk Analysis by transferring the characteristics from existing tables and structures. The table from which the characteristic is transferred is the table of origin of the characteristic.

Unlike Single Transaction Costing or Standard Profitability Analysis, these characteristics cannot be derived automatically from other characteristics unless you have explicitly maintained a derivation rule. For transferring from a table, only those characteristics are offered that can still be transferred. Fixed characteristics, characteristics already contained in the field catalog, and characteristics that cannot be used in Risk Analysis for technical reasons, cannot be transferred.

When transferring, fields in the reference tables must be renamed to avoid conflicting names if they are not 4 or digits long. Their name must start with **WY**. If the characteristic is to be named on screens or in lists with other texts (meaning, short text, title), you must remove the assignment to the original data element by choosing *Editing -> Data element -> Delete assignment*.

Then you can enter new texts on the detail screen. You can only delete the assignment to the data element as long as the characteristic has not been saved.

You should only change the entries made by the system for the text table, text field and long text field in exceptional cases. If you do, make sure that the text table key contains the same fields as the check table key.

- Defining characteristics yourself

You can freely define new characteristics that are to be used in Risk Analysis only.

You can define appropriate derivation rules for these characteristics. The name of a characteristic you define yourself must start with **WY** and be 4 or characters long. Depending on what attributes you want, you must choose one of the following variations:

- **With own value maintenance**

You usually define new characteristics with own value maintenance. You create a check table and text table for the characteristic. The characteristic can only adopt values contained in the check table.

When you save, a dialog box appears in which you enter how the check table is to be created. Usually you create a check table automatically, meaning that the names of the tables are automatically allocated by the issuing of sequential numbers (I8xx, xx = being a sequential number). You can also do this manually, for example, to avoid name conflicts when transporting a risk management area to another system. In this case, you must ensure that the amount of allocated numbers is disjunct in the individual systems.

- **Without value maintenance**

Here you create characteristics without a check table, which means without defined value amounts and texts. Accordingly, no check is carried out for the characteristic values.

- **Relating to existing values**

A data element already existing in the system is assigned to the characteristic. The characteristic assumes the properties of the data element (texts, data type, length, check table and text table).

General information

You can change freely the texts of a characteristic you define yourself.

In contrast, the technical properties, the assigned data element and the check table can be changed only if the characteristic has not been saved.

A characteristic can be deleted as long as it has not been transferred to an analysis structure.

It is possible to define several characteristics with the same data element or the same texts (meaning, short text, title). However, it is not possible to transfer two fields with the same data element or texts into an analysis structure.

By choosing *Value fields* in the initial screen you can display key figures. It is not possible to maintain these key figures in Risk Analysis.

Activities

1. Create the characteristics you require.
2. Choose *Save*.
3. Activate your entries.

Define Analysis Structure

An analysis structure is the technical carrier (data structure) for all characteristics that can be used in Risk Analysis.

The characteristics and their values provide the selection criteria that are used to select transactions for evaluations. You can navigate through the characteristics when you display the results of the evaluations.

The information that defines the data structure applies **across all clients**. This means that you define the analysis structure once only, and you can then use it in all clients. You then only need to activate it in the individual clients.

Example

Bank XY

```
|  
|-----Trader A  
  
| |  
| |-----Stocks  
  
| |  
| |-----Bonds  
  
|  
|-----Trader B
```

```

|
|-----Forward transactions
|
|-----Derivatives
|

```

The above example results in the following characteristics and characteristic values:

<u>Characteristics</u>	<u>Characteristic values</u>
Bank:	XY
Trader:	Trader A, trader B
Transaction types:	Stocks, bonds, forward transactions, derivatives

Requirements

Before you begin to customize the analysis structure, you should depict your reporting structures (as shown above) in a portfolio hierarchy.

You also need to have already defined all the analysis characteristics that are relevant to you.

When you define the analysis structure, you cannot then go back and create new characteristics. These must exist beforehand.

Activities

1. Define an analysis structure.
Enter a 4-character name for a new analysis structure, and confirm your entry with *Create*.
The system displays the view *Edit data structure*.
2. Define which of the characteristics that you have created are to belong to the analysis structure.
You can simply transfer the characteristics from the reference catalog (right side of the screen) to the data structure (left side of the screen) using *Transfer fields*. You can transfer only those characteristics that have the status 'active'.
3. When you have finished editing the data structures, you need to *Save* and *Activate* these. The data structure then receives the technical name I3<Name of the analysis structure>.
4. Choose *Back*.
This takes you back to the screen *Maintain Analysis Structure*.
5. In addition to editing the data structure, you have other definition options:
 - **Selection screens:** Select the characteristics of the analysis structure for which, in risk analysis evaluations, you want to be able to use characteristic values to refine your selection criteria.
 - **Entry of characteristics:** Here, you can simplify data entry for maintaining characteristic values in the financial object. Using drag & drop, you can sort and hide characteristics by double-clicking. In financial object maintenance, the values of hidden characteristics have to be derived.
6. Generate the maintenance module for characteristic values.

Function modules and screens are generated so you can enter the values of the characteristics you have defined yourself. These characteristics have their own value maintenance. If the log shown does not contain any error messages, you can exit the log display, and return to the *Maintain Analysis Structure* screen.

7. You do not normally need to generate any other objects manually. However, by choosing *Other Objects* or *Goto -> Generate Environment*, you have the option of generating the following objects manually:
 - Maintenance modules for characteristic values (same as point 6)
 - Service programs (use database tables that were generated for the analysis structure; for example, for the external data transfer of financial objects, financial object maintenance, generation of base portfolios, provision of results tables relevant in reporting)
 - Programs for single value analysis (all reports, except drilldown, in which the analysis characteristics are displayed as selection options)
 - Interface programs for drilldown (programs that you can call up in drilldown by using the report-report interface, and which reflect the selection of analysis characteristics)
 - Selection-include for drilldown (required for value-at-risk reports in drilldown reporting)
 - Text read modules (for characteristic values)
 - Characteristic subscreens for maintaining characteristic values (in maintenance of financial objects and in the respective business transactions)
 - BDT carrier screen (screens, which are linked to the screen sequence, are generated for transactions made with the BDT)
 - Transfer programs for the derivation of characteristic (required only if, within characteristic derivation, a reference is made to an operating concern)
 - Number ranges for base portfolio views
8. Activate the analysis structure.
When you do this, it becomes the analysis structure valid in this client.

Further notes

Notes about using an analysis structure in multiple clients

As mentioned above, all the objects that are generated when you create an analysis structure are defined **across all clients**. If you use the analysis structure in multiple clients, then you need to define the data structure once only. You then need only to activate it in the individual clients.

If you have different requirements for your analysis structure in different clients, then you need to create a separate analysis structure for each client, using a suitable naming convention. There are no extra considerations regarding the selection of characteristics, since it is possible to have multiple analysis structures in one system and assign any combinations of characteristics to the analysis structures (also without any overlap).

If, in those clients, there are different requirements for a characteristic, then you create different characteristics, using a suitable naming convention, and choose these for the relevant analysis structure.

Only one analysis structure is ever active for a given client, and only this active structure is used in the application functions. This means that you can use different analysis structures in different clients. The use of characteristics is also client-dependent, as they are assigned to the analysis structure.

For technical information about the objects that are generated when you define the analysis structure in the ABAP Dictionary, see *Extras > Status Information -> Tables*.

Additional Functions

- Using old report types

The Information System in Risk Analysis contains some report types that, although still supported, are no longer recommended for new customers. To keep the number of reports displayed manageable, these report types are not offered for selection. You can, however, still use old report types by choosing *Edit -> Report Types*.

- Checking the analysis structure

Using this function, you can check the consistency of the settings and the condition of the analysis structure. Should any steps be missing, these will be indicated.

If the check finds errors, no data can be transferred to the analysis structure.

- Upgrading the system

After the system has been upgraded to a later release, you need to reactivate the analysis structure. To do this, choose *Data Structure -> Change*. Messages are displayed about the new structure of the field catalog and the text read modules. Choose *Activate without* changes to characteristics.

- Translating the analysis structure

Using this function, it is possible to translate all language-dependent texts in the analysis structure. Once you have chosen the target language, the system displays the texts in a selection list. You can choose which texts you want to translate (it is not possible to translate back into the source language).

- Deleting the analysis structure

The following conditions have to be fulfilled for it to be possible to delete an analysis structure:

- The analysis structure must be inactive in all clients.
- All views (in TRM the internal views) for this analysis structure have to have been deleted in other clients. The views in the client in which the analysis structure is deleted, and all connected data, are deleted along with the analysis structure.
- All financial objects for the analysis structure must be inactive.

- Transporting the analysis structure

This function writes the analysis structure and its characteristics to a transport request. You can also opt to transport the characteristic values.

In the Risk Analysis component, as for other applications, an automatic transport link takes effect for many settings. This does not apply, however, for all settings. The following list shows which objects are **not automatically transported**:

- Data structure of the analysis structure with characteristics
- Derivation strategies - Characteristic values
- Characteristic hierarchy
- Reports and forms
- Key figures and evaluation procedures in the Information System of the Risk Analyzer (reporting on the results database)

Post-Processing after Import in the Target System:

As from Basis Release 4B you are no longer required to carry out manual post-processing for the transport of Customizing settings for Risk Analysis. Any necessary adjustments occur either after the import, in what are known as after-import methods of the transport system, or within the application when the changed settings are accessed for the first time. This rule also applies for client transports and client copies. **Exception:** If you want to deactivate the analysis structure, you must do so manually in the target system.

Additional Information:

- When you import an **analysis structure**, various parts of the program environment are newly generated. If any errors should occur, these will be shown in the import log.
- The system automatically generates the number range object required for the **views** when the base portfolio is created.
- The system imports only the current **key figures** and **evaluation procedures** for the Information System of the Risk Analyzer. Historical versions are not imported.

Edit Segment-Level Characteristics

In this IMG activity you specify which characteristics are used to form segments. You make the specification for an analysis structure and a certain client.

Segments are internal keys that describe combinations of characteristic values. In many functions they are used instead of the original characteristic values. Key figures in the results database are stored by segment, for example.

For performance reasons, it is necessary to differentiate between characteristics that are relevant for segments and characteristics that are not relevant for segments. If a characteristic such as "Transaction number" were used for segment formation, there would be just as many segments as transactions (if not more). Data storage would inflate enormously and performance would worsen.

When you select characteristics for segment formation, you should make absolutely sure that no more than different combinations of segment-relevant characteristics are possible (what counts are the combinations that actually come to pass, not those that are theoretically possible). Since this is hard to

estimate, a rule of thumb is to avoid using those characteristics - like the transaction number - that have a different value for virtually every transaction.

Only the characteristics used for segment formation can be included in portfolio hierarchies.

Otherwise however, reporting across all characteristics is possible, including those that are not selected here.

In Release CFM there are still a few restrictions (for example, reporting from the results database is only possible with segment characteristics).

The characteristic *Company code* is always used for segment formation, which is why you cannot remove the corresponding indicator.

In change mode you can make a proposal for the selection of characteristics. Afterwards a message appears (message AFWCH_DB 9). The criteria for the proposal are explained in the message's long text.

You can display information on the characteristic, such as the data element or the check table, with a double-click on the appropriate line or by choosing "Details for characteristic".

When you change the segment-level characteristics retrospectively, you need to bear in mind the following:

- You have to update the finance object - segment allocations. You can either do this using FO mass processing or view reconstruction (also see the information in the dialog box that is displayed).
- The values in the results database are only stored in accordance with the new segment-level characteristics in the case of future evaluations. Evaluation results that have already been generated remain unchanged. This may affect the extent to which results can be compared.

Define Characteristic Values

In this step you maintain values for the characteristics you have defined and that are assigned to an analysis structure.

Activities

1. In the displayed list, select the characteristic for which you want to maintain characteristic values.
2. Choose *Values -> Change*.
You reach the appropriate maintenance table for the values of the characteristic.
3. Maintain the values.
4. Choose *Save*.

Additional Hints

If you are not permitted to maintain the values of a characteristic, you can view more information by choosing *Values -> Change*.

Transport Characteristic Values

In the Risk Analysis component, as for other applications, an automatic transport link takes effect for many settings. This does not apply, however, for all settings. The following list shows which objects are **not automatically transported**:

- Data structure of the analysis structure with characteristics
- Derivation strategies - Characteristic values
- Characteristic hierarchy
- Reports and forms
- Key figures and evaluation procedures in the Information System of the Risk Analyzer (reporting on the results database)

Post-Processing after Import in the Target System:

As from Basis Release 4B you are no longer required to carry out manual post-processing for the transport of Customizing settings for Risk Analysis. Any necessary adjustments occur either after the import, in what are known as after-import methods of the transport system, or within the application when the changed settings are accessed for the first time. This rule also applies for client transports and client copies. **Exception:** If you want to deactivate the analysis structure, you must do so manually in the target system.

Additional Information:

- When you import an **analysis structure**, various parts of the program environment are newly generated. If any errors should occur, these will be shown in the import log.
- The system automatically generates the number range object required for the **views** when the base portfolio is created.
- The system imports only the current **key figures** and **evaluation procedures** for the Information System of the Risk Analyzer. Historical versions are not imported.

With this activity, you can transport the characteristic values you have created to another system.

Activities

1. Either select one of the transport request numbers given or create a new transport request.
2. Release the transport request in the Workbench Organizer.

Automatic Integration of Financial Objects in Transaction Master Data

The following units describe which system settings you need to make to enable financial objects to be generated automatically when you create transaction data.

Currently, you can use automatic financial object integration for the following transactions:

- BCA accounts
- Generic transactions
- Variable transactions (applies for the *SAP Banking* application component only)
- Loans
- Foreign exchange
- OTC derivatives
- Money market transactions
- Securities and listed derivatives (class positions in securities accounts, class positions in futures accounts). Note that automatic financial object integration can be used for class positions in securities accounts for the *Analysis* component only.
- Facilities in SAP Banking (applies for the *SAP Banking* application component only)

For more information, see the SAP Library under *SAP Banking -> Strategic Enterprise Management (SEM) for Banks -> Data Pool -> Financial Objects -> Automatic Financial Object Integration*.

Maintain General Derivation Strategy

In this general derivation strategy, you store derivation rules that have to be defined independently from the transaction type in order to enable automatic FO integration for the analysis parameters.

In this Customizing activity, you can define the derivation strategy per analysis structure. A derivation strategy consists of several derivation steps with which characteristic values can be successively derived from other characteristics.

Each of these steps describes a derivation type that you can use to fill numerous target fields from numerous source fields. In this way, every step describes a logical dependency of target and source fields.

The following types of derivation steps are possible:

- Derivation rules

Derivation rules are if-then rules. Which characteristic value combinations of the source fields lead to which values for the target fields is stored in the form of tables.

- Table access

Using table access, you can freely access single records of any table. The source fields correspond to the key of a table from which certain field contents can be transferred to target fields.

- Assignments

Using assignments, the content of any source field or a constant can be assigned to a target field.

For a target field, you can specify whether the derived field value is automatically overwritten. To do this, choose *Detail* alongside the relevant target field.

- Initializations

- Enhancements within customer exits Several enhancements are available:
- JBRDR as a customer exit if automatic FO maintenance is not activated.
- RMDR as a customer exit for BDT transactions if automatic FO maintenance is activated.
- RMDRM as a customer exit for money market transactions if automatic FO maintenance is activated.
- RMDRF as a customer exit for foreign exchange transactions if automatic FO maintenance is activated.
- RMDRD as a customer exit for derivatives if automatic FO maintenance is activated.
- RMDRL as a customer exit for loans if automatic FO maintenance is activated.
- RMDRP as a customer exit for a class position in securities account if automatic FO maintenance is activated.
- RMDRQ as a customer exit for a class position in a futures account if automatic FO maintenance is activated.
- BADI_TAN_POS3_DERIVATION_ENH as a customer exit for lot-based positions in a futures account if automatic FO maintenance is activated.

For general information on customer exits, see SAP Library under *Basis -> ABAP Workbench -> Changing the SAP Standard -> Enhancements to the Standard*. You can find detailed information on the respective enhancements by using transaction SMOD.

Activities

1. Choose *Edit -> Create Step*.
This brings you to a dialog box in which you can specify the type of derivation step.
2. Choose a type of step.
Depending on the type of step you choose, you arrive at a maintenance interface on which you can enter the source and target fields and the derivation rule.
3. Choose *Save*.

Money Market

Activate/Deactivate Financial Object Integration

Use

To be able to enter financial object data at the same time as you create master data, set the *Component Active* indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- *Completely Active* if you do **not** want the system to save the master data for the transaction when there are errors.
- *Partially Active* if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions
- Foreign exchange transactions
- OTC derivatives
- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions
For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.
- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
 - To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).
 - You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.
 - For class positions and lot-based positions in futures accounts, you can use automatic financial object integration for the *Analysis* component only.
 - For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
 - If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
 - If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- Generic Transactions

For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.

- **BCA Account**

For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Define Derivation Strategy

In this Customizing activity, you can define the derivation strategy per analysis structure. A derivation strategy consists of several derivation steps with which characteristic values can be successively derived from other characteristics.

Each of these steps describes a derivation type that you can use to fill numerous target fields from numerous source fields. In this way, every step describes a logical dependency of target and source fields.

The following types of derivation steps are possible:

- **Derivation rules**

Derivation rules are if-then rules. Which characteristic value combinations of the source fields lead to which values for the target fields is stored in the form of tables.

- **Table access**

Using table access, you can freely access single records of any table. The source fields correspond to the key of a table from which certain field contents can be transferred to target fields.

- **Assignments**

Using assignments, the content of any source field or a constant can be assigned to a target field.

For a target field, you can specify whether the derived field value is automatically overwritten. To do this, choose *Detail* alongside the relevant target field.

- **Initializations**

- **Enhancements within customer exits** Several enhancements are available:

- JBRDR as a customer exit if automatic FO maintenance is not activated.

- RMDR as a customer exit for BDT transactions if automatic FO maintenance is activated.

- RMDRM as a customer exit for money market transactions if automatic FO maintenance is activated.

- RMDRF as a customer exit for foreign exchange transactions if automatic FO maintenance is activated.

- RMDRD as a customer exit for derivatives if automatic FO maintenance is activated.

- RMDRL as a customer exit for loans if automatic FO maintenance is activated.
- RMDRP as a customer exit for a class position in securities account if automatic FO maintenance is activated.
- RMDRQ as a customer exit for a class position in a futures account if automatic FO maintenance is activated.
- BADI_TAN_POS3_DERIVATION_ENH as a customer exit for lot-based positions in a futures account if automatic FO maintenance is activated.

For general information on customer exits, see SAP Library under *Basis -> ABAP Workbench -> Changing the SAP Standard -> Enhancements to the Standard*. You can find detailed information on the respective enhancements by using transaction SMOD.

Activities

1. Choose *Edit -> Create Step*.
This brings you to a dialog box in which you can specify the type of derivation step.
2. Choose a type of step.
Depending on the type of step you choose, you arrive at a maintenance interface on which you can enter the source and target fields and the derivation rule.
3. Choose *Save*.

Foreign Exchange

Activate/Deactivate Financial Object Integration

Use

To be able to enter financial object data at the same time as you create master data, set the *Component Active* indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- *Completely Active* if you do **not** want the system to save the master data for the transaction when there are errors.
- *Partially Active* if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions
- Foreign exchange transactions
- OTC derivatives
- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions
For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.
- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
 - To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).
 - You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.
 - For class positions and lot-based positions in futures accounts, you can use automatic financial object integration for the *Analysis* component only.
 - For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
 - If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
 - If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- Generic Transactions
For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.
- BCA Account
For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Define Derivation Strategy

In this Customizing activity, you can define the derivation strategy per analysis structure. A derivation strategy consists of several derivation steps with which characteristic values can be successively derived from other characteristics.

Each of these steps describes a derivation type that you can use to fill numerous target fields from numerous source fields. In this way, every step describes a logical dependency of target and source fields.

The following types of derivation steps are possible:

- Derivation rules

Derivation rules are if-then rules. Which characteristic value combinations of the source fields lead to which values for the target fields is stored in the form of tables.

- Table access

Using table access, you can freely access single records of any table. The source fields correspond to the key of a table from which certain field contents can be transferred to target fields.

- Assignments

Using assignments, the content of any source field or a constant can be assigned to a target field.

For a target field, you can specify whether the derived field value is automatically overwritten. To do this, choose *Detail* alongside the relevant target field.

- Initializations

- Enhancements within customer exits Several enhancements are available:

- JBRDR as a customer exit if automatic FO maintenance is not activated.
- RMDR as a customer exit for BDT transactions if automatic FO maintenance is activated.
- RMDRM as a customer exit for money market transactions if automatic FO maintenance is activated.
- RMDRF as a customer exit for foreign exchange transactions if automatic FO maintenance is activated.
- RMDRD as a customer exit for derivatives if automatic FO maintenance is activated.
- RMDRL as a customer exit for loans if automatic FO maintenance is activated.
- RMDRP as a customer exit for a class position in securities account if automatic FO maintenance is activated.
- RMDRQ as a customer exit for a class position in a futures account if automatic FO maintenance is activated.
- BADI_TAN_POS3_DERIVATION_ENH as a customer exit for lot-based positions in a futures account if automatic FO maintenance is activated.

For general information on customer exits, see SAP Library under *Basis -> ABAP Workbench -> Changing the SAP Standard -> Enhancements to the Standard*. You can find detailed information on the respective enhancements by using transaction SMOD.

Activities

1. Choose *Edit -> Create Step*.
This brings you to a dialog box in which you can specify the type of derivation step.
2. Choose a type of step.
Depending on the type of step you choose, you arrive at a maintenance interface on which you can enter the source and target fields and the derivation rule.
3. Choose *Save*.

OTC Derivatives

Activate/Deactivate Financial Object Integration

Use

To be able to enter financial object data at the same time as you create master data, set the *Component Active* indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- *Completely Active* if you do **not** want the system to save the master data for the transaction when there are errors.
- *Partially Active* if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions
- Foreign exchange transactions
- OTC derivatives
- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions

For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.

- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
- To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).
- You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.
- For class positions and lot-based positions in futures accounts, you can use automatic financial object integration for the *Analysis* component only.
- For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
- If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
- If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- Generic Transactions
For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.
- BCA Account
For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Define Derivation Strategy

In this Customizing activity, you can define the derivation strategy per analysis structure. A derivation strategy consists of several derivation steps with which characteristic values can be successively derived from other characteristics.

Each of these steps describes a derivation type that you can use to fill numerous target fields from numerous source fields. In this way, every step describes a logical dependency of target and source fields.

The following types of derivation steps are possible:

- Derivation rules

Derivation rules are if-then rules. Which characteristic value combinations of the source fields lead to which values for the target fields is stored in the form of tables.

- Table access

Using table access, you can freely access single records of any table. The source fields correspond to the key of a table from which certain field contents can be transferred to target fields.

- Assignments

Using assignments, the content of any source field or a constant can be assigned to a target field.

For a target field, you can specify whether the derived field value is automatically overwritten. To do this, choose *Detail* alongside the relevant target field.

- Initializations

- Enhancements within customer exits Several enhancements are available:

- JBRDR as a customer exit if automatic FO maintenance is not activated.
- RMDR as a customer exit for BDT transactions if automatic FO maintenance is activated.
- RMDRM as a customer exit for money market transactions if automatic FO maintenance is activated.
- RMDRF as a customer exit for foreign exchange transactions if automatic FO maintenance is activated.
- RMDRD as a customer exit for derivatives if automatic FO maintenance is activated.
- RMDRL as a customer exit for loans if automatic FO maintenance is activated.
- RMDRP as a customer exit for a class position in securities account if automatic FO maintenance is activated.
- RMDRQ as a customer exit for a class position in a futures account if automatic FO maintenance is activated.
- BADI_TAN_POS3_DERIVATION_ENH as a customer exit for lot-based positions in a futures account if automatic FO maintenance is activated.

For general information on customer exits, see SAP Library under *Basis -> ABAP Workbench -> Changing the SAP Standard -> Enhancements to the Standard*. You can find detailed information on the respective enhancements by using transaction SMOD.

Activities

1. Choose *Edit -> Create Step*.
This brings you to a dialog box in which you can specify the type of derivation step.
2. Choose a type of step.
Depending on the type of step you choose, you arrive at a maintenance interface on which you can enter the source and target fields and the derivation rule.
3. Choose *Save*.

Loans

Activate/Deactivate Financial Object Integration

Use

To be able to enter financial object data at the same time as you create master data, set the *Component Active* indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- *Completely Active* if you do **not** want the system to save the master data for the transaction when there are errors.
- *Partially Active* if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions
- Foreign exchange transactions
- OTC derivatives
- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions
For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.
- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
- To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).
- You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.

- For class positions and lot-based positions in futures accounts, you can cause automatic financial object integration for the *Analysis* component only.
- For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
- If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
- If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- Generic Transactions
For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.
- BCA Account
For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Define Derivation Strategy

In this Customizing activity, you can define the derivation strategy per analysis structure. A derivation strategy consists of several derivation steps with which characteristic values can be successively derived from other characteristics.

Each of these steps describes a derivation type that you can use to fill numerous target fields from numerous source fields. In this way, every step describes a logical dependency of target and source fields. The following types of derivation steps are possible:

- Derivation rules
Derivation rules are if-then rules. Which characteristic value combinations of the source fields lead to which values for the target fields is stored in the form of tables.
- Table access
Using table access, you can freely access single records of any table. The source fields correspond to the key of a table from which certain field contents can be transferred to target fields.
- Assignments
Using assignments, the content of any source field or a constant can be assigned to a target field. For a target field, you can specify whether the derived field value is automatically overwritten. To do this, choose *Detail* alongside the relevant target field.

- Initializations
- Enhancements within customer exits Several enhancements are available:
- JBRDR as a customer exit if automatic FO maintenance is not activated.
- RMDR as a customer exit for BDT transactions if automatic FO maintenance is activated.
- RMDRM as a customer exit for money market transactions if automatic FO maintenance is activated.
- RMDRF as a customer exit for foreign exchange transactions if automatic FO maintenance is activated.
- RMDRD as a customer exit for derivatives if automatic FO maintenance is activated.
- RMDRL as a customer exit for loans if automatic FO maintenance is activated.
- RMDRP as a customer exit for a class position in securities account if automatic FO maintenance is activated.
- RMDRQ as a customer exit for a class position in a futures account if automatic FO maintenance is activated.
- BADI_TAN_POS3_DERIVATION_ENH as a customer exit for lot-based positions in a futures account if automatic FO maintenance is activated.

For general information on customer exits, see SAP Library under *Basis -> ABAP Workbench -> Changing the SAP Standard -> Enhancements to the Standard*. You can find detailed information on the respective enhancements by using transaction SMOD.

Activities

1. Choose *Edit -> Create Step*.
This brings you to a dialog box in which you can specify the type of derivation step.
2. Choose a type of step.
Depending on the type of step you choose, you arrive at a maintenance interface on which you can enter the source and target fields and the derivation rule.
3. Choose *Save*.

Securities and Listed Derivatives

Activate/Deactivate Financial Object Integration

To be able to enter financial object data at the same time as you create master data, set the *Component Active* indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- *Completely Active* if you do **not** want the system to save the master data for the transaction when there are errors.
- *Partially Active* if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions
- Foreign exchange transactions
- OTC derivatives
- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions
For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.
- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
 - To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).
 - You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.
 - For class positions and lot-based positions in futures accounts, you can use automatic financial object integration for the *Analysis* component only.
 - For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
 - If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
 - If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- **Generic Transactions**
For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.
- **BCA Account**
For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Define Derivation Strategy for Class Position in Securities Account

In this Customizing activity, you can define the derivation strategy per analysis structure. A derivation strategy consists of several derivation steps with which characteristic values can be successively derived from other characteristics.

Each of these steps describes a derivation type that you can use to fill numerous target fields from numerous source fields. In this way, every step describes a logical dependency of target and source fields.

The following types of derivation steps are possible:

- **Derivation rules**
Derivation rules are if-then rules. Which characteristic value combinations of the source fields lead to which values for the target fields is stored in the form of tables.
- **Table access**
Using table access, you can freely access single records of any table. The source fields correspond to the key of a table from which certain field contents can be transferred to target fields.
- **Assignments**
Using assignments, the content of any source field or a constant can be assigned to a target field. For a target field, you can specify whether the derived field value is automatically overwritten. To do this, choose *Detail* alongside the relevant target field.
- **Initializations**
- **Enhancements within customer exits** Several enhancements are available:
 - JBRDR as a customer exit if automatic FO maintenance is not activated.
 - RMDR as a customer exit for BDT transactions if automatic FO maintenance is activated.
 - RMDRM as a customer exit for money market transactions if automatic FO maintenance is activated.
 - RMDRF as a customer exit for foreign exchange transactions if automatic FO maintenance is activated.
 - RMDRD as a customer exit for derivatives if automatic FO maintenance is activated.

- RMDRL as a customer exit for loans if automatic FO maintenance is activated.
- RMDRP as a customer exit for a class position in securities account if automatic FO maintenance is activated.
- RMDRQ as a customer exit for a class position in a futures account if automatic FO maintenance is activated.
- BADI_TAN_POS3_DERIVATION_ENH as a customer exit for lot-based positions in a futures account if automatic FO maintenance is activated.

For general information on customer exits, see SAP Library under *Basis -> ABAP Workbench -> Changing the SAP Standard -> Enhancements to the Standard*. You can find detailed information on the respective enhancements by using transaction SMOD.

Activities

1. Choose *Edit -> Create Step*.
This brings you to a dialog box in which you can specify the type of derivation step.
2. Choose a type of step.
Depending on the type of step you choose, you arrive at a maintenance interface on which you can enter the source and target fields and the derivation rule.
3. Choose *Save*.

Define Derivation Strategy for Class Position in Futures Account

In this Customizing activity, you can define the derivation strategy per analysis structure. A derivation strategy consists of several derivation steps with which characteristic values can be successively derived from other characteristics.

Each of these steps describes a derivation type that you can use to fill numerous target fields from numerous source fields. In this way, every step describes a logical dependency of target and source fields.

The following types of derivation steps are possible:

- Derivation rules

Derivation rules are if-then rules. Which characteristic value combinations of the source fields lead to which values for the target fields is stored in the form of tables.

- Table access

Using table access, you can freely access single records of any table. The source fields correspond to the key of a table from which certain field contents can be transferred to target fields.

- Assignments

Using assignments, the content of any source field or a constant can be assigned to a target field.

For a target field, you can specify whether the derived field value is automatically overwritten. To do this, choose *Detail* alongside the relevant target field.

- Initializations

- Enhancements within customer exits Several enhancements are available:

- JBRDR as a customer exit if automatic FO maintenance is not activated.
- RMDR as a customer exit for BDT transactions if automatic FO maintenance is activated.
- RMDRM as a customer exit for money market transactions if automatic FO maintenance is activated.
- RMDRF as a customer exit for foreign exchange transactions if automatic FO maintenance is activated.
- RMDRD as a customer exit for derivatives if automatic FO maintenance is activated.
- RMDRL as a customer exit for loans if automatic FO maintenance is activated.
- RMDRP as a customer exit for a class position in securities account if automatic FO maintenance is activated.
- RMDRQ as a customer exit for a class position in a futures account if automatic FO maintenance is activated.
- BADI_TAN_POS3_DERIVATION_ENH as a customer exit for lot-based positions in a futures account if automatic FO maintenance is activated.

For general information on customer exits, see SAP Library under *Basis -> ABAP Workbench -> Changing the SAP Standard -> Enhancements to the Standard*. You can find detailed information on the respective enhancements by using transaction SMOD.

Activities

1. Choose *Edit -> Create Step*.
This brings you to a dialog box in which you can specify the type of derivation step.
2. Choose a type of step.
Depending on the type of step you choose, you arrive at a maintenance interface on which you can enter the source and target fields and the derivation rule.
3. Choose *Save*.

Define Derivation Strategy for Lot-Based Position in Futures Account

In this Customizing activity, you can define the derivation strategy per analysis structure. A derivation strategy consists of several derivation steps with which characteristic values can be successively derived from other characteristics.

Each of these steps describes a derivation type that you can use to fill numerous target fields from numerous source fields. In this way, every step describes a logical dependency of target and source fields.

The following types of derivation steps are possible:

- Derivation rules
Derivation rules are if-then rules. Which characteristic value combinations of the source fields lead to which values for the target fields is stored in the form of tables.

- Table access

Using table access, you can freely access single records of any table. The source fields correspond to the key of a table from which certain field contents can be transferred to target fields.

- Assignments

Using assignments, the content of any source field or a constant can be assigned to a target field.

For a target field, you can also specify whether the derived value is automatically overwritten. For this, select the *Detail* button beside the relevant target field.

- Initializations

- Enhancements within customer exits Several enhancements are available:

- JBRDR as a customer exit if automatic FO maintenance is not activated.

- RMDR as a customer exit for BDT transactions if automatic FO maintenance is activated.

- RMDRM as a customer exit for money market transactions if automatic FO maintenance is activated.

- RMDRF as a customer exit for foreign exchange transactions if automatic FO maintenance is activated.

- RMDRD as a customer exit for derivatives if automatic FO maintenance is activated.

- RMDRL as a customer exit for loans if automatic FO maintenance is activated.

- RMDRP as a customer exit for a class position in a securities account if automatic FO maintenance is activated

- RMDRQ as a customer exit for a class position in a futures account if automatic FO maintenance is activated.

- BADI_TAN_POS3_DERIVATION_ENH as a customer exit for a lot-based position in a futures account if automatic FO maintenance is activated.

For general information on customer exits, see SAP Library under *Basis -> ABAP Workbench -> Changing the SAP Standard -> Enhancements to the Standard*.

You can find detailed information on the respective enhancements by using transaction SMOD.

Activities

1. Choose *Edit -> Create Step*.

A dialog box appears in which you can specify the type of derivation step.

2. Choose a type of step.

Depending on the type of step that you choose, a maintenance interface appears on which you can enter the source and target fields and the derivation rule.

3. Choose *Save*.

BAdI: Lot-Based Position in Futures Account

Use

This Business Add-In (BAdI) is used in **Treasury and Risk Management** (FIN-FSCM-TRM).

You create coding that you can use to derive the financial object characteristics (Step Type: *Enhancement in the Derivation Strategy*).

You can create your own BAdI implementations.

Note:

This BAdI enables you to make extensive changes to your data. Make sure that you test your implementation thoroughly to ensure that the data still provides the required information after manipulation.

Standard settings

In the standard system, no BAdI implementation is activated.

Activities

For information about implementing BAdIs as part of the Enhancement Concept, see SAP Library for SAP NetWeaver under BAdIs - Embedding in the Enhancement Framework.

See also

This BAdI uses the interface IF_TAN_POS3_DERIVATION_ENH. For more information, display the interface in the class builder.

Activate/Deactivate FO Integration for Securities

To be able to enter financial object data at the same time as you create master data, set the *Component Active* indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- *Completely Active* if you do **not** want the system to save the master data for the transaction when there are errors.
- *Partially Active* if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions
- Foreign exchange transactions
- OTC derivatives
- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions
For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.
- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
 - To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).
 - You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.
 - For class positions and lot-based positions in futures accounts, you can use automatic financial object integration for the *Analysis* component only.
 - For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
 - If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
 - If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- Generic Transactions
For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.
- BCA Account
For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Define Derivation Strategy for Security

In this Customizing activity, you can define the derivation strategy per analysis structure. A derivation strategy consists of several derivation steps with which characteristic values can be successively derived from other characteristics.

Each of these steps describes a derivation type that you can use to fill numerous target fields from numerous source fields. In this way, every step describes a logical dependency of target and source fields.

The following types of derivation steps are possible:

- Derivation rules

Derivation rules are if-then rules. Which characteristic value combinations of the source fields lead to which values for the target fields is stored in the form of tables.

- Table access

Using table access, you can freely access single records of any table. The source fields correspond to the key of a table from which certain field contents can be transferred to target fields.

- Assignments

Using assignments, the content of any source field or a constant can be assigned to a target field.

For a target field, you can specify whether the derived field value is automatically overwritten. To do this, choose *Detail* alongside the relevant target field.

- Initializations

- Enhancements within customer exits Several enhancements are available:

- JBRDR as a customer exit if automatic FO maintenance is not activated.
- RMDR as a customer exit for BDT transactions if automatic FO maintenance is activated.
- RMDRM as a customer exit for money market transactions if automatic FO maintenance is activated.
- RMDRF as a customer exit for foreign exchange transactions if automatic FO maintenance is activated.
- RMDRD as a customer exit for derivatives if automatic FO maintenance is activated.
- RMDRL as a customer exit for loans if automatic FO maintenance is activated.
- RMDRP as a customer exit for a class position in securities account if automatic FO maintenance is activated.
- RMDRQ as a customer exit for a class position in a futures account if automatic FO maintenance is activated.
- BADI_TAN_POS3_DERIVATION_ENH as a customer exit for lot-based positions in a futures account if automatic FO maintenance is activated.

For general information on customer exits, see SAP Library under *Basis -> ABAP Workbench -> Changing the SAP Standard -> Enhancements to the Standard*. You can find detailed information on the respective enhancements by using transaction SMOD.

Activities

1. Choose *Edit -> Create Step*.
This brings you to a dialog box in which you can specify the type of derivation step.
2. Choose a type of step.
Depending on the type of step you choose, you arrive at a maintenance interface on which you can enter the source and target fields and the derivation rule.
3. Choose *Save*.

BAdI: Security

Use

In this IMG activity, you create coding that you can use to derive the Financial Object characteristics. This gives you the option of making custom derivation possible for the characteristics. You can create your own BAdI implementations.

Note: This BAdI enables you to make extensive changes to your data. Make sure that you test your implementation thoroughly to ensure that the data still provides the required information after manipulation.

Subledger Positions and Subpositions

Activate/Deactivate Financial Object Integration

To be able to enter financial object data at the same time as you create master data, set the *Component Active* indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- *Completely Active* if you do **not** want the system to save the master data for the transaction when there are errors.
- *Partially Active* if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions
- Foreign exchange transactions
- OTC derivatives
- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions
For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.
- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
- To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).
- You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.
- For class positions and lot-based positions in futures accounts, you can use automatic financial object integration for the *Analysis* component only.
- For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
- If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
- If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- Generic Transactions
For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.
- BCA Account
For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Define Derivation Strategy for Subledger Positions and Subpositions

Use

In this step, you can define the derivation strategy per analysis structure. A derivation strategy consists of several derivation steps with which characteristic values can be successively derived from other characteristics.

Each of these steps describes a derivation type, using which you can fill numerous target fields from numerous source fields. In this way, every step describes a logical dependency of target and source fields.

The following types of derivation steps are possible:

- Derivation rules
Derivation rules are if-then rules. Which characteristic value combinations of the source fields lead to which values for the target fields is stored in the form of tables.
- Table access
Using table access, you can freely access single records of any table. The source fields correspond to the key of a table from which certain field contents can be transferred to target fields.
- Assignments
Using assignments, the content of any source field or a constant can be assigned to a target field.
- Initializations
- Enhancements

For general information on customer exits see the SAP Library under *Basis -> ABAP Workbench -> Changing the SAP Standard -> Enhancements to the Standard*. You can find detailed information on the respective enhancements by using transaction SMOD.

Activities

1. Choose *Edit -> Create step*.
This brings you to a dialog box in which you can specify the type of derivation step.
2. Choose a *type of step*.
Depending on the type of step you choose, you arrive at a maintenance interface on which you can enter the source and target fields and the derivation rule.
3. Choose *Save*.

BAdI: Subledger Positions and Subpositions

Use

This Business Add-In (BAdI) is used in the Treasury and Risk Management (FIN-FSCM-TRM).

You create coding that you can use to derive the Financial Object characteristics (Step Type: Enhancement in the derivation strategy). This gives you the option of making custom derivation possible for the characteristics. You can create your own BAdI implementations.

Note: This BAdI enables you to make extensive changes to your data. Make sure that you test your implementation thoroughly to ensure that the data still provides the required information after manipulation.

Standard settings

In the standard system, there is no activated BAdI implementation.

Activities

Information about the implementation of BAdIs in the context of the enhancement concept is available in the SAP Library for SAP NetWeaver under BAdIs - Embedding in the Enhancement Framework.

See also

This BAdI uses the interface IF_TAN_TRL_DERIVATION_ENH. For more information, display the interface in the class builder.

Other Transactions

Generic Transaction

The following steps describe which system settings you must carry out to enable financial objects to be created automatically each time you create a generic transaction.

Activate/Deactivate Financial Object Integration

You set the **Component active** indicator so that the financial object data can be entered at the same time as the master data. When the indicator is set, input screens in which information about the financial object can be entered, are available in the online maintenance for the respective transaction data within the corresponding component (Risk Analysis).

You also have the option of controlling the system's reaction to errors. Select:

- o **Completely active** if you want to prevent the master data of the transaction being saved when there are errors.
- o **Partially active** if you want to be able to save the master data even when the respective financial object part containing errors is not saved. In this case, saving the data merely leads to a warning message.

Define Derivation Strategy

When using automatic financial object integration in Risk Analysis, you must assign the contents of the field **company code** in the data for the generic transaction.

In this Customizing activity, you can define the derivation strategy per analysis structure. A derivation strategy consists of several derivation steps with which characteristic values can be successively derived from other characteristics.

Each of these steps describes a derivation type that you can use to fill numerous target fields from numerous source fields. In this way, every step describes a logical dependency of target and source fields.

The following types of derivation steps are possible:

- Derivation rules

Derivation rules are if-then rules. Which characteristic value combinations of the source fields lead to which values for the target fields is stored in the form of tables.

- Table access

Using table access, you can freely access single records of any table. The source fields correspond to the key of a table from which certain field contents can be transferred to target fields.

- Assignments

Using assignments, the content of any source field or a constant can be assigned to a target field.

For a target field, you can specify whether the derived field value is automatically overwritten. To do this, choose *Detail* alongside the relevant target field.

- Initializations

- Enhancements within customer exits Several enhancements are available:

- JBRDR as a customer exit if automatic FO maintenance is not activated.

- RMDR as a customer exit for BDT transactions if automatic FO maintenance is activated.

- RMDRM as a customer exit for money market transactions if automatic FO maintenance is activated.

- RMDRF as a customer exit for foreign exchange transactions if automatic FO maintenance is activated.

- RMDRD as a customer exit for derivatives if automatic FO maintenance is activated.

- RMDRL as a customer exit for loans if automatic FO maintenance is activated.

- RMDRP as a customer exit for a class position in securities account if automatic FO maintenance is activated.

- RMDRQ as a customer exit for a class position in a futures account if automatic FO maintenance is activated.

- BADI_TAN_POS3_DERIVATION_ENH as a customer exit for lot-based positions in a futures account if automatic FO maintenance is activated.

For general information on customer exits, see SAP Library under *Basis -> ABAP Workbench -> Changing the SAP Standard -> Enhancements to the Standard*. You can find detailed information on the respective enhancements by using transaction SMOD.

Activities

1. Choose *Edit -> Create Step*.
This brings you to a dialog box in which you can specify the type of derivation step.
2. Choose a type of step.
Depending on the type of step you choose, you arrive at a maintenance interface on which you can enter the source and target fields and the derivation rule.
3. Choose *Save*.

BCA Account

The following steps describe what system settings are required to enable automatic finance object generation after a BCA account is created.

Activate/Deactivate Financial Object Integration

Set the **Component active** indicator in order to be able to enter financial object data at the same time as the master data. Setting the indicator triggers the system to display input screens, in which information about the financial object can be entered, during online maintenance of the respective transaction data within the corresponding component (Risk Analysis).

You also have the option of controlling the system's reaction to errors. Select:

- Completely active** if you want to prevent the master data of the transaction being saved when there are errors.
- Partially active** if you want to be able to save the master data without saving the respective incorrect financial object part. In this case, a warning is shown when you save the data.

In addition, you are able to restrict the BCA account according to bank area and product.

Define Derivation Strategy

In this Customizing activity, you can define the derivation strategy per analysis structure. A derivation strategy consists of several derivation steps with which characteristic values can be successively derived from other characteristics.

Each of these steps describes a derivation type that you can use to fill numerous target fields from numerous source fields. In this way, every step describes a logical dependency of target and source fields. The following types of derivation steps are possible:

- Derivation rules

Derivation rules are if-then rules. Which characteristic value combinations of the source fields lead to which values for the target fields is stored in the form of tables.

- Table access

Using table access, you can freely access single records of any table. The source fields correspond to the key of a table from which certain field contents can be transferred to target fields.

- Assignments

Using assignments, the content of any source field or a constant can be assigned to a target field.

For a target field, you can specify whether the derived field value is automatically overwritten. To do this, choose *Detail* alongside the relevant target field.

- Initializations

- Enhancements within customer exits Several enhancements are available:

- JBRDR as a customer exit if automatic FO maintenance is not activated.

- RMDR as a customer exit for BDT transactions if automatic FO maintenance is activated.

- RMDRM as a customer exit for money market transactions if automatic FO maintenance is activated.

- RMDRF as a customer exit for foreign exchange transactions if automatic FO maintenance is activated.

- RMDRD as a customer exit for derivatives if automatic FO maintenance is activated.

- RMDRL as a customer exit for loans if automatic FO maintenance is activated.

- RMDRP as a customer exit for a class position in securities account if automatic FO maintenance is activated.

- RMDRQ as a customer exit for a class position in a futures account if automatic FO maintenance is activated.

- BADI_TAN_POS3_DERIVATION_ENH as a customer exit for lot-based positions in a futures account if automatic FO maintenance is activated.

For general information on customer exits, see SAP Library under *Basis -> ABAP Workbench -> Changing the SAP Standard -> Enhancements to the Standard*. You can find detailed information on the respective enhancements by using transaction SMOD.

Activities

1. Choose *Edit -> Create Step*.
This brings you to a dialog box in which you can specify the type of derivation step.
2. Choose a type of step.

Depending on the type of step you choose, you arrive at a maintenance interface on which you can enter the source and target fields and the derivation rule.

3. Choose *Save*.

Operating Exposures

Activate/Deactivate Financial Object Integration

To be able to enter financial object data at the same time as you create master data, set the *Component Active* indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- *Completely Active* if you do **not** want the system to save the master data for the transaction when there are errors.
- *Partially Active* if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions
- Foreign exchange transactions
- OTC derivatives
- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions
For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.
- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
- To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).

- You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.
- For class positions and lot-based positions in futures accounts, you can use automatic financial object integration for the *Analysis* component only.
- For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
- If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
- If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- **Generic Transactions**
For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.
- **BCA Account**
For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Define Derivation Strategy for Exposure Positions

Use

Financial objects contain a number of characteristics. The characteristic values are derived from the exposure position data in Exposure Management . In the derivation strategy, you determine how the system is to enter the financial object properties from the data fields of the exposure positions.

In this IMG activity, you can define the derivation strategy for each analysis structure. A derivation strategy comprises multiple derivation steps that are used to extract characteristic values from other characteristics.

Each step describes a derivation type that be used to make entries in a number of source and target fields. At each stage, the logical relationship between the source and target fields is explained.

The following types of derivation steps exist:

- **Derivation Rules**
You can use derivation rules to see in table-form the combinations of characteristics in the source fields that lead to the values in the target fields.
- **Table Access**
You can use the table access to access individual records in tables. The source fields correspond with the table key from which certain field contents can be transferred to target fields.
- **Assignments**
You can use assignments to assign the content of a source field or a constant to a target field.

- Initialization
- BAdI enhancement
You can define your own code to derive financial object characteristics by implementing the BAdI
BADI_TAN_EP_DERIVATION_ENH

Activities

1. Choose *Edit -> Create Step*
A dialog box appears in which you can specify the type of derivation step.
2. Choose a step type.
Depending on the selected derivation step, a user interface is displayed on which you can specify the source and target fields as well as the derivation rule.
3. Choose *Save*.

BAdI: Exposure

Use

This Business Add-In (BAdI) is used in the Treasury and Risk Management (FIN-FSCM-TRM).

You create coding that you can use to derive the Financial Object characteristics (Step Type: Enhancement in the derivation strategy). This gives you the option of making custom derivation possible for the characteristics. You can create your own BAdI implementations.

Note: This BAdI enables you to make extensive changes to your data. Make sure that you test your implementation thoroughly to ensure that the data still provides the required information after manipulation.

Standard settings

In the standard system, there is no activated BAdI implementation.

Activities

For information about implementing BAdIs as part of the Enhancement Concept, see SAP Library for SAP NetWeaver under BAdIs - Embedding in the Enhancement Framework.

See also

This BAdI uses the interface IF_TAN_EP_DERIVATION_ENH. For more information, display the interface in the class builder.

Define Exception Handling for Characteristics

In this step you define the characteristics whose characteristic values are not checked during automatic creation of a financial object (for example, transaction number, which is only generated once the financial object is created).

Define Portfolio Hierarchy

Use

In this IMG activity you define the portfolio hierarchy.

Requirements

- You need to have already created characteristics in the IMG activity Define Analysis Structure.
- You need to have already defined characteristic values for the characteristics in the analysis structure. The IMG activity for doing so is Define Characteristic Values.
- You must also have chosen a view for the characteristics. The IMG activity is Define View (not relevant for TRM).

Activities

1. Choose *New entries*.
2. Choose the view (not relevant for TRM) in which you want to create a portfolio hierarchy.
3. Assign the portfolio hierarchy an identification number of up to three digits.
4. Assign an authorization group to the portfolio hierarchy.
5. Enter a name and a description for the portfolio hierarchy.
6. Save your entries.
7. Select the entry, and in the navigation structure in the left-hand part of the screen choose *Structure*.
8. Choose the characteristics that you want the portfolio hierarchy to contain.
9. Define the sort order of the characteristic for the portfolio hierarchy. The numbers do not have to be consecutive. The lowest number means the highest level of the hierarchy.
10. You have the option of specifying the characteristic hierarchy. In the *Category* field, specify whether the characteristic hierarchy is selective.
11. Save your entries.

If you later decide to change the structure of the portfolio hierarchy, then repeat steps -. If evaluation data exists for the portfolio hierarchy, you can only extend the portfolio hierarchy. This means that you cannot delete or change the characteristics that it contains, and that you can add characteristics only at the lowest level of the hierarchy, which means that the characteristics have to have sort order numbers larger than the existing characteristics.

If the portfolio hierarchy has been deactivated, you can then change only the texts.

Valuation

In this section you define all basic settings required for the valuation of selected transactions in Market Risk Analysis and in Asset/Liability Management.

Define Valuation Rule

In this step you define a valuation rule. The valuation rule receives your values only after the assignment of an evaluation category.

Activities

1. Choose *New Entries*
2. Issue an eight-digit description for the valuation rule
3. Choose a short or long description for the valuation rule
4. Choose *Save*

Other Transactions: Assign Valuation Rule via Product Type

In this step, you assign a valuation rule to a product type from Treasury and Risk Management (TRM).

Activities

1. Choose *New entries*.
2. Fill field *Product type* with the TRM product type.
3. Assign a valuation rule to the product type.
4. Choose *Save*.

BCA Accounts: Assign Valuation Rule

In this step, you assign a valuation rule to a BCA product.

Activities

1. Choose *New entries*.
2. Fill field *Product* with the BCA product.
3. Assign a valuation rule to the product.
4. Choose *Save*.

Define and Set Up Evaluation Types

In this IMG activity, you define the general settings that are required for valuing transactions. These include the settings for market data, evaluation control, datafeed and the Portfolio Analyzer (TRM only), and also the settings specific to the valuation rule.

- **Creating evaluation types** (*Evaluation Type* pushbutton) Here you create evaluation types, and the related general information.
The general information about the evaluation type includes the default settings that are required for valuing transactions. The system applies these default values if you do not make any valuation-rule-specific settings.
- **Creating valuation-rule-specific settings for an evaluation type** (*Valuation Rule-Specific* pushbutton)
Here you can assign valuation rules to the evaluation type.
You use the combination of evaluation type and valuation rule to assign valuation parameters to a transaction. This assignment is specific to the valuation rule, and these parameters override the general settings in the evaluation type. If you do not make any settings for the valuation rule, then the general settings in the evaluation type apply.
Note that there are some settings that you can make in the valuation rule only. You can choose whether repurchase agreements are valued as money market transactions, or as a combination of a security spot transaction and a security forward transaction. You make do so by setting the *Value Repurchase Transaction as Money Market Transaction* indicator on the *Evaluation Control* tab page
To value participation certificates, you need to ensure that the *Calculate Accrued Interest* indicator on the *Evaluation Control* tab page is **not** set.
You can store a derivation rule for the value at risk for each valuation rule. The derivation rule defines how a transaction is to be valued in historical simulation when the combination procedure is used. You make the general settings for the VaR evaluation in the VaR type.

Requirements

You need to have already defined the market price parameters you require.

Recommendation

Define complete general settings for at least one evaluation type so that evaluations can be run without any errors in Risk Analysis and in Asset/Liability Management.

Define Basis Spread Curve Derivation IDs

Use

In this activity, you define for all clients the derivation IDs for basis spread curves. A basis spread curve derivation ID controls how the basis spread curves that are added to given yield curves are derived for forward calculations or for other evaluation purposes, such as discounting.

In general, basis spread curves can be added to the following two kinds of yield curve:

1. Yield curves acting as forward curves for the forward rate calculation of reference interest rates assigned to the corresponding forward curve type
2. Yield curves used for other evaluation purposes, such as discounting according to the evaluation type/valuation rule settings

In the same way as these two kinds of yield curve type, the basis spread curve types (see also Define Basis Spread Curve Types) can be assigned to the following entities:

1. For yield curve types acting as forward curve types, a basis spread curve type from which the concrete basis spread curves are taken can be assigned to such a yield curve type (see also Define Yield Curve Types).
2. For evaluation purposes such as discounting, basis spread curve types of quotation type *Bid*, *Middle*, or *Ask* can be assigned to a given evaluation type/valuation rule within the *Basis Spread Curve Type* frame of the Customizing activity Define and Set Up Evaluation Types. In this Customizing activity, you can assign a basis spread curve derivation ID for evaluation curves and a basis spread curve derivation ID for forward curves to an evaluation type/valuation rule (see the *Basis Spread Curve Derivation* frame on the *Evaluation Control* tab).

In this Customizing activity, you maintain basis spread curve derivation IDs for the two kinds described above.

Notes:

- Your basis spread curve derivation IDs must start with the prefix '**X**', '**Y**', or '**Z**' (customer namespace).
- For each basis spread curve derivation ID for evaluation curves or for forward curves, you have to create a BAdI implementation with the basis spread curve derivation ID as the BAdI filter value. See also:
- BAdI: Derive Basis Spread Curves for Forward Calculation
- BAdI: Derive Basis Spread Curves for Evaluation Purposes

If the above stated preconditions are fulfilled, the concrete basis spread curves added to yield curves for evaluation purposes (such as discounting or for forward calculation) are taken from the assigned basis

spread curve types according to the BAdI implementation with the basis spread curve derivation ID as the filter value.

Activities

1. Choose *Basis Spread Curves: Evaluation Curves* or *Basis Spread Curves: Forward Curves*.
2. Enter the basis spread curve derivation ID and a short and a long text for the ID.
3. Enter all needed derivation IDs and save your entries.

Define Reference Entity Derivation IDs

Use

In this Customizing activity, you define for all clients the derivation IDs for reference entities. A reference entity derivation ID controls how the system derives reference entities representing the business partner or your own company code that is involved in the financial transactions/positions. Based on the credit spread curve structures of these reference entities, the system creates credit spread curves that are added to yield curves at runtime to form composite curves. It is relevant for yield curve types that are entered in the evaluation type/valuation rule and are used, for example, for discounting.

Notes:

- Your reference entity derivation IDs must start with the prefix 'X', 'Y', or 'Z' (customer namespace).
- For each reference entity derivation ID for business partners and your own companies, you have to create a BAdI implementation with the reference entity derivation ID as the BAdI filter value. See also:
- BAdI: Derive Reference Entity for Business Partners
- BAdI: Derive Reference Entity for Your Own Companies

When the above preconditions have been met, the concrete credit spread curves added to yield curves for evaluation purposes (such as discounting) are taken from the reference entity according to the BAdI implementation, using the reference entity derivation ID as the filter value.

Activities

1. Choose *Derivation for Business Partners* or *Derivation for Your Own Companies*.

2. Choose *New Entries*.
3. Enter the four-digit reference entity derivation ID and a short and a long text for the ID.
4. Enter all needed derivation IDs and save your entries.

BAdI: Modify Risk Object

Use

This classic Business Add-In (BAdI) is used in the *Treasury and Risk Management* (FIN-FSCM-TRM) component. You can use the BAdI to manipulate the risk object (SFGDT) after the corresponding transaction data has been read and before the actual evaluation starts. Using your own BAdI implementation, you can influence how the data is evaluated.

Caution: Note that this BAdI enables you to make extensive changes to your data. Make sure that you test your implementation thoroughly to ensure that the data still provides the required information after manipulation.

Requirements

You already have experience with this program.

Activities

You can create your own BAdI implementation for the method
IF_EX_JBA_SFGDT~MODIFY_TRANSACTIONDATA.

Example

Two sample implementations are available as protected methods in class
CL_EXM_IM_JBA_SFGDT. Both are not intended for actual use as part of a production system. These implementations are delivered simply as samples to help users better understand manipulation of the SFGDT object.

You can copy and adjust the code of one of the following two sample implementations to the code of your BAdI implementation to suit your requirements:

1. Protected method LOANS_PREPAYMENT_SCENARIO (class CL_EXM_IM_JBA_SFGDT)
Comment: The first sample implementation (see protected method
LOANS_PREPAYMENT_SCENARIO) is an example of modifying specific cash flow information related to loans prepayment.
2. Protected method FX_DEALS_EVAL_USING_SWAP_RATES (class
CL_EXM_IM_JBA_SFGDT)
Comment: This second sample implementation (see protected method
FX_DEALS_EVAL_USING_SWAP_RATES) is an example of valuating FX transactions using swap points as described in SAP Note 946.

With the second method, you also need to copy the code of the called methods `ADD_MESSAGE`, `CONVERT_AMOUNT`, `PROT_ERROR`, and `PROT_ERRORS_FROM_TAB` (class `CL_EXM_IM_JBA_SF_GDT`).

Settings for the Calculation of Credit and Debit Value Adjustments

Define Expected Exposure Types

Use

In this activity, you define expected exposure types. Expected exposure types control how the system calculates expected exposures (EE).

EE values are stored for each EE type.

Activities

1. Choose *New Entries*.
2. Enter a three-digit ID for the EE type.
3. Choose the expected exposure calculation method.
4. Choose the maturity band. The maturity band defines the set of future dates for which expected exposures are calculated.
Maturity bands are defined with transaction JBRLZB.
The maturity band needs to extend far enough into the future to cover the term of all relevant financial transactions, but ideally no further than that because the data volume rises with the number of future dates (grid points) in the maturity band.
5. Enter a long name for the expected exposure type.
6. Save your entries.

Define Credit and Debit Value Adjustment Types

Use

In this activity, you define credit and debit value adjustment types. Credit and debit value adjustment types control how the system calculates CVA and DVA.

CVA and DVA values are stored for each credit and debit value adjustment type.

Requirements

You have defined expected exposure types in the Customizing activity Define Expected Exposure Types.

Activities

1. Choose *New Entries*.
2. Enter a three-digit ID for the credit and debit value adjustment types.
3. Choose the calculation method for credit and debit value adjustments.
4. Choose the allocation method (CVA/DVA). The allocation method is only relevant for netting groups.
For netting groups, the calculation method *Difference Method* is not applicable. Therefore, this setting is only relevant when you have chosen the calculation method *Based on Expected Exposures*.
5. Choose the expected exposure type. This setting is only relevant when you have chosen the calculation method *Based on Expected Exposures*.
6. Enter a long name for the credit and debit value adjustment types.
7. Save your entries.

BAdI: Get Percentage of Collateralization

Use

This Business Add-In (BAdI) is used in the *Treasury and Risk Management* (FIN-FSCM-TRM) component. You can use this BAdI to influence how the system considers collaterals in the determination of expected exposures. It returns the percentage of the current exposure for a financial transaction or netting group that is currently collateralized. This percentage is then assumed to be constant over time, and the expected exposures are reduced accordingly.

In the case of percent collateralization, the calculation of the expected exposure is quicker because the expected exposure can be set directly to zero.

Standard settings

The standard implementation returns for financial transactions that have an external account assigned to them, and for financial transactions or netting groups that are collateralized according to the *Credit Risk Analyzer*, regardless of the precise amount of collateral.

For more information about the standard settings (filters, single or multiple uses), see the *Enhancement Spot Element Definitions* tab in the BAdI Builder (transaction SE8).

Activities

If you depict collateral in a different way in your system, or you want a more precise calculation returning percentages between and , you can create your own BAdI implementation to meet your requirements.

Spread Curves Derivation

Notes on Implementation

Use

All Business Add-Ins (BAdIs) grouped under this structure node belong to the same enhancement spot ES_FTBBYC_SPREAD_CURVES_DER.

They all derive spread curves that are added to yield curves for different purposes.

The output interface parameters are the same for all BAdIs, but the input interface parameters differ depending on the different purposes.

Examples:

- Derive the basis spread curves that are added to yield curves and used for the forward calculation of reference interest rates.
- Derive the basis spread curves that are added to yield curves for which the yield curve types are assigned to evaluation types/valuation rules.

If you want to define your own rule to derive the basis spread curves for forward curves, you first create a customer-specific basis spread curve derivation ID for forward curves (see the Customizing activity Define Basis Spread Curve Derivation ID), and then you create an implementation of the BAdI: Derive Basis Spread Curves for Forward Calculation with this derivation ID as the BAdI filter value.

The same holds for the derivation of a basis spread curve for evaluation purposes and the corresponding implementation of the BAdI: Derive Basis Spread Curves for Evaluation Purposes.

Additional Notes:

- If you do **not** want to add basis spread curves to yield curves for forward calculation or for evaluation purposes such as discounting, there is no need to implement any BAdI or to use the BAdI implementations delivered by SAP.
- There is a one-to-one relationship between a basis spread derivation ID for forward curves and an active BAdI implementation for deriving basis spread curves for forward calculation, as this derivation ID is also the filter value of this BAdI implementation. The same holds for the relationship between a basis spread derivation ID for evaluation purposes and an active BAdI implementation for deriving basis spread curves for evaluation purposes.
- All BAdIs belonging to the enhancement spot ES_FTBBYC_SPREAD_CURVES_DER can be implemented in different classes. There is no need to implement BAdIs in the same class.

BAdI: Derive Basis Spread Curves for Forward Calculation

Use

This Business Add-In (BAdI) is used in *Treasury and Risk Management* (FIN-FSCM-TRM) to derive basis spread curves for the forward rate calculation of reference interest rates assigned to forward yield curve types. The BAdI filter *Basis Spread Curve Derivation for Forward Curves* is the only procedure for deriving basis spread curves for forward calculation (see also Define Basis Spread Curve Derivation ID). Either a BAdI implementation for such a procedure can be delivered by SAP (see the example), or you can create your own coding corresponding to the basis spread curve derivation ID that you have created for forward calculation.

Requirements

The forward calculation is usually based on the forward curve type assigned to the reference interest rate under consideration. If you have assigned a basis spread curve type to the yield curve type for forward calculation (see the Customizing activity Define Yield Curve Types), this calculation can also be based on basis spread curves. The possible basis spread curves are then taken from the assigned basis spread curve type.

Activities

For information about implementing BAdIs as part of the Enhancement Concept, see SAP Library for SAP NetWeaver under BAdIs - Embedding in the Enhancement Framework.

See also:

This BAdI uses the interface IF_EX_FTBBYC_SPREAD_CURVES_FWD. For more information, display the interface in the class builder.

Example

SAP delivers the standard BAdI implementation BADI_BSPRD_DER_FWD_ corresponding to the basis spread derivation ID `TENO` *Build Fwd Curve w/ Right Tenor* for forward calculation. This implementation compares the tenor of the reference interest rate to the tenor of its assigned forward yield curve. If they differ, the system searches for a suitable tenor spread curve with which to transform the curve to the tenor of the reference interest rate. For more information about the procedure logic, display the coding in the BAdI builder.

To be able to use this BAdI implementation for your purposes, you have to perform the following steps:

- Assign a forward curve type to the relevant reference interest rates (see also the Customizing activity Define Reference Interest Rates).
- Assign a basis spread curve type to the yield curve type for forward calculation (see also the Customizing activity Define Yield Curve Types).

- Assign the basis spread derivation ID `TENO` to the field *Spread Derivation ID (Forward)* on the *Evaluation Control* for the relevant evaluation types or valuation rules (see also the Customizing activity Define and Set Up Evaluation Types).

BAdI: Derive Basis Spread Curves for Evaluation Purposes

Use

This Business Add-In (BAdI) is used in *Treasury and Risk Management* (FIN-FSCM-TRM) to derive basis spread curves for evaluation purposes such as discounting. The BAdI filter *Basis Spread Curve Derivation ID for Evaluation Curves* is the only procedure for deriving basis spread curves for evaluation purposes (see also the Customizing activity Define Basis Spread Curve Derivation ID).

Either a BAdI implementation for such a procedure can be delivered by SAP (see the example), or you can create your own coding corresponding to your created basis spread curve derivation ID for evaluation purposes.

Requirements

Evaluation purposes such as discounting are usually based on yield curves for which the yield curve type is assigned to evaluation types or valuation rules (see also the Customizing activity Define and Set Up Evaluation Types). If you have assigned basis spread curve types to the relevant evaluation types or valuation rules, this calculation can also be based on basis spread curves. The possible basis spread curves are then taken from the assigned basis spread curve type.

Activities

For information about implementing BAdIs as part of the Enhancement Concept, see SAP Library for SAP NetWeaver under BAdIs - Embedding in the Enhancement Framework.

See also

This BAdI uses the interface `IF_EX_FTBBYC_SPREADCURVES_EVAL`. For more information, display the interface in the class builder.

BAdI: Derive Reference Entities for Your Own Companies

Use

This Business Add-In (BAdI) is used in *Treasury and Risk Management* (FIN-FSCM-TRM) to derive reference entities for your own companies - and consequently credit spread curves for your own companies - for evaluation purposes, such as discounting. The BAdI filter *Reference Entity derivation ID for Your Own Companies* is the only procedure for deriving credit spread curves for your own companies (see also the Customizing activity Define Reference Entity Derivation IDs).

Either you use the BAdI implementation delivered by SAP (see the standard implementation), or you create your own coding corresponding to the reference entity derivation ID that you have created for your own companies.

Requirements

You have defined reference entities (transaction Maintain Reference Entities (transaction RMRE)) representing your own companies with the *Use in Credit Spread Curve* indicator set and the credit spread curve structures specified for bid/ask/middle.

Activities

For information about implementing BAdIs as part of the Enhancement Concept, see SAP Library for SAP NetWeaver under BAdIs - Embedding in the Enhancement Framework.

See also

This BAdI uses the interface IF_EX_FTBBYC_REF_ENT_DER_OWN. For more information, display the interface in the class builder.

Example

SAP delivers the standard BAdI implementation BADII_REF_ENTITY_DERI_OWN_ corresponding to the reference entity derivation ID for your own companies STD:

1. *Security ID*
2. *Deal/Position CoCode*
3. *Eval Type CoCode*

BAdI: Derive Reference Entities for Business Partners

Use

This Business Add-In (BAdI) is used in *Treasury and Risk Management* (FIN-FSCM-TRM) to derive reference entities for business partners - and consequently credit spread curves for business partners - for evaluation purposes such as discounting. The BAdI filter *Reference Entity Derivation ID for Business Partners* is the only procedure for deriving credit spread curves for business partners (see also the Customizing activity Define Reference Entity Derivation IDs).

Either you use the BAdI implementation delivered by SAP (see the standard implementation), or you can create your own coding corresponding to the reference entity derivation ID that you have created for business partners.

Requirements

You have defined reference entities (using function Maintain Reference Entities (transaction RMRE) representing business partners with the indicator *Use in Credit Spread Curve* set and the credit spread curve structures specified for bid/ask/middle.

Activities

For information about implementing BAdIs as part of the Enhancement Concept, see SAP Library for SAP NetWeaver under BAdIs - Embedding in the Enhancement Framework.

See also

This BAdI uses the interface IF_EX_FTBBYC_REF_ENT_DER_BP. For more information, display the interface in the class builder.

Example

SAP delivers the standard BAdI implementation BADI_REF_ENTITY_DERI_BP_ corresponding to the reference entity derivation ID for business partners STD

1. *Security ID*
2. *BP Hierarchy*
3. *Assignment Table*

Cash Flow Indicator

Assign Cash Flow Indicator for Securities with Update Types

Use

In this IMG activity, you assign update types to the cash flow indicator and the indicator for fictitious cash flows for securities.

Note:

Update types are assigned for securities only. For other financial transactions, it is the flow types that you assign to the cash flow indicator and the indicator for fictitious cash flows.

Transactions with Flow Types

Generate Default Automatically

Use

In this Customizing activity, you start the report program RJBRCFKZ, which generates default values for the assignment of the cash flow indicator and the indicator for fictitious cash flows. The system derives the default values from the Customizing for the valuation types.

Activities

1. You first need to decide whether the system inserts new entries into the table with the assignments, or whether it is to overwrite the existing entries.
2. You also decide whether you want to run a test run, or whether the system is to change the data on the database.
3. Choose *Execute*.

Note:

The program sets both the cash flow indicator, and the indicator for fictitious cash flows. As this indicator has not yet been set anywhere in the table, the first time you run the report the system has to be able to overwrite the existing entries with database modifications.

The generated entries are only default settings, so make sure you review them. You do this in IMG activity Define Assignments Manually.

Define Assignment Manually

Use

In this IMG activity, you check, or complete, the assignment of a contract type and of a flow type to the cash flow indicator and the indicator for fictitious cash flows.

Note:

The system uses update types for securities, and not flow types. You assign update types to the cash flow indicator or the indicator for fictitious cash flows in the IMG activity assign cash flow indicator for securities with update types.

Activities

1. Choose *New entries*.
2. Enter the contract type in the *Cont.type* field.
3. Enter a flow type.
4. Assign a name to the flow type.

5. Set the cash flow indicator.
6. Set the indicator for fictitious cash flows.
7. Choose *Save*.

Maintain Authorizations/Profiles/Users

In this activity, you determine which functions may be carried out by users in the SAP system and particularly in Profitability Analysis.

To do this, you issue authorizations which relate to what are known as authorization objects.

There are two types of authorization object:

- Those predefined by SAP
- Those defined by yourself, specific to CO-PA for planning, for the information system in general, and for reports based on line items in particular

When a transaction is executed, the user's authorization is checked against the corresponding authorization objects. You assign authorization objects to users with the profile generator, which lets you use a role to create authorization profiles and then assign these profiles to users.

Activities

1. First create your CO-PA-specific authorization objects.
2. Then create roles with the profile generator, maintain the necessary authorizations and assign these to users via the authorization profiles.

Further information on this procedure can be found in the relevant sections.

Prerequisites

To maintain users, you require authorizations for the following authorization objects:

- S_USER_GRP
- S_USER_AUT
- S_USER_PRO
- S_USER_AGR
- S_USER_TCD
- S_USER_VAL

Note

For further information on authorizations in Profitability Analysis, please refer to the section "Tools -> Authorizations" in the documentation for Profitability Analysis.

Recommendation

Since you are able to assign authorizations for user maintenance by subject area and user group, SAP recommends that you maintain and manage user data on a decentralized basis.

As the SAP System is an integrated system, users of the industry solution SAP Banking also require display functions in other components, especially Controlling (Profitability Analysis, Financial Accounting and, SAP Treasury and Risk Management).

You can access information on the authorizations required for this in the Implementation Guides of the corresponding applications.

Maintain Authorizations with Profile Generator

In this section you can create activity groups and use the Profile Generator to generate authorization profiles that contain the required authorizations.

For an authorization object predefined in the system, you define an authorization by listing the permitted business characteristic values (such as the bank area, condition area, and product, for example) and the processing functions (for example, create, change, delete) that the user is permitted to use. You can create multiple authorizations for each authorization object.

The following authorization objects are currently used in Risk Analysis:

<u>Object Class</u>	<u>Authorization Object</u>
Industry Solution for Banks	J_B_TRANSB
	J_B_RMCUS
Treasury Management	T_RMOB_AUG
	T_RMCHAR_V
	T_FGDT_ART
	T_RDB_CVKF
	T_RDB_RDEL
Basis Administration	S_TABU_DIS
	S_TABU_CLI

For each of these authorization objects you can define multiple authorizations that give either full or partial (for example, display authorization) rights for each object.

Activities

To assign a user an authorization profile, proceed as follows:

1. Create an activity group.
2. Enter a description.
3. Choose the transactions for the user menu.
4. Generate and process the authorizations.
5. Assign the user, and compare the user master.
In this step, the profile is entered in the user master records.
6. If required, transport the activity groups.

Note

You can use SAP standard or user-defined authorization profiles in activity groups. To do this, create an activity group without a menu, and add the authorization profile to the authorization data of the activity group. In Step 4 choose *Edit -> Insert Authorization -> From Profile...* to add the authorization profile data to the activity group.

The specific functions of SAP Banking Risk Analysis are entered using the following profiles:

- **SAP_ISB_MAR_RISK_CONTROLLER_AG**
All authorizations for the market risk controller
- **SAP_ISB_STRATEGIC_PLANNER_AG**
All authorizations for Asset/Liability Management: Strategic Balance Sheet Planner

The specific functions of Risk Analysis in *Treasury and Risk Management* are entered using the following profiles:

- **SAP_CFM_RISK_CONTROLLER**
All authorizations for the market risk controller
- **SAP_CFM_TM_TRADE_CONTROLLER**
All authorizations for the trading controller
- **SAP_CFM_TREASURY_MANAGER**
All authorizations for the treasury manager

Further notes

For more detailed information, see the initial screen for the transaction.

Maintain Authorization Groups

In this section you define authorization groups for Risk Management. These must not be confused with authorization groups for Treasury Management.

The authorization group is an addition field in the authorization object that can be used to check authorization at application object level.

In Risk Analysis, authorization groups can be assigned to various application objects (such as scenarios and risk hierarchies). This is not mandatory, however.

When an application object is processed, if an authorization group is stored in an application object, the system checks the user's authorization for the authorization group and the activity.

You can assign an authorization group to the following application objects:

- Scenario
- Market data shift
- Risk hierarchy
- VaR simulation types
- ALM flow data
- Portfolio hierarchy
- Filter for analysis characteristics

Activities

1. Choose *New Entries*.
2. Enter an authorization group and a description.
3. Choose *Save*.

Tools

This chapter describes tools with which you can check existing customizing settings or make new specifications.

Utilities

The functions next described will be of assistance to you after customizing the basic settings.

Reorganize Maintenance Modules

In contrast to the function *Generate Maintenance Modules* in Define Analysis Structure, you use this function to regenerate the programs and management tables for the maintenance of characteristic values across **all** analysis structures. In this way inconsistencies can be removed.

Activities

1. Specify whether you only want to delete the maintenance modules, or whether you want to delete and regenerate them at the same time.
2. Define if the function is to be executed as a test run or update run.
3. Choose *Execute*.

Check Selected Settings

After customizing the basic data, we recommend using this step to run a program which will carry out thorough checks.

If errors are found, data transfer for this analysis structure is not possible.

Among other things, the program will check the following settings:

- Is every view assigned to an analysis structure?
- Are characteristics assigned to a view?
- Is the characteristic company code assigned to the view?
- Is there a portfolio hierarchy for the view?
- Are there service programs generated for the analysis structure?
- What is the condition of any generated tables and structures?
- Are the generated structures consistent with the administration tables?
- Are the field catalog entries consistent?
- Is the master data consistent with the base portfolio number version?

You should maintain any missing settings in Customizing for the Risk Management component.

Administer Number Ranges for Base Portfolio

In this step there are several functions available for accessing the number ranges from which the base portfolio numbers are drawn.

Recommendation

These functions serve to remove errors (exception: *Determine number range status* and *Adjust number range status to data*), as intervention in the administration of number ranges can lead to serious inconsistencies.

If you make changes in this step, SAP strongly recommends you execute the step Check settings.

Activities

1. Choose a view.
2. Choose one of the activities.
3. Choose *Execute*.

Define SAP Enhancements

You can use this activity to create Customer Exits for Risk Management.

The following enhancements are available: o JBRDR:

Enhancement of characteristics derivation

You will find detailed information on the SAP enhancement concept in the R/3 Library for the Basis application, under ABAP Workbench -> Enhancements to the SAP Standard -> The Enhancement Concept.

Parallel Processing

Maintain Customer Settings for Application Types

Use

In this IMG activity you can make the following client-specific customer settings for each application type:

- All objects selected per package are saved on the database
Defining saving on the database takes priority. If SAP has defined saving of all objects on the database for an application type, you cannot change this.
- Percentage rate of reset objects
At the end of a level, if the number of reset objects in relation to the number of objects still to be processed (reset objects and those to be manually postprocessed) exceeds this percentage rate, the system exits the level.
The minimum percentage rate applies. If SAP has defined % for the application type, you cannot increase this percentage rate.

- Number of repeated runs in a level in parallel mode The maximum setting applies.
- Application indicator
Using your own function module for Business Transaction Event (BTE) BANK you can adapt the formation of packages for parallel processing to suit your requirements. In order for the system to find the function module, you must specify the application indicator for BTEs that was assigned to the function module in the Customizing settings of the BTE (table customer function modules per process interface (TPS34)).
The customer setting in the Customizing settings applies, meaning that if you enter an application indicator for an application type, the assigned function module is used for package formation.
- Number of repeats of a level in sequential mode
Once the number of repeats of parallelized runs has been reached, it can be technically meaningful to attempt one or more sequential repeats of the run in the level, as execution in parallel causes mutual blocking. The maximum setting applies.

Standard settings

SAP supplies standard settings for the application types. You can find these settings using transaction BANK_CUS_PP (settings for parallel processing) in the *Technical Settings*. These settings are cross-client.

The system compares the standard settings with the client-specific settings made in this IMG activity, as described above.

Maintain Locks of Other Application Types Relevant for Application Type

Use

In this IMG activity you can specify which application types are relevant for an application type.

An entry comprises the application types that are relevant for an application type. You can create several entries for an application type.

The system analyzes the entries both at the start of a mass run and when checking the locks as follows:

- Start check
If there is no entry for an application type, no application type is relevant. If there are entries for an application type, all application types defined in this way are relevant.
- Lock check

If there is no entry for an application type, only the locks of the application type itself are relevant.
If there are entries for an application type, all application types defined in this way, including the application type itself are relevant. This is also the case if the application type itself is explicitly or implicitly excluded by the existing entries.

The application decides if the check is made.

Example

You wish to specify that a run of application type AA is relevant for a run of application type AA.
Create an entry for application type AA with the following values:

- Area selection included (inclusive), equal to, application type AA

This means that you cannot start the run for the application type if there is a lock by the run of application type AA, if the application checks the locks of the relevant application types at the start.

Standard settings

In the standard system delivered by SAP, no application types are relevant.

Activities

Maintain the application type in accordance with your requirements.

Maintain Job Distribution

In this section you set the number of parallel jobs.

Standard settings

If there is no entry, the system presumes the number of jobs is . We recommend you adjust this setting to suit your individual requirements.

Recommendation

The number of jobs you need to set depends, among other things, on the technical provisions of your system. This means it is meaningful to restrict the setting according to the number of available batch processes. The number of jobs generated is, at most, the number of packages for processing.

Test several settings to find the one providing the best performance.

During runtime you can change the number of jobs using Business Transaction Event (BTE) BANK.

Activities

1. Specify either the name of the server in the "Server Name" field or the name of the server group ("Lg/SrvGrp.").
You maintain the server groups in the SAP menu. Choose *Tools -> Administration -> Administration -> Network -> RFC Destinations -> RFC -> RFC Groups*
2. For the number of tasks, specify the number of jobs you want to assign to this computer or computer group.

Notes

If you wish to use automatic distribution, you may specify neither the target computer nor the server group.

If the application enables specification of the job distribution when you start it, these details override the two other settings, meaning the setting in this IMG activity and the change made using BTE BANK .

Archiving

Maintain File Names and File Paths Across all Clients

Use

In this Implementation Guide (IMG) activity you define logical path and file names.

Archiving files are stored in the file system under a physical path name and file name. These names are derived from the logical path name and file name that you define in this activity. The definition process involves the following three steps:

1. Defining the logical path name
2. Defining the logical file name
3. Assigning the logical file name to the archiving object

Requirements

If you intend to transfer the archive files to a storage system using the Content Management Service, note that the storage system must have access to the archive files.

If you are using hierarchical storage management (HSM) systems, you must ensure that the archive files can be written to the file system of the HSM system.

Activities

Defining Logical Path Names

4. Select an existing path name, for example ARCHIVE_GLOBAL_PATH, or choose *New Entries* to enter a new path name. Choose a name that reflects the function of the path.
5. Choose *Logical File Path Definition -> Assignment of Physical Paths to Logical Path*. Select an existing syntax group or create a new syntax group.
6. Assign a physical path name to the logical path name.
You can use the F key in the *Physical path* field to display a list of possible parameters.

Defining Logical File Names

7. Select an existing file name, for example ARCHIVE_DATA_FILE, or choose *New Entries* to enter a new file name. Choose a name that reflects the function of the path.
8. Select *Logical File Name Definition, Cross-Client* in the dialog structure.
The system displays the overview screen for changing the definition of logical file names.
9. Make entries in the *Physical file* and *Logical path* fields.
Enter a name for the physical file in the *Physical file* field. You can display a list of possible parameters by choosing F help.

The following parameters are particularly important:

PARAM_: Two-character application key (for example, HR, CO, MM) for classifying the archive files in the system. The system enters a value during runtime. The value depends on the archiving object in question.

PARAM_: One-digit alphanumeric character (-9, A-Z). When a new archive file is created, the Archive Development Kit (ADK) increases this value by one if a file with an identical physical name already exists and would cause a conflict. For this reason it must always be part of the physical name.

PARAM_3: The system fills this parameter with the name of the archiving object during runtime. This provides information about the data content in archive management and enables you to store the archive files sorted by archiving object.

You use the *Logical path* field to assign the logical path name that you defined to an existing logical file name. You can assign one logical path name to several logical file names.

Additional Information

For more information, see the *SAP Library: Data Archiving (CA-ARC) -> Introduction to Data Archiving (CA-ARC) -> Customizing -> General Customizing -> Defining Logical Path and File Names*.

For additional information, see the IMG (*SAP Web Application Server -> System Administration -> Platform-Independent File Names -> Cross-Client Maintenance of File Names and Paths*).

Edit Basic Settings for Archiving Objects

Use

In this Implementation Guide (IMG) activity, you edit the basic settings for archiving objects.

Requirements

You have created the logical file path.

Activities

Edit the Customizing settings for your archiving objects. The settings include:

- Logical file name
- Archive file size
- Deletion jobs

The default setting is *Start Automatically*. This means that the system starts a deletion job after every archive file.

For more information, see the SAP Library and choose: *BC Extended Applications Function Library -> Archive Development Kit -> Developing Archiving Solutions -> Creating Archiving Objects*.

Archiving with Parallel Processing

Create Number Range for Activity Log

Use

In this Implementation Guide (IMG) activity, you create a number range interval for the activity log for archiving with parallel processing. The activity log groups together under one number all the information relating to an archiving run.

Activities

Create a number range interval with the number and define a number range using internal number assignment.

Use Global Archiving Control

Use

The Customizing settings delivered by SAP are imported into client only. You can use this report to copy the Customizing settings for global archiving control to any number of target clients for each archiving object.

Edit Global Archiving Control

Use

In this Implementation Guide (IMG) activity, you edit the global archiving control for the archiving process in Strategic Enterprise Management (SEM) Banking.

Activities

You define the control parameters for the archiving mode and the analysis mode, the resubmission time frame, the residence time, the retention period of the application logs, and the number of packages for parallel processing.

Note that when you archive **financial objects** and **cash flows**, the system reads the residence time and the resubmission time frame from the Customizing of the transactions to which the financial objects and cash flows belong. For this reason you cannot enter a residence time and resubmission time frame for financial objects and cash flows.

A financial object can be archived if the following conditions are fulfilled:

- Residence time check:
Maximum (end date of transaction, end date of financial object parts) + residence time < SYSTEM-DATUM (system date).
- Business check:
No cash flows or line items exist in Profitability Analysis for this financial object and no single records exist in the risk result database.

If no end date exists for the transaction, the system does not carry out the residence time check and the financial object cannot be archived.

Define Residence Time for Master Data of Variable Transactions

Use

In this Implementation Guide (IMG) activity, you define residence time for the master data of variable transactions, depending on the company code.

If the archiving analysis run does not find a residence time for a company code, the system uses the residence time defined in Customizing for global archiving control (see the SAP IMG: *Strategic Enterprise Management (SEM) -> SEM Basic Settings -> Archiving -> Archiving with Parallel Processing -> Edit Global Control of Archiving*).

The residence time determines how long the master data must remain in the system after the validity end date of the transaction before the master data can be archived. The *VTEND* field in the transaction attributes determines the validity end date of the transaction. You can archive the master data of a variable transaction as long as the condition $VTEND + Residence\ Time < SYSTEM-DATUM$ (system date) is fulfilled (residence time check) and no balances, turnovers, or financial objects still exist for the transaction (business check). If the end date *VTEND* is initial, the system cannot carry out the residence time check and does not archive the master data.

When setting the number of units for the residence time, note the following:

- A week always has 7 days
- A month always has 30 days
- A year always has 365 days

Define Residence Time for Balances of Variable Transactions

Use

In this Implementation Guide (IMG) activity, you define residence times for balances of variable transactions depending on the company code.

If the archiving analysis run does not find a residence time for a company code, the system uses the residence time defined in Customizing for global archiving control (see the IMG for SAP Banking: *Strategic Enterprise Management (SEM) -> SEM Basic Settings -> Archiving -> Archiving with Parallel Processing -> Edit Global Control of Archiving*).

The residence time determines how long the balance of a variable transaction must be in the system before it is selected for archiving. The reference date is the balance date *BAL_DATE*. The system flags a balance for archiving if the condition *BAL_DATE + residence time < SYSTEM-DATUM* (system date) is fulfilled (residence time check).

There are no additional business checks: The flagging of a balance leads directly to archiving.

When setting the number of units for the residence time, note the following:

- A week always has 7 days
- A month always has 30 days
- A year always has 365 days

Define Residence Time for Turnovers of Variable Transactions

Use

In this Implementation Guide (IMG) activity, you define residence times for the turnovers of variable transactions, depending on the company code.

If the archiving analysis run does not find a residence time for a company code, the system uses the residence time defined in Customizing for global archiving control (see the IMG for SAP Banking: *Strategic Enterprise Management (SEM) -> SEM Basic Settings -> Archiving -> Archiving with Parallel Processing -> Edit Global Control of Archiving*).

The residence time determines how long a turnover of a variable transaction must be in the system before it is flagged for archiving. The reference date is the posting date *POST_DATE*. The system flags a turnover for archiving if the condition *POST_DATE + residence time < SYSTEM-DATUM* (system date) is fulfilled (residence time check).

There are no additional business checks: The flagging of a turnover leads directly to archiving.

When setting the number of units for the residence time, note the following:

- A week always has 7 days
- A month always has 30 days

- A year always has 36 days

Define Residence Time for Generic Transactions

Use

In this Implementation Guide (IMG) activity, you define the residence time for generic transactions. You can define the residence time for the object JB_GETR for each company code, transaction form and transaction form: detail information.

When setting the number of units for the residence time, note the following:

- A week always has 7 days
- A month always has 30 days
- A year always has 365 days

Define Residence Time for Versions of Generic Transactions

Use

In this Implementation Guide (IMG) activity, you define the residence time for versions of generic transactions.

When setting the number of units for the residence time, note the following:

- A week always has 7 days
- A month always has 30 days
- A year always has 365 days

Define Residence Time for Loans

Use

In this Implementation Guide (IMG) activity, you define the residence time for archiving loans. The system uses the later of the two dates in the date fields *DELfZ* and *DEFSZ* in the current condition header to determine the residence time of the loan. You can define the residence time for the object *JB_LOAN* for each product type and company code.

The system determines the residence time as follows: If you fully define a residence time for a loan, the system uses it for further processing. If the system cannot find a fully defined residence time for a particular loan, the system uses the residence time of the company code instead. If the system cannot find the residence time for the company code of the loan, the residence time for the product type of the loan is used. If no residence time has been defined for the product type of the loan, the system uses the residence time defined in global Customizing.

The residence time consists of a retention period (unit) and a number of retention periods. The residence time relates to calendar days and does not take into account specially-defined system calendars.

Note the following when you define the residence time:

The residence time must be greater than or equal to the minimum residence time that has been defined in the check table for global archiving controlling.

When setting the number of units for the residence time, note the following:

- A week always has 7 days
- A month always has 30 days
- A year always has 365 days

Define Residence Time for Facilities

Use

In this Implementation Guide (IMG) activity, you define the residence time for facilities. You can define the residence time for the object **JB_FCTY** for each product type and facility type.

If no residence time has been defined for the facility type, the system uses the residence time of the company code for all facility types belonging to that company code.

Residence Time

The *Date of Term of Facility to* is the basis for the residence time of the facilities.

The residence time consists of a unit and a residence time (number of units). The residence time relates to calendar days and does not take into account specially defined system calendars. Note the following when you define the residence time:

The residence time must be greater than or equal to the minimum residence time that has been defined in the check table for global archiving controlling.

Number of Units

Enter the number of units. The *Resid. Time* field is a required field.

When setting the number of units for the residence time, note the following:

- A week always has 7 days
- A month always has 30 days
- A year always has 365 days

Define Residence Time for Collateral

Use

In this IMG activity, you define the residence time for global collateral, single-transaction-related collateral, and collateral agreements. For each collateral level and collateral type, you can define residence times for the object **JB_COLL**. You must choose a collateral level, but the collateral type is optional.

If you do not enter a residence time for a collateral type, the residence time of the collateral level applies.

Special features:

- *Archive Inactive Collateral* indicator
You can use this indicator in addition to the residence time to define that inactive collateral is to be archived. If you have set this indicator, and if the related financial object no longer exists, then all inactive collateral is archived, regardless of the calculation of the residence time.
- For collateral agreements there is no means of setting a *valid to* date. They can be set to active or inactive only. The residence time cannot be checked. The *Inactive Archiving* indicator in global Customizing defines whether particular records can be archived.

Level of Collateral

You can choose one of the following levels of collateral: *Global collateral*, *single-transaction-related collateral*, or *collateral agreements*. If there is no entry for a particular collateral level, then the residence time from the global setting for object JB_COLL is used instead.

Collateral Type

The type of the collateral is a Customizing setting. If the type is INITIAL, then the residence time refers to all the collateral assigned to this collateral level.

Residence Time

The residence time comprises an entity and a residence (number of entities). The residence time refers to a calendar day, and does not take into account any special calendar that may be defined in the system.

When you define the residence time, note the following:

The residence time must be larger than or equal to the minimum residence time that is defined in the check table for global archiving control.

Residence

Enter the number of units. This is a mandatory field.

Define Residence Time for Gap Analysis

Use

In this IMG activity, you define the residence time for archiving the results from gap evaluations. The evaluation date (SELDAT) is the date used to determine the residence time of gap evaluations.

There are two possible Customizing scenarios:

- Customizing for the residence time for all gap evaluation results that were **not** generated at month end but which are still to be retained in the system.
In this case, you leave the *Evaluation Date* field blank (), and the *Res.Time* and *Unit* fields determine the residence time for the data from gap evaluations.

- Customizing for the residence time for all gap evaluation results that **were** generated at month end and are therefore to be retained in the system.

You enter the month-end date in the *Evaluation Date* field. The gap evaluation results for this (month end) date are archived once the residence time is reached. If you want the data records to remain in the system forever, then set the residence time to 99 years.

When setting the number of units for the residence time, note the following:

- A week always has 7 days
- A month always has 30 days
- A year always has 365 days

3 Define Residence Time for Opportunity Interest Rates in Gap Analysis

Use

In this IMG activity, you define the residence time for archiving the opportunity interest rates of variable transactions. The validity date (DGUEL) determines the residence time.

If the residence time is to apply for all transactions across all company codes, then leave the *Company Code* field blank. If particular residence times are to apply to particular company codes, then in the *Company Code* field enter the company code for which the particular residence times are to apply.

The opportunity interest rates for loans and money market transactions that were used in gap analysis are archived when the financial object is archived. Note that it is not possible to archive the opportunity interest rates used in gap analysis for account transactions.

When setting the number of units for the residence time, note the following:

- A week always has 7 days
- A month always has 30 days -
- A year always has 365 days

Market Risk Analyzer

Define Standard Disbursement Procedure for Loans

By defining a standard disbursement procedure, you can eliminate the assumption that loans are fully disbursed at the time of commitment, and create a schedule for disbursements for the transaction. This schedule is used for commitment and settlement costing, as well as risk analysis evaluation.

In Customizing, you enter the planned amount of each disbursement (as a percentage of the commitment capital), in addition to a time shift (calculated from the beginning of the fixed interest rate period). In Bank Profitability Analysis, the standard disbursement procedure can be assigned to the loan transaction using the financial object. In Risk Analysis, the assignment takes place using the evaluation type.

Bank Profitability Analysis:

- The **commitment costing** is based on the disbursement procedure. If no disbursement procedure has been assigned to the transaction, a full initial disbursement is assumed.
- **Settlement costing** takes into account not only disbursements actually made, but also the **disbursement procedure**. The remaining disbursements are weighted according to the way they were set up in the disbursement procedure. Only the remaining (future) payments are taken into account for this.

Risk Analysis

- In Risk Analysis, only cash flows that are also interpreted in the settlement costing are included.

Define Maturity Band

A maturity band defines the sequence of time periods. In each time period, a different level of detail is evaluated.

You can find further information, in particular about creating maturity bands, in the SAP Library by choosing *SAP Banking -> Strategic Enterprise Management -> Market Risk Analysis -> Evaluation Control -> Maturity Band -> Editing the Maturity Band*. Or, alternatively, under *SAP Banking -> Asset/Liability Management -> Controlling the ALM Evaluations -> Maturity Band -> Editing the Maturity Band*.

Results Database

In the following steps you make the settings for the result database.

The results database is used in the following components:

- SAP Banking Market Risk Analysis
- Treasury and Risk Management: Market Risk Analyzer
- Portfolio Analyzer

You use the results database as an **alternative** to evaluations using drilldown or other evaluation reports.

As part of end-of-day processing, the result database enables you to calculate all customer-defined key figures for particular transactions using certain evaluation procedures. These are stored on the result database, and can be read from the database by means of a special report. The layout of this report can be freely defined.

Define Filter

In this workstep, you can define a filter for selecting transactions for the evaluation methods of the result database. Using a filter can improve system performance.

A filter contains a particular combination of characteristic values (**selections**). In addition to these, **attributes** are stored for each filter. In the test system, you can also define **test selections** for the filter, which can be used to simplify the testing of evaluation methods (see Additional Hints below).

Example

The analysis structure contains the characteristics *Product Type* and *Trader*. You want to analyze the key figures for the product type *Interest Rate Swap*, regardless of which trader concluded the swap transaction. You therefore define a filter that contains the value *Interest Rate Swap* only.

Activities

1. Enter a name for the filter and choose *Create* or *Copy*.
2. When you create a filter, or copy an existing one, choose a suitable filter category. Depending on the filter category, the filter is used in the procedure for single records or in the procedure for final results.
3. If you choose *Selections* or *Test Selections* , you branch to the screen for editing combinations of characteristic values.
Depending on the filter category, in the right-hand part of the screen enter the characteristic values for the selection criteria. You can switch between ranges and individual values.
The characteristics in the analysis structure are shown in the left-hand part of the screen as a list of fields. Characteristics that are already included in the selection are shown in color.
4. Choose *Change Attributes* to influence the information about the filter in question. This screen contains the description, the filter category used, the current status of the filter, the relevant analysis structure, and data about the authorization group, plus the name of the user who created the filter.
The *Environment* data group contains information about whether there are any evaluation procedures that are dependent upon the filter, whether another filter was created by copying this one, or whether there is historical data for the filter. If this is the case, the field contains the value X, and you can branch to the associated objects by choosing the relevant pushbutton.

Additional Hints

You can change a filter in any way you like provided that it is not assigned to a portfolio hierarchy, or , if it is assigned to a processing framework, no key figure values have been calculated for this portfolio hierarchy. If there is any data that is dependent on the filter, you can only extend the filter, rather than change it.

In the phase in which you test the results database, it can be inconvenient that it is not possible to change filters that have dependent data, or it is only possible under certain circumstances. For this reason, you can define *Test Selections* for a filter (this is useful only in test systems). Filters containing test selections can be changed as required. However, they cannot be transported. Before filters are transported from the test system the test status of the filter can be revoked by choosing *Filter -> Delete Test Selections*.

If, for a particular filter, filter definitions are imported into the system in a transport request, and these definitions do not match those used in the filter applied to results data in the results db, then you can use the *Reset Filter* function to reinstate the filter definitions that were valid before the new definitions were transported.

From Release ERP 4, there is backup table for all filter categories. This table prevents any invalid changes to filters that may be imported from being used in the productive system. This could occur if the source system of the transport does not contain any results data for the filter in question, meaning that the filter can be changed in the source system. You trigger the generation of the backup table for all filters by choosing *Extras -> Reorganization after Upgrade*. You do this once only. If you do not do this, the system generates the backup tables for a filter the first time the filter is used .

Edit Key Figures and Evaluation Procedures

Use

In this IMG activity, you create the key figures, the procedure for single records, and the procedure for final results for calculating results, and placing those results in the result database.

When you create key figures, you do so in relation to a predefined key figure category.

In business terms, the key figures are all interrelated, so that not all key figures can be assigned to the procedures for single records and final results. For more information about the interdependency of key figures, see the section under *Market Risk Analysis -> Information System -> Evaluations using the Result Database* in the SAP Library.

You can use the following key figure categories:

- **Basic key figure (abstract)**

The basic key figure category refers to an evaluation type, and to the price parameters stored there for calculating the NPV. All other key figures are linked to this basic key figure category.

- **NPV key figures (Market Risk Analyzer)**

Key figures that can be calculated in both the procedure for single records, and the procedure for final results:

- General NPV
- NPV with market data shifts
- Exposure
- Fisher-Weil duration
- Convexity
- Sensitivity per basis point (price value of basis point)
- Macaulay duration
- Clean price

Key figures that can be calculated in the procedure for single records only:

- Symmetrical interest rate shifts
- **Value-at-risk key figures (Market Risk Analyzer)**

Key figures that can be calculated in both the procedure for single records, and the procedure for final results:

- NPV for VaR
- Risk factor items
- Profit and loss distribution
- Backtesting for profit and loss

Key figures that can be calculated in the procedure for final results only:

- VaR from simulation
- VaR as per the variance/covariance approach

All key figures for value-at-risk contain information about the calculation of the VaR (in the same way as for the VaR type in the drilldown). For the *backtesting for profit and loss* key figure, certain parameters already contain values (historical simulation is set to *complete evaluation*, the holding period is *one day*, the element category is *absolute*, and the evaluation date is the *selection date of the saved data set*).

- **Position and yield key figures (Portfolio Analyzer)**
- Position in position currency - Flow in transaction currency
- Yield from position currency
- Yield from position currency for period-to-date
- Flow in calculation currency
- Position in calculation currency
- Yield from calculation currency
- Yield from calculation currency for period-to-date

Requirements

You must have already defined the filters, views, portfolio hierarchies, and evaluation types you require.

Notes on transporting data

Key figures and evaluation procedures are not transported automatically from the test system to the productive system. If you want to transport them, choose *Tools -> Transport Objects*. On the tab pages, choose the key figures and evaluation procedures required. If you want to choose more than one option,

you can do so by pressing the control key or the shift key on your key board while using the mouse to select the key figures or evaluations. You can select only current key figures and evaluation procedures. You cannot choose any historical versions. Choose *Transport Selected Objects*.

Versioning

Versions of key figures and their assignments to evaluation procedures can be created based on dates.

The *Valid From* field is used for this purpose. If you do not specify the date from which the key figures and their assignments are valid, then the system takes the most recent date possible. In other words, if no evaluation has been run, then the date of the latest version is used. If an evaluation has already run, then the system takes the date of the run + day. If this is not required, you can choose a later date.

A new version is created when a value has changed in at least one field in the attributes part of the key figure or of the valuation procedures. Exceptions: the fields *Name* and *Entered By/Changed By*. The system saves the previous version automatically as an historical version.

The criterion for versioning is the day (including the *Valid From* field). Changes made on day x lead to the creation of a new version. The new version applies from date x, which means that if the program reads the data on date x, then it reads the versioned (old) attributes.

Activities

Initial screen for processing key figures and evaluation procedures:

In the initial screen *Key Figures and Evaluation Procedures*, by setting one of the radio buttons you define whether you want to process a key figure, a procedure for single records, or a procedure for final results.

You have the following options:

- Create
Enter a key for a key figure, a procedure for single records, or a procedure for final results. If you do not enter a date, the system takes today's date as the default value. If you are creating a key figure, choose a key figure category from the dialog box. Choose *Create*.
- Delete
Choose a key figure, and a procedure for single records, or a procedure for final results.
Choose *Delete* (all versions) or *Delete Latest Version Only*.
You can delete only those key figures that have not yet been used in an analysis. Once values exist, it is no longer possible to delete the version. You can delete evaluation procedures only if no update runs have been carried out for them. If you want to delete a procedure for single records, you must first delete the corresponding procedure for final results.
- Display and change
Choose an existing key figure, procedure for single records, or procedure for final results, and then choose *Display* or *Create*.
You display historical versions, plus the evaluation procedures assigned to key figures, and vice versa.

The system displays the *Key Figures and Evaluation Procedures* screen.

This screen is divided into the following areas:

- Top left: Current key figure hierarchy
Shows all current key figures, and the procedures for single records and final results that were assigned
- Bottom left: Hierarchy of the key figure categories
Shows how the key figure categories are interrelated in terms of the calculations applied to them.
- Right-hand side: Attributes of the key figures
At the top, the attributes of all the relevant basic key figures are shown. At the bottom are the attributes of the current key figure.

Creating and editing key figures:

You have the following options for creating key figures:

- In the hierarchy of the key figure categories
- If you have selected a key figure in the key figure hierarchy proceed as follows: From the hierarchy of the key figure categories, choose the key figure category required (by double clicking or by using Drag & Drop). The system inserts a key figure of the category you specified underneath the selected key figure.
- If you have not selected a key figure in the key figure hierarchy proceed as follows: From the hierarchy of the key figure categories, choose the key figure category you require (by double clicking). The system creates a new key figure hierarchy, and the category you chose is in the lowest level of the hierarchy.
- By means of the context menu in the key figure hierarchy, or in the hierarchy for key figure categories

On the right-hand side of the screen, create the attributes of the new key figures, starting at the bottom and working up to the level of the basic key figure.

You define the evaluation type, which is to be used to calculate the key figures, when you define the basic key figure. If you want to use different evaluation types for your key figures, then you have to define a basic key figure for each evaluation type.

Assigning evaluation procedures:

To define procedures for single records, and procedures for final results, do the following:

1. If you have just edited key figures, choose the *Maintain and Assign Valuation Procedure* pushbutton.
2. In the right-hand side of the screen, specify the procedure for single records, and enter a description for the assignment.
Note: If you already entered a procedure for single records in the selection screen, then the system displays its technical name here.
3. Assign a filter and a view to the procedure for single records. You can assign only filters of the category *Dynamic Selections* or *Filter Group*.

4. Specify the procedure for final results, and enter a description for the assignment.
5. Assign one or more portfolio hierarchies and a procedure for single records to each procedure for final results.
6. Save your entries.
7. Choose the *Assign KF to this SRP* pushbutton (assign key figure to this procedure for single records). The system displays all the key figures that are not already assigned to a procedure for single records. Select a key figure, and then choose the *Assign Key Figures* pushbutton
The system automatically assigns the relevant procedure for final results to the key figure.
8. Save your entries.

Note the following rules:

- You can assign key figures to only one procedure for single records and one procedure for final results.
- In the procedure for final results, you cannot use any key figures that are not contained in the procedure for single records that it references.
- You cannot assign the abstract basic key figure to a procedure for single records.
- You cannot include key figures of the category *Symmetrical interest rate shift* in procedures for final results.
- You can assign key figures that are purely final results key figures only to procedures for final results.
- It is not possible to mix key figures from the Portfolio Analyzer with those from the Market Risk Analyzer in one procedure for single records.
- You cannot make subsequent changes to procedures for single records if you have already generated data in an update run, or if there are corresponding procedures for final results.
- The system calculates all the key figures that you have defined in an evaluation procedure, even if they refer to basic key figures that are not themselves defined in the procedure for single records. You cannot make any subsequent changes to procedures for single records for which data has already been generated.

Deleting the assignments:

You can delete the assignments by displaying the current key figure hierarchy, placing the cursor on the assigned procedure, and clicking the right-hand mouse button. The system displays the context menu. Choose *Delete Entry*.

Monitor: Key Figures and Evaluation Procedures

Use

In this IMG activity, you display the key figures and evaluation procedures that you created as part of the Customizing of the results database. By double-clicking you can switch to the editing mode for key figures and evaluation procedures.

Requirements

You need to have already defined key figures and evaluation procedures.

Activities

1. Choose the *Validity Date* for the relevant Analyzer.
2. Choose *Execute*.
The screen is divided into two areas: the left part gives you an overview of the key figure hierarchy, and the right part shows the hierarchy of evaluation procedures through to the selected validity date. Evaluation procedures to which no key figures have been assigned are shown as such by means of the text **No Key Figure Assigned**. By using a particular layout, you can also display the following information:
 - Description
 - 'Valid From' date
 - User who created the data
 - User who changed the data
 - Time stamp
3. To change the key figures and evaluation procedures, double click on the icon corresponding to the key figure or evaluation procedure that you want to change. The system then branches to the transaction for editing the data. If you want to change evaluation procedures to which no key figures are assigned, the system displays a dialog box in which you specify in which Analyzer (Market Risk Analyzer or Portfolio Analyzer) in which the data is to be processed.
See also the documentation about editing key figures and evaluation procedures.

Define Initial Layout

In this IMG activity, you define in which part of the screen in the Analyzer information system key figures are displayed. The system reads from the results database only the key figures that you define here.

You can choose from the following parts of the screen:

- Portfolio Hierarchy
- Single Records
- Risk Hierarchy
- Position Trend (relevant for Portfolio Analyzer evaluations only)

- Maturity Band
- Backtesting
- Cash Flow at Risk; Maturity Band
- Cash Flow at Risk; Risk Hierarchy

Requirements

You need to have already defined key figures and procedures for single records and final results for the results database. You also need to have stored single records and final results in the results database.

Activities

1. Choose *New Entries* to create a layout.
2. Choose the layout that you require. Then select the appropriate screen area and choose *New Entries* to include the key figures in this area. By entering a number in the *Position* field, you define in which column the key figure appears in the respective part of the screen.
 - In the *Portfolio Hierarchy* area, you can assign key figures that the system has calculated in the procedure for final results but that do not have any additional attributes, such as risk hierarchy nodes, maturity bands, or portfolio flows. You can also assign key figures that have been calculated in the procedure for single records, are additive, and do not have additional attributes, such as risk hierarchy nodes, maturity bands, or portfolio flows. The values of key figures of this category are aggregated.
 - In the *Single Records* area, you can assign the key figures that the system calculated in the procedure for single records but that do not have any additional attributes, such as risk hierarchy nodes, maturity bands, or portfolio flows.
 - In the *Risk Hierarchy* area, you can assign only those key figures that have the attribute *Risk Hierarchy Node*. These are only key figures from the value-at-risk evaluation. The first column of the Analyzer information system contains the risk hierarchy as a tree structure.
 - In the *Position Trend* area, you can assign positions and flows from the Portfolio Analyzer. The flows contain the additional attribute portfolio flow; the positions, however, do not. For positions, the additional column for portfolio flow remains empty.
 - In the *Maturity Band* area, you can assign key figures that contain a maturity band as their additional attribute. In the Analyzer information system, an additional column is created that contains the date of the maturity band.
 - In the *Cash Flow at Risk; Maturity Band* area, you can assign key figures that contain a maturity band as their additional attribute. In the Analyzer information system, an additional column is created that contains the date of the CFaR maturity band.
 - In the *Cash Flow at Risk; Risk Hierarchy* area, you can assign only those key figures that have the attribute risk hierarchy node. These are only key figures from the Cash Flow at Risk evaluation. The first column of the Analyzer information system contains the risk hierarchy as a tree structure.

3. By entering a sequential number in the *Position* field, you control in which column the key figure appears in the respective part of the screen.

Define Formulas for Analyzer Information System

Use

In this IMG activity you define formula-based key figures, and specify where the system is to display these key figures in the Analyzer Information System (AIS).

You use formula-based key figures to combine book values imported into the RDB with key figures that you calculated in Market Risk Analysis or in Portfolio Analyzer. This enables you to display key figures such as hidden contingencies and hidden reserves in the Analyzer Information System.

Note: The system calculates formula-based key figures only during runtime. It does not save them in the database.

Requirements

In the IMG activity Define Initial Layout, you have created an initial layout for the Analyzer Information System.

Activities

1. Select the initial layout to which you want to edit formula-based key figures.
2. Choose the area of the AIS in which the system is to display the formula-based key figures.
3. Create the formula-based key figures as required.

Assign Cash Flow Indicator for Securities with Update Types

Use

In this IMG activity, you assign update types to the cash flow indicator and the indicator for fictitious cash flows for securities.

Note:

Update types are assigned for securities only. For other financial transactions, it is the flow types that you assign to the cash flow indicator and the indicator for fictitious cash flows.

Assign Cash Flow Indicator to Flow Types

In this IMG section you assign the cash flow indicator and the fictitious cash flow indicator for transactions with flow types.

Generate Default Automatically

Use

In this Customizing activity, you start the report program RJBRCFKZ, which generates default values for the assignment of the cash flow indicator and the indicator for fictitious cash flows. The system derives the default values from the Customizing for the valuation types.

Activities

1. You first need to decide whether the system inserts new entries into the table with the assignments, or whether it is to overwrite the existing entries.
2. You also decide whether you want to run a test run, or whether the system is to change the data on the database.
3. Choose *Execute*.

Note:

The program sets both the cash flow indicator, and the indicator for fictitious cash flows. As this indicator has not yet been set anywhere in the table, the first time you run the report the system has to be able to overwrite the existing entries with database modifications.

The generated entries are only default settings, so make sure you review them. You do this in IMG activity Define Assignments Manually.

Define Assignment Manually

Use

In this IMG activity, you check, or complete, the assignment of a contract type and of a flow type to the cash flow indicator and the indicator for fictitious cash flows.

Note:

The system uses update types for securities, and not flow types. You assign update types to the cash flow indicator or the indicator for fictitious cash flows in the IMG activity assign cash flow indicator for securities with update types.

Activities

1. Choose *New entries*.
2. Enter the contract type in the *Cont.type* field.

3. Enter a flow type.
4. Assign a name to the flow type.
5. Set the cash flow indicator.
6. Set the indicator for fictitious cash flows.
7. Choose *Save*.

Define Cash Flow Types and Assign Cash Flow Indicators

In this activity, you create cash flow types.

The relevant cash flow indicators are assigned to the payment flows of the extended risk objects by means of cash flow types.

Example

Examples of cash flow types are: asset-side or liability-side interest or loan repayments, premium and discount payments.

Activities

1. Enter a *Name (CF Type)* and a description (short and long) for a new cash flow type.
2. Set the *Cash Flow Indicator (CFI)*.
3. Choose *Save*.

Assign Class to Securities Index

In this step, you use security ID numbers to assign the securities to an index in order to carry out mapping. The business function of mapping is described in the SAP Library under *SAP Banking -> Market Risk Analysis -> Evaluation Control*.

Requirements

You have already entered the securities class data, the indexes, and the evaluation types.

You have already created the class data with the securities ID number in the application.

Activities

1. Select an evaluation type and an ID number.
2. Assign an index to the combination of evaluation type and ID number.
3. Save your entries.

BAdI: Modify Risk Object

Use

This classic Business Add-In (BAdI) is used in the *Treasury and Risk Management* (FIN-FSCM-TRM) component. You can use the BAdI to manipulate the risk object (SFGDT) after the corresponding transaction data has been read and before the actual evaluation starts. Using your own BAdI implementation, you can influence how the data is evaluated.

Caution: Note that this BAdI enables you to make extensive changes to your data. Make sure that you test your implementation thoroughly to ensure that the data still provides the required information after manipulation.

Requirements

You already have experience with this program.

Activities

You can create your own BAdI implementation for the method
IF_EX_JBA_SFGDT~MODIFY_TRANSACTIONDATA.

Example

Two sample implementations are available as protected methods in class
CL_EXM_IM_JBA_SFGDT. Both are not intended for actual use as part of a production system. These implementations are delivered simply as samples to help users better understand manipulation of the SFGDT object.

You can copy and adjust the code of one of the following two sample implementations to the code of your BAdI implementation to suit your requirements:

1. Protected method LOANS_PREPAYMENT_SCENARIO (class CL_EXM_IM_JBA_SFGDT)
Comment: The first sample implementation (see protected method LOANS_PREPAYMENT_SCENARIO) is an example of modifying specific cash flow information related to loans prepayment.
2. Protected method FX_DEALS_EVAL_USING_SWAP_RATES (class
CL_EXM_IM_JBA_SFGDT)
Comment: This second sample implementation (see protected method
FX_DEALS_EVAL_USING_SWAP_RATES) is an example of valuating FX transactions using swap points as described in SAP Note 946.

With the second method, you also need to copy the code of the called methods ADD_MESSAGE, CONVERT_AMOUNT, PROT_ERROR, and PROT_ERRORS_FROM_TAB (class
CL_EXM_IM_JBA_SFGDT).

Value at Risk

Manage Number Ranges for Datasets for Backtesting

Here you maintain the number range intervals which apply when datasets are frozen within the framework of backtesting functions.

Create an interval with the number ". (Currently only one interval with precisely this number can be processed.) Enter the number range interval. The system will proceed to draw IDs for your datasets from this number range interval.

Manage Number Ranges for Report Data Memory Run Numbers

In this step you define the number ranges for number assignment for the report data memory runs. Number range object **JBRBDSLFN** exists for the run number.

Define Value-at-Risk Type

In this step you define the value-at-risk type. The value-at-risk type is used to store important information for the reports used to calculate the value at risk. This includes the following information:

- Value-at-risk category
- Volatility type
- Correlation type
- VaR simulation category
- Historical period
- Retention period etc.
- Starting value (of the random number generator for all Monte Carlo simulations) If you do not enter a starting value, or enter the starting value , the system generates a new starting value to be used in the Monte Carlo simulation. This value used in the simulation is displayed as information in the error log of the Monte Carlo simulation.
- RFC destination for external random number generators

Activities

1. Choose *New entries*.
2. Define a value-at-risk type together with the relevant parameter settings.

3. Choose *Save*.

Define Cash Flow at Risk Type

Use

In this Customizing activity, you define your Cash Flow at Risk types. The Cash Flow at Risk type is used to store important information for the reports used to calculate the Cash Flow at Risk.

Requirements

You need to have defined the volatility types and correlation types under *Treasury and Risk Management -> Basis Functions -> Market Data Management -> Master Data -> Statistical Data*:

- Define Volatility Types
- Define Correlation Types

Activities

1. Choose *New Entries*.
2. Define a three-digit ID for the CFaR type.
3. Enter a description for the CFaR type.
4. Choose the Cash Flow at Risk category. You have the following options:
 - *Simulation - Variance/Covariance*
5. Make your settings. *General Settings*
 - Confidence Level
 - Volatility Type
 - Correlat. Type
 - Item Calculation
 - Calendar ID

Settings for Simulation (only relevant for Cash Flow at Risk category *Simulation*)

 - Simulation Category

The following calculation methods are available for the generation of normally distributed random numbers:

Structurized Monte Carlo with Box Muller Alg. for Gen. NDRN
Structurized Monte Carlo with Tree Alg. for Gen. NDRN
3 *Structurized Monte Carlo with Strata Gems Alg. for Gen. NDRN*

- Initial Value
 - Simulation Runs
 - Time Grid
 - Step Size
 - CFaR Method
6. Assign the Authorization Group
 7. Save your entries.

Simulation

Assign Cash Flow Type to Cash Flow Indicator

In this activity, you assign a cash flow indicator to a cash flow type. The assignment allows simulated transactions to be saved as generic transactions.

The settings that you make here are checked against the assignments already made in the activity define cash flow types and assign cash flow indicators.

Define ALM Valuation Type

In this IMG activity you define the valuation parameters that are required for running ALM simulation and gap analysis. In this step, you can make both general settings and settings specific to particular valuation rules.

- **Define ALM Valuation Type** (pushbutton *ALM Valuation Type*)
Here you can create ALM valuation types and the default settings (general information) for them. The general settings for the ALM valuation type are default values. The system applies these default values if you do not make any valuation-rule-specific settings or write-down-rule-specific settings.
- **Define Valuation-Rule-Specific Settings for an ALM Valuation Type** (pushbutton *Valuation Rule-Specific*)
Here you can assign valuation rules to the ALM valuation type. You use the combination of ALM valuation type and valuation rule to assign selected valuation parameters to a transaction. This assignment is specific to the valuation rule. These valuation parameters then override the general settings in the ALM valuation type. If you do not fill the fields, the default settings apply.

Requirements

You can only make the settings specific to valuation rules if you have already defined the corresponding valuation rules.

Standard settings

The following default settings apply if you have not stored any parameters in the General Information area:

- Delta indicator: Underlying of options is not taken into account
- Display premium/discount: Gross display
- Spread processing: Display of spread as variable item
- Outflow indicator: negative outflows on other balance sheet side
- Calculate forward rate: Calculate future currency flows with current rate
- Interest calculation method (ICM): Not adjusted to a standard ICM. However, interest calculation method 36/36 is used in the interest result evaluation.
- OI determination: Product interest rate
- Static interest rate indicator: Product interest rate
- Balance sheet volume in interest result: Off-balance sheet transactions not included
- End of loan: Include end of fixed interest period
- Forward exchange transaction: Shown as NPV

Recommendation

To be able to run a gap analysis/ALM simulation, you need to define at least one ALV valuation type in this step.

Define Position Groups

In this step you define the position groups. These position groups come into play when you want to include the transactions simulated in ALM in a value-at-risk evaluation. In the VaR form, you have to enter the position group as a variable.

You can define different position groups, enabling you to see all the transactions, just the simulated transactions, or just the real transactions in the VaR evaluation.

Requirements

You must also have the Market Risk Analysis component in operation.

Activities

1. Choose *New entries*.
2. Create a position group by entering a -character ID and a long text.
3. Choose the detail screen *Items*.
4. Enter the positions that are to be evaluated in the position group.
If you specify the position number #, all the real transactions are assigned to the position group.
5. Choose *Save*.

Additional Settings for Simulation Using Scenarios

Define Simulated Interest Payments

In this IMG activity, you can define simulated interest payments for variable transactions and BCA accounts.

Example:

Account (variable transaction)

- Balance as at 8/8/: EUR
- Assumed interest calculation: % -
Due date scenario:
- // -> % - // -> 4 % - // ->
%
- The simulated interest payment is specified as follows;
Interest payment: last day of month absolute, meaning interest is calculated on
Interest calculation method: act/acty (days/daily basis)
Interest payment cycle: monthly

<u>Date</u>	<u>Interest in EUR</u>
8/8/	
8/3/	49
9/3/	46
/3/	3
/3/	4
Total	98

Further notes

The definition of simulated interest payments is relevant only for transactions with fixed terms and in conjunction with due date scenarios.

The system uses the interest rate stored for the variable transaction or BCA account.

In Asset/Liability Management, the definition of simulated interest payments only influences the cash flow evaluation and the (currency) liquidity evaluation.

Define Due Date Scenarios

The due date scenario describes a fictitious change of account balances or positions per time unit. You can distinguish between implicit and explicit (only Asset/Liability Management) due date scenarios:

- By means of the valuation rule, you are able to assign (**implicit**) due date scenarios to those products, that from a technical point of view, have variable interest calculation and no fixed term (variable transactions), but in reality react in an inelastic way to market interest rate changes and experience shows they are available in the longer term. Transactions without fixed terms, and which are not assigned a due date scenario by means of the valuation rule, become % due in NPV analysis on the evaluation date, and in gap analysis/ALM simulation on the horizon date.
- On one hand, the **explicit** due date scenarios are found within the ALM simulation application, and enable you to take into account early repayments, for example. You can choose whether the due date scenarios are to be used only for actual positions, for actual and simulated positions, or only for simulated positions. On the other hand, you can assign, in the planning variant, an explicit due date scenario to each portfolio hierarchy node. This procedure enables you to use different due date scenarios for different products, for example. The due date scenarios assigned in the planning variant are used for the actual position when running ALM simulation. These due date scenarios have no effect on the transactions simulated as part of ALM simulation.

When due date scenarios are created, no distinction is made between implicit and explicit due date scenarios. The distinction results only from their different uses.

In this step you define the actual course of a due date scenario.

The due date scenario controls the generation of fictitious cash flows on the basis of balances or positions.

Due date scenarios can be defined relative to the evaluation date, horizon date, start date of scenarios, or to absolute points in time.

Example

Based on empirical values, you could assume the following course for an item with variable interest calculation:

- after one month 4 %

- after months 3 % - after 3 months %
- after 4 months %

In this way, you can treat the corresponding items as fictitious fixed interest rate transactions.

Being able to define due date scenarios for absolute points in time makes it possible for you to include seasonal effects in the valuation. For example, it is possible to siphon off a certain percentage amount every year at a certain point in time.

Activities

1. Specify the due date scenario, and choose the processing type (create, create with template, change, display, delete).
2. If you choose *Create*, specify the category of the due date scenario:
 - Specify the due dates and percentages for **absolute** due date scenarios
 - Define the due date percentages using the due date periods for **relative** due date scenarios. The dates are dependant on the evaluation date and the start of the due date scenario.
3. Based on the type of scenario, enter the data required.
 - For absolute due date scenarios, you specify the *due date* and the *percentage change* for each fictitious cashflow that is to be generated. Base amounts have not been defined as own entries. You can simulate a base amount by placing the base amount at a date after the end of the maturity band.
 - For relative due date scenarios, you define the *Scenario Start* and the *Scenario End*. If you do not make an entry in the in the 'Due date scenario start' field, in gap analysis, the start of the scenario is set to the horizon, and in NPV analysis it is set to the evaluation date. By entering a *base amount* you define a percentage below which values cannot fall. If you do not make an entry here, this assumed to be %.
 - For relative due date scenarios, you define the due dates in the *Settings* data group. Enter a *Sequence number*, a due date period defined in the lower part of the screen, and the number of consecutive times this is to be taken into consideration. For more information read Define due date periods.
4. Choose *Save*.

Further notes

You can also enter percentage outflows, which amount to less than (base amount). In this case, the remainder of the (base amount) is shown as due on the evaluation date/horizon. Negative percentage changes are increases, positive percentage changes are position outflows.

You can branch to a table displaying due dates and corresponding due date percentages, depending on the evaluation date, by choosing the function *Simulate due date scenario*. Note that in the case of absolute due date scenarios, due dates that are earlier than the evaluation date are set as due on the evaluation date.

Assign Due Date Scenario and Simulated Interest to Valuation Rule

In this step, due date scenarios and simulated interest payments are linked to a valuation rule and an evaluation type. The assignment of a due date scenario/simulated interest payments to a valuation rule is **only relevant for transactions without fixed terms** (variable transactions).

You can assign evaluation parameters to an individual bank transaction using valuation rules. This makes the valuation rule the most specific parameter within the evaluation type.

Activities

1. Choose *New entries*.
2. Enter the evaluation type in field *Eval*.
3. Choose a relevant valuation rule.
4. Assign a due date scenario to the combination of evaluation type and valuation rule.
5. Enter simulated interest payments for transactions without fixed terms in field *Sim. int.*.
6. Choose *Save*.

Define Liquidation Scenarios

Use

In this IMG activity, you define liquidity scenarios. Liquidity scenarios are used in the liquidity evaluation in ALM to simulate additional revenue from the liquidation (sale) of securities or loans. So that the system can simulate this, you must define the potential sales revenue, and the time periods in which the revenue could be realized.

Standard settings

As for the due date scenarios, the dates stored in the liquidity scenario are interpreted relative to the evaluation date.

Activities

1. Choose *New Entries*.
2. In the *Liquidation Scenario* field enter an ID. In the other columns in this table enter both a short and a long name for the scenario.
3. Save your entries.
4. Select the relevant liquidation scenario and choose the detail screen *Settings*.

5. Choose *New Entries*. Enter the time periods and the liquidations:

- Sequence Number
- Time step
- Time unit
- Fictitious change
- Repayment rate

6. Save your entries.

Assign Liquidation Scenarios to Valuation Rules

Use

In the liquidity evaluation in ALM, the system uses the liquidation scenario you assign here to simulate the potential revenue from the sale of a security or loan that has certain properties.

Requirements

You have created liquidity scenarios in the IMG activity under *SAP Banking -> SEM Banking -> Common Settings for Market Risk and ALM -> Valuation -> Additional Settings for Simulation Using Scenarios -> Define Liquidation Scenarios*.

Activities

1. Choose *New Entries*.
2. Store a liquidity scenario for the following combinations of parameters:
 - Transaction form (required entry field)
 - Evaluation type (required entry field)
 - Valuation rule (optional entry field)
 - Remaining term (required entry field)
 - Currency (optional field)
 - Liquidation period
 - Calendar
3. Save your entries.

Define Utilization Scenarios

Use

In this IMG activity you define the potential utilization of the free line of a facility.

Activities

1. Choose *New Entries*.
2. In the *Utilization Scenario* field enter an ID. In this table enter both a short and a long name for the scenario.
3. Save your entries.
4. Select the relevant utilization scenario and choose the detail screen Settings.
5. Choose *New Entries*. Enter the time periods and the utilizations:
 - Sequence Number
 - Time step
 - Time unit - Fictitious change
6. Save your entries.

Example

There are entries that each have the time step 3 and time unit *month* and %.

The system simulates drawings for % of the free line after 3 months (relative to the evaluation date) and for the remaining % after another 3 months.

Since only the free line can be fully drawn upon, the fictitious changes in the total have to be less than/equal to % If they are less than %, there is residual amount.

Assign Utilization Scenarios to Valuation Rules

Use

In this IMG activity you assign utilization scenarios, which the system uses to find the utilization scenario for a facility or credit line. The system uses the scenario in the ALM liquidity evaluation to simulate drawings on the free line.

Requirements

You have created liquidity scenarios in the IMG activity under *SAP Banking -> SEM Banking -> Common Settings for Market Risk and ALM -> Valuation -> Additional Settings for Simulation Using Scenarios -> Define Utilization Scenarios*.

Activities

1. Choose *New Entries*.
2. Assign the evaluation type and the valuation rule to a utilization scenario, and enter the following parameters:
 - Processing mode
 - Interest payment cycle
 - Term
 - Interest calculation method (ICM)

You can assign a utilization scenario to the evaluation type only (without a valuation rule). The system then interprets this as the default setting that it is to use if no valuation rule is stored in the financial object of the facility.
3. Save your entries.

Asset/Liability Management

The following steps describe the system settings required for the functions in Asset-Liability Management.

Assign Cash Flow Type to Cash Flow Indicator

In this activity, you assign a cash flow indicator to a cash flow type. The assignment allows simulated transactions to be saved as generic transactions.

The settings that you make here are checked against the assignments already made in the activity define cash flow types and assign cash flow indicators.

Define Opportunity Interest Rate Calculation

In this step you define whether the key figure **nominal opportunity interest rate** is to be calculated in the costing runs within Bank Profitability Analysis. This key figure can then be used in ALM.

Requirements

You must have the SAP Bank Profitability Analysis component in operation, and have customized the component.

Activities

1. If you want the key figure to be calculated in Bank Profitability Analysis, set the indicator in the costing rule in Bank Profitability Analysis.
Access the transaction in the IMG via *SAP Banking -> SEM -> Profitability Analysis -> Single Transaction Costing -> Costing -> Costing Rule -> Create Fixed Procedures*
For more information about the procedure, see *Costing Rule: Define Fixed Procedures in Bank Profitability Analysis*.
2. Choose *Back*.

Define Position Groups

In this step you define the position groups. These position groups come into play when you want to include the transactions simulated in ALM in a value-at-risk evaluation. In the VaR form, you have to enter the position group as a variable.

You can define different position groups, enabling you to see all the transactions, just the simulated transactions, or just the real transactions in the VaR evaluation.

Requirements

You must also have the Market Risk Analysis component in operation.

Activities

1. Choose *New entries*.
2. Create a position group by entering a -character ID and a long text.
3. Choose the detail screen *Items*.
4. Enter the positions that are to be evaluated in the position group.
If you specify the position number #, all the real transactions are assigned to the position group.
5. Choose *Save*.

Assign Calculation Parameters

Use

This IMG activity is used to assign parameters for Individual Calculation in ALM. The following parameters are assigned to ALM Valuation type for performing individual calculations:

- Gap Evaluation type
This field is used to determine the gap evaluation type, on the basis of which position amounts for performing individual calculations are determined. Only 'Average position evaluation' and 'Key date position evaluation' are allowed as gap evaluation types for individual calculations.
- External key figure category
This field determines the name of the external key figure attached to the financial object. It holds the first priority when picking the value of the weighing factor for individual calculation for a financial object. The external key figure specified must be in the form of a percentage.
- Formula / Formula / Formula 3
These fields are used to specify the name and define customer defined formulas which are evaluated in individual calculations.
- Default value of weighing factor for real transaction
This field is used to determine the default weighing factor for real transactions if no value for the weighing factor is obtained from the external key figure category or valuation rule.
- Default value of weighing factor for simulated transaction
This field is used to determine the default weighing factor for simulated transactions if no value for the weighing factor is found in either the external key figure category or valuation rule.
- Valuation rule specific settings
Several valuation rule specific settings can be attached to an ALM valuation type, which holds the second priority for picking weighing factors for individual calculations for a financial object. This means that in the absence of an external key figure specified in the field "External key figure category", or if there is no value for the specified "External key figure category" in the financial object, the system will pick the valuation rule attached to the financial object and look for its valuation rule specific settings against specified ALM valuation type for fetching the weighing factors. The valuation rule specific settings can hold the values of the weighing factors for both actual and simulated transactions.

Complete Balancing

Change Account Descriptions for Complete Balancing

Use

In this IMG activity, you can change the names of the accounts that the system uses in complete balancing.

You can change the names of the following virtual accounts (without affecting FI accounts):

- **Balancing account for assets**
If standard simulation results in excess revenue, then this account is used to offset the gap.
- **Balancing account for liabilities**
If standard simulation results in excess expense, then this account is used to offset the gap.
- **3 Current period profit**
This is an equity account for retained earnings. Retained earnings can come from:
 - Gains or losses from interest evaluations
 - Expense or revenue that was posted to one of the accounts listed above.

Standard settings

The accounts are referred to by their standard names in the documentation. We therefore recommend that you change the names only if this is really necessary.

Assign Accounts for Complete Balancing to the Portfolio Hierarchy

Use

In this IMG activity, you define where in the portfolio hierarchy accounts for complete balancing are to appear after the structure of the balance sheet has been simulated in standard simulation.

Note:

If your portfolio hierarchy does not have any base portfolio nodes that correspond to one of the characteristics depicted here, then the account is placed under the root node.

Requirements

You must have already created characteristics and characteristic values.

Example

<u>Balancing account</u>	<u>Characteristic</u>	<u>Characteristic value</u>
Balancing account for assets	Company code	mb
Balancing account for liabilities	Company code	mb
3 Current period profit	Company code	mb

Portfolio hierarchy before complete balancing:

Overall hierarchy

- Company code
- Company code
- Company code mb
- Company code mb

Portfolio hierarchy after complete balancing:

Overall hierarchy

- Company code
- Company code
- Company code mb
- Balancing account for assets
- Balancing account for liabilities
- Current period profit - Company code mb

isbalm

Settings for Using SAP BW

Create DataSource for Analysis Structure

Use

In this activity, you create a transaction DataSource, which you use to analyze data from Asset/Liability Management (ALM). During the generation process, the system automatically finds the analysis structure that is currently active for the client in which you are working. This analysis structure defines the characteristics that the system uses as the basis for creating a transfer structure.

The DataSource must have a unique technical name. The naming convention for the DataSource is as follows:

- Prefix *_BA_SEM_ALM*
- Name and client of the SAP system, for example: system *BNK*, client
- Name of the analysis structure, for example: *BANK*
- Unique four-digit ID, for example:

This means that the first DataSource based on the analysis structure *BANK* in client in the system *BNK* would generate the DataSource name *_BA_SEM_ALMBNKBANK*.

Activities

1. Choose **Save**. Note that you cannot change the standard name by changing the standard name of the template. Doing so would cause an error.
2. Enter the required data, and save your entries.
3. Set the *Selection* indicator for characteristics from the SAP Business Information Warehouse (BW) for the selection criteria that are needed for the data transfer. The DataSource should have at least the characteristic *SAVE_ID*.
The key figures listed in the selection screen do not relate to the analysis structure. Instead, they are based only on the requirements of the ALM evaluations. You do not need to select any key figures here because the OLTP system ignores your selection, even if you select the key figures in the BW system itself.
If required, you can hide fields in the DataSource. However, this is not relevant for ALM.
4. Save your data.

Technical information

You can use only the *SAVE_ID* characteristic, and the characteristics that are part of the analysis structure (OLTP) as selection criteria for the selection of data records from InfoPackages. If you use DataSources that were generated generically, then you can select any characteristics values or key figure values from InfoPackages. This enables you to filter information that was processed by the OLTP system. Although this applies for ALM DataSources, it does not work in exactly the same way. ALM data is very complex, and can be extracted from the OLTP system only after it has been saved, and a corresponding *SAVE_ID* key has been created. However, this saved version of the ALM data is not in the format that is required for data extraction. Instead, the system saves the data in a compressed format, which allows the data to be displayed in the SAP List Viewer (ALV). Parameters such as the currency, maturity band, interest/capital commitment, and the evaluation type are the basis for this. The data is extracted to BW as a batch job, during which the user does not have to do anything. For this reason, the system has to generate all conceivable combinations of

parameters to ensure that all the ALM data is available that is required for the extraction process. In the generation process, technical problems can occur when the data that is to be extracted is defined. For this reason, there is a restriction on which criteria are available for the InfoPackages.

Create DataSource for Characteristics Hierarchy

Use

In this IMG activity, you create a hierarchy DataSource, which you use later to analyze data from any area of the system in which characteristic hierarchies are used. To generate the DataSource, you have to specify the characteristic for which the system is to create a hierarchy.

The hierarchy DataSource has to have a unique technical name. The naming convention for hierarchy DataSources is as follows:

- Prefix *_BA_SEM*
- System and client, for example system *BNK*, client
- Analysis structure, for example *BANK*
- Characteristic, for example *RBPROD*
- *_HIER*

For the first DataSource based on characteristic *RBPROD* and analysis structure *BANK* in client of system *BNK*, the system generates the DataSource name *_BA_SEMBNKBANKRBPROD_HIER*.

Activities

1. Note that you cannot change the standard name by changing the standard name in the template. Doing so causes an error. In the BW system, you are free to choose a name for the InfoSource.
2. Enter the characteristic for which you want to create a characteristic hierarchy. Even though you cannot change the template name, there is a field available in which you can enter a *characteristic alias*. Since characteristics in SEM banking can have names that are greater than 8 characters, using such names as part of composite name can cause a problem for the default name, as this must not be more than 3 characters long. If this type of error occurs, the system generates a warning message. This means that your alias names can be a maximum of 8 characters long. This name is then used instead of the original name of the characteristic when the DataSource the DataSource identifier is created.
3. Enter the name of the InfoObject that is to be linked to the DataSource in the BW system.
4. Choose *Create*.
5. Enter the required data, and then save your entries. The system now generates the DataSource.

Note

You can create only one hierarchy DataSource per characteristic. If you want to recreate the DataSource, you must delete the old one first, and then recreate it.

Create DataSource for Texts for Characteristics Master Data

Use

In this activity, you create a master data text for any characteristic in the analysis structure.

Before you can generate the DataSource, you have to specify the characteristic for which you want to create a text extractor.

The text DataSource must have a unique technical name. The naming convention for this name is as follows:

- Prefix *_BA_SEM*
- Name and client of the SAP System
- Name of the analysis structure
- Name of the characteristic
- *_Text*

For the DataSource for the master data text based on characteristic *RBPROD* in analysis structure *BANK* in client of system *P3*, the system generates the DataSource name *_SEMCHP3BANKRBPROD_TEXT*.

Activities

1. Note that you cannot change the standard name by changing the standard name in the template. Doing so causes an error.
2. Enter the characteristic for which you want to create a characteristic text. Although you cannot change the template name, there is a field available in which you can enter a *characteristic alias*. Since characteristics in SEM banking can have names that are greater than 8 characters, using such names as part of composite name can cause a problem for the default name, as this must not be more than 3 characters long. If this type of error occurs, the system generates a warning message. This means that your alias names can be a maximum of 8 characters long. This name is then used instead of the original name of the characteristic when the DataSource the DataSource identifier is created.
3. Choose *Create*.
4. Enter the data as required.
5. Choose *Save*. The system now generates the DataSource.

Note

You can create only one text DataSource per characteristic. If you want to recreate the DataSource, you must delete the old one first, and then recreate it.

Credit Risk Analyzer

This component has the following functions:

1. Quantifies different risk items with respect to the market
2. Assigns risks to their respective sources
3. Allows you to control risks by assigning and monitoring limits

In this section, you can make all of the system settings necessary for calculating risks and aggregating them according to different criteria.

Note:

This component is also used in SAP Banking. However, for CFM the following apply:

- The term "Default Risk and Limit System" is often used as a synonym for the "Credit Risk Analyzer".
- The functions for country risk are available in Banking only.

Basic Settings

In this section, you make the basic settings for the Default Risk and Limit System component.

In addition to activating the component, which you do in the global settings, you can also do the following in this section:

- Activate the country risk functions (these are available for Banking only)
- Activate the prototype functions (these functions are only available as part of a project solution)

Global Settings

Use

In this IMG activity you specify whether you want to use the Default Risk and Limit System component. If so, you set the Default Risk and Limit System is Active indicator.

If you use the Default Risk and Limit System component, you must also store an evaluation type. The system uses this evaluation type for all evaluations. You use the Derivation of the default risk rule is active indicator to define whether the system is to derive the default risk rule automatically for transactions in Transaction Manager (TR-TM).

Note: The system derives these transactions by using the derivation strategies that you set up in Customizing under *Automatic Integration of Financial Objects in Transaction Master Data -> OTC Derivatives -> Derive Default Risk Control Parameters for Derivatives*, for example, or the activity for the relevant product type.

For Credit Risk Analyzer (Treasury and Risk Management) you can also enter the following settings:

- Class position in securities account is active
You use this indicator to activate the derivation of the default risk rule (security account class position). You need to do this only if you want to use the *Default Risk and Limit System* in Treasury and Risk Management as well as in SEM for Banks. In this case, set the *Class Position in Securities Account is Active* indicator for Credit Risk Analyzer only in Treasury and Risk Management.
- Workflow is active
You use the workflow connection if you are using the integrated single transaction check. This ensures that if a limit is exceeded, a message is sent to the appropriate person.
Note: To use the workflow connection, in Customizing under *SAP NetWeaver -> SAP Web Application Server -> Business Management -> SAP Business Workflow*, you must store business workflows.

You can enter the following settings for SAP Limit Management (SEM for Banks):

- Country risk is active
- Prototype functions are active

Master Data

In this step you define the master data for the *Default Risk and Limit System* component.

Define Collateral Priority

Here you define the possible priorities for collateral provision. In the case of multiple collateral provision for one single transaction, the priorities of the collateral provision determine the sequence in which the attribution of this to the primary transaction occurs. However, it is also possible to assign more than one collateral item of the same priority to one single transaction.

Activities

1. Choose *New entries*
2. Enter an ID for the collateral priority
3. Enter a short text and a long text for the collateral priority
4. Save your entries.

Further notes

It is not possible, at facility level, to assign the same priority to more than one collateral item of a facility.

Define Collateral Type

Here you define the collateral type. For each collateral type you need to define whether the collateral is tangible or personal by using the collateral category. In addition, you can assign to the collateral type a default value for the collateral priority. This default value is proposed when you choose the collateral type when creating collateral

Activities

1. Choose *New entries*
2. Define the ID for the collateral type
3. Select the collateral category
4. If required, choose a default value for the collateral priority
5. Enter a short text and a long text for the collateral type
6. Save your entries.

Define External Key Figures

In this step you define key figure types. Key figure types represent external key figures which can be transferred to the SAP system for evaluations. The external key figures themselves are not calculated by SAP.

Example

You define an external key figure type **book value** and transfer or manually enter values for this key figure. The information about the book value can be used to value write-down risks in ALM.

Activities

1. Choose *New entries*.
2. Enter an ID for the key figure type and a long text.
3. Choose *Save*.

Automatic Integration of Financial Objects in Transaction Master Data

In the following sections, you carry out the system settings required for generating financial objects automatically when transaction data is created.

If automatic financial object integration is active, for each activated financial object integration you need to store the corresponding derivation for the default risk control parameters. *Derive default risk control parameters* only applies where financial object maintenance is not integrated. The system uses the strategies stored here to derive the parameters.

OTC Derivatives

Activate/Deactivate Financial Object Integration

Use

To be able to enter financial object data at the same time as you create master data, set the *Component Active* indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- *Completely Active* if you do **not** want the system to save the master data for the transaction when there are errors.
- *Partially Active* if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions
- Foreign exchange transactions
- OTC derivatives

- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions
For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.
- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
- To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).
- You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.
- For class positions and lot-based positions in futures accounts, you can use automatic financial object integration for the *Analysis* component only.
- For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
- If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
- If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- Generic Transactions
For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.
- BCA Account
For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Derive Default Risk Control Parameters for Derivatives

In this step, you can define the derivation strategy. A derivation strategy consists of several derivation steps with which characteristic values and control parameters can be derived one after the other.

Each of these steps describes a derivation type, which can be used to fill a number of target fields with information from a number of source fields. Hence each step describes a logical relationship between source and target fields.

The following types of derivation steps are possible:

- o Derivation rules
Derivation rules are if-then rules. These rules contain information, stored in table-form, that specifies which characteristic value combination of source fields leads to which values in the target fields.
- o Table access (table lookup)
The system can access single records in any tables by means of table access. The source fields correspond with the key of a table, from which certain field content can be transferred to target fields.
- o Assignments
Assignments can be used to assign the content of any source field or constant to a target field.
- o Initializations (clear)
- o Enhancements as part of customer exits
You can use enhancement FKLA as a customer exit. You can find general information on customer exits in the SAP Library under *Basis -> ABAP Workbench -> Enhancements to the SAP Standard -> Enhancement Concept*. You can access detailed information on enhancement FKLA by using transaction SMOD.

The general section **Derive default risk control parameters** is only effective where non-integrated financial object maintenance is used. The strategies stored here are used to derive the parameters. If, however, financial object integration is active, you need to store, for each activated financial object integration, the derivation of the default risk control parameters for the relevant bank transaction.

Activities

1. Choose **Edit -> Create Step**.
A dialog box appears in which you can specify the type of the derivation step.
2. Choose a step type.
Depending on the step type you choose, the system displays a maintenance screen in which you can specify the source and target fields, and the derivation rule.
3. Choose **Save**.

Foreign Exchange

Activate/Deactivate Financial Object Integration

Use

To be able to enter financial object data at the same time as you create master data, set the *Component Active* indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- *Completely Active* if you do **not** want the system to save the master data for the transaction when there are errors.
- *Partially Active* if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions
- Foreign exchange transactions
- OTC derivatives
- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions
For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.
- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
 - To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).
 - You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.

- For class positions and lot-based positions in futures accounts, you cause automatic financial object integration for the *Analysis* component only.
- For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
- If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
- If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- **Generic Transactions**
For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.
- **BCA Account**
For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Derive Default Risk Control Parameters for Foreign Exchange

In this step, you can define the derivation strategy. A derivation strategy consists of several derivation steps with which characteristic values and control parameters can be derived one after the other.

Each of these steps describes a derivation type, which can be used to fill a number of target fields with information from a number of source fields. Hence each step describes a logical relationship between source and target fields.

The following types of derivation steps are possible:

- o **Derivation rules**
Derivation rules are if-then rules. These rules contain information, stored in table-form, that specifies which characteristic value combination of source fields leads to which values in the target fields.
- o **Table access (table lookup)**
The system can access single records in any tables by means of table access. The source fields correspond with the key of a table, from which certain field content can be transferred to target fields.

- o Assignments
Assignments can be used to assign the content of any source field or constant to a target field.
- o Initializations (clear)
- o Enhancements as part of customer exits
You can use enhancement FKLA as a customer exit. You can find general information on customer exits in the SAP Library under *Basis -> ABAP Workbench -> Enhancements to the SAP Standard -> Enhancement Concept*. You can access detailed information on enhancement FKLA by using transaction SMOD.

The general section **Derive default risk control parameters** is only effective where non-integrated financial object maintenance is used. The strategies stored here are used to derive the parameters. If, however, financial object integration is active, you need to store, for each activated financial object integration, the derivation of the default risk control parameters for the relevant bank transaction.

Activities

4. Choose *Edit -> Create Step*.
A dialog box appears in which you can specify the type of the derivation step.
5. Choose a step type.
Depending on the step type you choose, the system displays a maintenance screen in which you can specify the source and target fields, and the derivation rule.
6. Choose *Save*.

Loans

Activate/Deactivate Financial Object Integration

Use

To be able to enter financial object data at the same time as you create master data, set the *Component Active* indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- *Completely Active* if you do **not** want the system to save the master data for the transaction when there are errors.
- *Partially Active* if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions
- Foreign exchange transactions
- OTC derivatives
- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions
For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.
- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
- To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).
- You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.
- For class positions and lot-based positions in futures accounts, you can use automatic financial object integration for the *Analysis* component only.
- For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
- If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
- If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- Generic Transactions

For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.

- **BCA Account**

For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Derive Default Risk Control Parameters for Loans

In this step, you can define the derivation strategy. A derivation strategy consists of several derivation steps with which characteristic values and control parameters can be derived one after the other.

Each of these steps describes a derivation type, which can be used to fill a number of target fields with information from a number of source fields. Hence each step describes a logical relationship between source and target fields.

The following types of derivation steps are possible:

- o **Derivation rules**
Derivation rules are if-then rules. These rules contain information, stored in table-form, that specifies which characteristic value combination of source fields leads to which values in the target fields.
- o **Table access (table lookup)**
The system can access single records in any tables by means of table access. The source fields correspond with the key of a table, from which certain field content can be transferred to target fields.
- o **Assignments**
Assignments can be used to assign the content of any source field or constant to a target field.
- o **Initializations (clear)**
- o **Enhancements as part of customer exits**
You can use enhancement FKLA as a customer exit. You can find general information on customer exits in the SAP Library under **Basis -> ABAP Workbench -> Enhancements to the SAP Standard -> Enhancement Concept**. You can access detailed information on enhancement FKLA by using transaction SMOD.

The general section **Derive default risk control parameters** is only effective where non-integrated financial object maintenance is used. The strategies stored here are used to derive the parameters. If, however, financial object integration is active, you need to store, for each

activated financial object integration, the derivation of the default risk control parameters for the relevant bank transaction.

Activities

7. Choose *Edit* -> *Create Step*.
A dialog box appears in which you can specify the type of the derivation step.
8. Choose a step type.
Depending on the step type you choose, the system displays a maintenance screen in which you can specify the source and target fields, and the derivation rule.
9. Choose *Save*.

Money Market

Activate/Deactivate Financial Object Integration

Use

To be able to enter financial object data at the same time as you create master data, set the *Component Active* indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- *Completely Active* if you do **not** want the system to save the master data for the transaction when there are errors.
- *Partially Active* if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions

- Foreign exchange transactions
- OTC derivatives
- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions
For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.
- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
- To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).
- You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.
- For class positions and lot-based positions in futures accounts, you can use automatic financial object integration for the *Analysis* component only.
- For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
- If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
- If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- Generic Transactions
For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.
- BCA Account
For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Derive Default Risk Control Parameters for Money Market Transactions

In this step, you can define the derivation strategy. A derivation strategy consists of several derivation steps with which characteristic values and control parameters can be derived one after the other.

Each of these steps describes a derivation type, which can be used to fill a number of target fields with information from a number of source fields. Hence each step describes a logical relationship between source and target fields.

The following types of derivation steps are possible:

- o Derivation rules
Derivation rules are if-then rules. These rules contain information, stored in table-form, that specifies which characteristic value combination of source fields leads to which values in the target fields.
- o Table access (table lookup)
The system can access single records in any tables by means of table access. The source fields correspond with the key of a table, from which certain field content can be transferred to target fields.
- o Assignments
Assignments can be used to assign the content of any source field or constant to a target field.
- o Initializations (clear)
- o Enhancements as part of customer exits
You can use enhancement FKLA as a customer exit. You can find general information on customer exits in the SAP Library under **Basis -> ABAP Workbench -> Enhancements to the SAP Standard -> Enhancement Concept**. You can access detailed information on enhancement FKLA by using transaction SMOD.

The general section **Derive default risk control parameters** is only effective where non-integrated financial object maintenance is used. The strategies stored here are used to derive the parameters. If, however, financial object integration is active, you need to store, for each activated financial object integration, the derivation of the default risk control parameters for the relevant bank transaction.

Activities

10. Choose **Edit -> Create Step**.
A dialog box appears in which you can specify the type of the derivation step.
11. Choose a step type.
Depending on the step type you choose, the system displays a maintenance screen in which you can specify the source and target fields, and the derivation rule.
12. Choose **Save**.

Securities and Listed Derivatives

Activate/Deactivate Financial Object Integration

To be able to enter financial object data at the same time as you create master data, set the *Component Active* indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- *Completely Active* if you do **not** want the system to save the master data for the transaction when there are errors.
- *Partially Active* if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions
- Foreign exchange transactions
- OTC derivatives
- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions
For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.
- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
 - To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).
 - You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.
 - For class positions and lot-based positions in futures accounts, you can use automatic financial object integration for the *Analysis* component only.

- For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
- If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
- If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- Generic Transactions
For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.
- BCA Account
For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Derive Default Risk Control Parameters for Class Position in Securities Act

In this step, you can define the derivation strategy. A derivation strategy consists of several derivation steps with which characteristic values and control parameters can be derived one after the other.

Each of these steps describes a derivation type, which can be used to fill a number of target fields with information from a number of source fields. Hence each step describes a logical relationship between source and target fields.

The following types of derivation steps are possible:

- o Derivation rules
Derivation rules are if-then rules. These rules contain information, stored in table-form, that specifies which characteristic value combination of source fields leads to which values in the target fields.
- o Table access (table lookup)
The system can access single records in any tables by means of table access. The source fields correspond with the key of a table, from which certain field content can be transferred to target fields.
- o Assignments
Assignments can be used to assign the content of any source field or constant to a target field.
- o Initializations (clear)
- o Enhancements as part of customer exits
You can use enhancement FKLA as a customer exit. You can find general information on customer exits in the SAP Library under *Basis -> ABAP Workbench -> Enhancements to the SAP Standard -> Enhancement Concept*. You can access detailed information on enhancement FKLA by using transaction SMOD.

The general section **Derive default risk control parameters** is only effective where non-integrated financial object maintenance is used. The strategies stored here are used to derive the parameters. If, however, financial object integration is active, you need to store, for each activated financial object integration, the derivation of the default risk control parameters for the relevant bank transaction.

Activities

13. Choose **Edit -> Create Step**.
A dialog box appears in which you can specify the type of the derivation step.
14. Choose a step type.
Depending on the step type you choose, the system displays a maintenance screen in which you can specify the source and target fields, and the derivation rule.
15. Choose **Save**.

Activate/Deactivate FO Integration for Securities

To be able to enter financial object data at the same time as you create master data, set the **Component Active** indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- **Completely Active** if you do **not** want the system to save the master data for the transaction when there are errors.
- **Partially Active** if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions
- Foreign exchange transactions
- OTC derivatives
- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions

For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.

- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
- To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).
- You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.
- For class positions and lot-based positions in futures accounts, you can use automatic financial object integration for the *Analysis* component only.
- For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
- If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
- If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- Generic Transactions
For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.
- BCA Account
For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Derive Default Risk Control Options for Security Transactions

In this step, you can define the derivation strategy. A derivation strategy consists of several derivation steps with which characteristic values and control parameters can be derived one after the other.

Each of these steps describes a derivation type, which can be used to fill a number of target fields with information from a number of source fields. Hence each step describes a logical relationship between source and target fields.

The following types of derivation steps are possible:

- o **Derivation rules**
Derivation rules are if-then rules. These rules contain information, stored in table-form, that specifies which characteristic value combination of source fields leads to which values in the target fields.
- o **Table access (table lookup)**
The system can access single records in any tables by means of table access. The source fields correspond with the key of a table, from which certain field content can be transferred to target fields.
- o **Assignments**
Assignments can be used to assign the content of any source field or constant to a target field.
- o **Initializations (clear)**
- o **Enhancements as part of customer exits**
You can use enhancement FKLA as a customer exit. You can find general information on customer exits in the SAP Library under **Basis -> ABAP Workbench -> Enhancements to the SAP Standard -> Enhancement Concept**. You can access detailed information on enhancement FKLA by using transaction SMOD.

The general section **Derive default risk control parameters** is only effective where non-integrated financial object maintenance is used. The strategies stored here are used to derive the parameters. If, however, financial object integration is active, you need to store, for each activated financial object integration, the derivation of the default risk control parameters for the relevant bank transaction.

Activities

16. Choose **Edit -> Create Step**.
A dialog box appears in which you can specify the type of the derivation step.
17. Choose a step type.
Depending on the step type you choose, the system displays a maintenance screen in which you can specify the source and target fields, and the derivation rule.
18. Choose **Save**.

Trade Finance

Activate/Deactivate Financial Object Integration

Use

To be able to enter financial object data at the same time as you create master data, set the *Component Active* indicator. When you set this indicator, the system displays during online processing the relevant screens for entering transaction data for the component in question (such as Profitability Analysis and Default Risk Limitation). You can then enter the information required for the financial objects.

You can also define how the system reacts to errors. You select:

- *Completely Active* if you do **not** want the system to save the master data for the transaction when there are errors.
- *Partially Active* if you want the system to save the master data but not the financial object part that is incorrect. In this case, a warning message is triggered when the system saves the data.

When you have made these settings on the company code level, you then have to assign the product types for which these settings need to be active.

Additional Information

You can activate financial object activation for the following application objects:

- Money market transactions
- Foreign exchange transactions
- OTC derivatives
- Loans
- Security transactions
- Operating Exposure
- Subledger Positions and Subpositions
For subledger positions and subpositions, you also have to specify the valuation area for which financial object integration is active.
- Class positions in securities accounts
- Class positions in futures accounts - Lot-based positions in futures accounts Notes:
 - To avoid overlaps between class positions in futures accounts and lot-based positions in futures accounts in the reporting, you make a setting in the evaluation type to specify which kind of position has the priority (Financial Objects for Positions in Futures Accounts).
- You can use automatic financial object integration for class positions in securities accounts for the *Analysis* and *Default Risk Limitation* components only.
- For class positions and lot-based positions in futures accounts, you can use automatic financial object integration for the *Analysis* component only.

- For *class positions in securities accounts*, *class positions in futures accounts*, and *lot-based positions in futures accounts*, you have the option of making your settings for the financial object integration either for the whole company code or only for the specified product types.
- If you only want to activate financial object integration for specific product types within a company code, you have to set the Use Product Type Level indicator and then list the relevant product types.
- If you want to activate financial object integration for the whole company code, you only have to make the setting for the company code and you do **not** set the *Use Product Type Level* indicator.

Financial object integration is also possible for the following application objects:

- **Generic Transactions**
For more information on the activation of financial objects for the generic transaction, see Activate/Deactivate Financial Object Integration of Generic Transactions.
- **BCA Account**
For more information on the activation of financial objects for BCA accounts, see Activate/Deactivate Financial Object Integration of BCA Accounts.

Derive Default Risk Control Parameters for Trade Finance

In this step, you can define the derivation strategy. A derivation strategy consists of several derivation steps with which characteristic values and control parameters can be derived one after the other.

Each of these steps describes a derivation type, which can be used to fill a number of target fields with information from a number of source fields. Hence each step describes a logical relationship between source and target fields.

The following types of derivation steps are possible:

- o **Derivation rules**
Derivation rules are if-then rules. These rules contain information, stored in table-form, that specifies which characteristic value combination of source fields leads to which values in the target fields.
- o **Table access (table lookup)**
The system can access single records in any tables by means of table access. The source fields correspond with the key of a table, from which certain field content can be transferred to target fields.
- o **Assignments**
Assignments can be used to assign the content of any source field or constant to a target field.

- o Initializations (clear)
- o Enhancements as part of customer exits
You can use enhancement FKLA as a customer exit. You can find general information on customer exits in the SAP Library under **Basis -> ABAP Workbench -> Enhancements to the SAP Standard -> Enhancement Concept**. You can access detailed information on enhancement FKLA by using transaction SMOD.

The general section **Derive default risk control parameters** is only effective where non-integrated financial object maintenance is used. The strategies stored here are used to derive the parameters. If, however, financial object integration is active, you need to store, for each activated financial object integration, the derivation of the default risk control parameters for the relevant bank transaction.

Activities

19. Choose **Edit -> Create Step**.
A dialog box appears in which you can specify the type of the derivation step.
20. Choose a step type.
Depending on the step type you choose, the system displays a maintenance screen in which you can specify the source and target fields, and the derivation rule.
21. Choose **Save**.

Other Transactions

The other transactions include all further transactions for Banking and Treasury and Risk Management that use automatic financial object intergration.

BCA Account

The following steps describe what system settings are required to enable automatic finance object generation after a BCA account is created.

Activate/Deactivate Financial Object Integration

Here, you have the option of defining that financial object data is created when you enter the master data. To do this, set the indicator **FO integration active**. This indicator prompts the system to display entry screens, in which you store financial object information, in online

maintenance for the respective transactions in the corresponding component (Default Risk and Limit System).

Using the following settings, you also have the option of controlling system behavior in the case of errors:

- o Saving of account not possible
- o Saving of account also possible without default risk data

You can also make the following additional restrictions:

- o Restriction by bank area
- o Restriction by product

Recommendation

- o If you do not want the system to save transaction master data when there are errors, then set ***Saving of account not possible*** to active.
- o If you want the system to save transaction master data when there are errors, but you want the master data to be saved without the respective incorrect financial object part, then set ***Saving of account also possible without default risk data*** to active.

Activities

Derive Default Risk Control Parameters for BCA Accounts

In this step, you can define the derivation strategy. A derivation strategy consists of several derivation steps with which characteristic values and control parameters can be derived one after the other.

Each of these steps describes a derivation type, which can be used to fill a number of target fields with information from a number of source fields. Hence each step describes a logical relationship between source and target fields.

The following types of derivation steps are possible:

- o Derivation rules
Derivation rules are if-then rules. These rules contain information, stored in table-form, that specifies which characteristic value combination of source fields leads to which values in the target fields.
- o Table access (table lookup)

The system can access single records in any tables by means of table access. The source fields correspond with the key of a table, from which certain field content can be transferred to target fields.

- o Assignments
Assignments can be used to assign the content of any source field or constant to a target field.
- o Initializations (clear)
- o Enhancements as part of customer exits
You can use enhancement FKLA as a customer exit. You can find general information on customer exits in the SAP Library under **Basis -> ABAP Workbench -> Enhancements to the SAP Standard -> Enhancement Concept**. You can access detailed information on enhancement FKLA by using transaction SMOD.

The general section **Derive default risk control parameters** is only effective where non-integrated financial object maintenance is used. The strategies stored here are used to derive the parameters. If, however, financial object integration is active, you need to store, for each activated financial object integration, the derivation of the default risk control parameters for the relevant bank transaction.

Activities

22. Choose **Edit -> Create Step**.
A dialog box appears in which you can specify the type of the derivation step.
23. Choose a step type.
Depending on the step type you choose, the system displays a maintenance screen in which you can specify the source and target fields, and the derivation rule.
24. Choose **Save**.

Generic Transaction

The following steps describe which system settings you must carry out to enable financial objects to be created automatically each time you create a generic transaction.

Activate/Deactivate Financial Object Integration

In this IMG activity you define that the financial object data is to be created when the master data is created. You do this by setting the *FO Integration Active* indicator. When you set this indicator, in online processing the system displays the relevant screens for entering transaction data for the component in question (such as Profitability Analysis, and Default Risk and Limit System). You can then enter the information required for the financial objects.

You can also define how the system is to react to errors:

- Generic transaction cannot be saved
- The generic transaction can also be saved without default risk data

Recommendation

- If you do not want the system to save the master data of the transaction if there are errors, then choose the option *Generic transaction cannot be saved*.
- If you want the system to save the master data of the transaction even if there are errors in the financial object part (the financial object part containing the errors will not be saved) choose *The generic transaction can also be saved without default risk data*.

Derive Default Risk Control Parameters for Generic Transactions

In this step, you can define the derivation strategy. A derivation strategy consists of several derivation steps with which characteristic values and control parameters can be derived one after the other.

Each of these steps describes a derivation type, which can be used to fill a number of target fields with information from a number of source fields. Hence each step describes a logical relationship between source and target fields.

The following types of derivation steps are possible:

- o Derivation rules
Derivation rules are if-then rules. These rules contain information, stored in table-form, that specifies which characteristic value combination of source fields leads to which values in the target fields.
- o Table access (table lookup)
The system can access single records in any tables by means of table access. The source fields correspond with the key of a table, from which certain field content can be transferred to target fields.
- o Assignments
Assignments can be used to assign the content of any source field or constant to a target field.

- o Initializations (clear)
- o Enhancements as part of customer exits
You can use enhancement FKLA as a customer exit. You can find general information on customer exits in the SAP Library under **Basis -> ABAP Workbench -> Enhancements to the SAP Standard -> Enhancement Concept**. You can access detailed information on enhancement FKLA by using transaction SMOD.

The general section **Derive default risk control parameters** is only effective where non-integrated financial object maintenance is used. The strategies stored here are used to derive the parameters. If, however, financial object integration is active, you need to store, for each activated financial object integration, the derivation of the default risk control parameters for the relevant bank transaction.

Activities

25. Choose **Edit -> Create Step**.
A dialog box appears in which you can specify the type of the derivation step.
26. Choose a step type.
Depending on the step type you choose, the system displays a maintenance screen in which you can specify the source and target fields, and the derivation rule.
27. Choose **Save**.

Activate Integrated Default Risk Limit Check

In this section you activate the integrated default risk limit check.

Derive Default Risk Control Parameters

In this step, you can define the derivation strategy. A derivation strategy consists of several derivation steps with which characteristic values and control parameters can be derived one after the other.

Each of these steps describes a derivation type, which can be used to fill a number of target fields with information from a number of source fields. Hence each step describes a logical relationship between source and target fields.

The following types of derivation steps are possible:

- o Derivation rules
Derivation rules are if-then rules. These rules contain information, stored in table-form, that specifies which characteristic value combination of source fields leads to which values in the target fields.
- o Table access (table lookup)
The system can access single records in any tables by means of table access. The source fields correspond with the key of a table, from which certain field content can be transferred to target fields.
- o Assignments
Assignments can be used to assign the content of any source field or constant to a target field.
- o Initializations (clear)
- o Enhancements as part of customer exits
You can use enhancement FKLA as a customer exit. You can find general information on customer exits in the SAP Library under **Basis -> ABAP Workbench -> Enhancements to the SAP Standard -> Enhancement Concept**. You can access detailed information on enhancement FKLA by using transaction SMOD.

The general section **Derive default risk control parameters** is only effective where non-integrated financial object maintenance is used. The strategies stored here are used to derive the parameters. If, however, financial object integration is active, you need to store, for each activated financial object integration, the derivation of the default risk control parameters for the relevant bank transaction.

Activities

28. Choose **Edit -> Create Step**.
A dialog box appears in which you can specify the type of the derivation step.
29. Choose a step type.
Depending on the step type you choose, the system displays a maintenance screen in which you can specify the source and target fields, and the derivation rule.
30. Choose **Save**.

Definitions

In this section, you make definitions that are required for attributable amount determination.

Define Valuation Factor Determination

Using valuation factor determination, you are able to set whether attributable amounts for counterparty risks or country risks are to be calculated. You can use differentiated valuation factors within counterparty risk and country risk for:

- Add-on factors (using risk sensitivities)
- Default probabilities

Example

For counterparty risks it is necessary to have a valuation procedure that complies with the legal requirements for valuation factors. In addition to this, you want to use other valuation factors for internal purposes.

Requirements

Most importantly, you need to activate the *Default Risk and Limit System* component.

Standard settings

There are two valuation factor determination methods stored in the Customizing delivered with the system. Using procedure (external procedure) in combination with determination procedure , credit weighting factors are stored in the table for default probabilities. These credit weighting factors are derived from the market valuation method that meets the standards set in the capital adequacy directive for clearing international payments specified by the Bank for International Settlements.

Activities

1. Choose *New Entries*
2. Enter a two-digit key
3. Enter a short and long description for the procedure
4. Select *Counterparty risk* or *Country risk*
5. Select the recovery rate basis (business partner rating or relevant country for country risk)
6. Save your entries.

Further notes

The country risk settings are only available in Banking.

Define Collateral Valuation Rule

The following settings are grouped together in the collateral valuation rule:

- Primary risk reduction -
Secondary risk display

These settings are required because the value of a collateral item can vary in terms of covering economic and political risks.

Example

When determining the attributable amount for counterparty risk, a company always wants to include the collateral at the value at which it covers economic risks. To ensure this, you need to choose *economic* in both primary risk reduction and secondary risk display. This has the effect of excluding from the entire attributable amount determination those collateral items that only cover political risk.

Recommendation

If you want to ensure that the primary and secondary net exposures total corresponds to the total of the primary gross exposure, then you need to make the following alternative settings: -Primary risk reduction and secondary risk display both need to be "economic"

- Primary risk reduction and secondary risk display both need to be "political"

Activities

1. Enter an identifier for the name
2. Enter a name
3. Select the required criterion for the primary risk reduction
4. Select the required criterion for the secondary risk display
5. Save your entries.

Define Determination Procedures

In this section, you define the relevant determination procedures.

Example

To value all financial transactions for all risk categories, you have to define two determination procedures:

1. Procedure for credit risk
2. Procedure for settlement risk

Requirements

The most important prerequisite for valuing transactions is the activation of the Default Risk and Limit System by choosing *Basic Settings* -> *Global Settings*. In addition, you need to have already defined at least one valuation factor determination and one collateral valuation rule.

Standard settings

Two determination procedures are delivered in Sample Customizing. No default probabilities or add-on factors have been assigned to determination procedure . For determination procedure , credit weighting factors (in accordance with the German Banking Act) have been set up in the table for default probabilities and add-on factors according to the market valuation method (in accordance with the German Banking Act - July 998).

Recommendation

Choose a meaningful way of naming determination procedures (for example, the second character could indicate the risk category).

Activities

. Choose *New Entries*.

The system displays the screen *Maintenance of Determination Procedures* .

Enter a two-digit key and a name for the determination procedure

3. Assign a valuation factor determination and a risk category.
4. Choose the indicator for gross or net exposure.
5. Select a collateral valuation rule.
6. Activate Interpolation of Default Probability, if the default probability between two points in time needs to be interpolated linearly.
7. Set the Netting Active indicator if you want to take netting agreements into account, and enter the weighting factor for total add-on 'a' for calculating the netting add-on.
8. Choose the attributable amount calculation method for the netting group.
9. Save your entries.

Further notes

Note for Sample Customizing:

By assigning a default risk rule to the financial object of the transaction to be valued, you can use determination procedure from the delivered Customizing to determine an attributable amount, without having to make any further settings.

Define Recovery Rate Class

In this section, you enter a name and a description for the recovery rate class. You have the following options for storing recovery rates for transactions:

1. Storing in the default risk rule (see Define default risk rules)
2. Derivation from the rating of the business partner
3. In the application: Storing in the financial object (overrides both of the options above) Derivation type (point or) is also stored in the default risk rule.

Activities

1. Choose *New entries*.
You will see the screen *Recovery rate definition*.
2. Enter a -character alphanumeric key, and a description
3. Save your entries

Further notes

Depending on the type of recovery rate derivation you require, you will need to carry out the following additional activities:

- Storing the recovery rate in the default risk rule
- Assigning the rating of the recovery rate (see Assign rating)

Define Default Risk Rule

In this section, you define default risk rules. A default risk rule is assigned to each single

transaction in order to group transactions for business purposes. In the following step, these "groups" are valued using standard methods. Default risk rules control the input parameters for attributable amount determination.

The following settings are required for defining the default risk rule:

- You can store date determination for calculating market value change periods for each default risk rule.
- You can store date determination for calculating the risk commitment period for each default risk rule.
- The default risk rule also controls the type of recovery rate determination.
- You are also able to set an indicator to determine whether the system is to calculate settlement risk.
- In the SAP Banking Industry Solution, you can also include single commitments, which is not possible in CFM.

Requirements

You need to have already defined the recovery rate (see Define recovery rates) in order to be able to store a recovery rate determination in the default risk rule.

Example

The credit risk of DM fixed-term deposits is to be determined using default risk rule . This contains the attribute "date determination":

Risk commitment period and market value change period are to be derived from the term end of the transaction.

Standard settings

Using the default risk rules delivered with the system, you can value a number of different transactions. The first number in the key indicates the assigned risk sensitivity.

Activities

1. Choose *New entries*.
2. Enter a five digit numerical key and a description of the default risk rule
3. Use F4 Help to select the calculation base of the market value change period, and specify the market value change period in months
4. Use F4 Help to select the calculation base of the risk commitment period, and specify the risk commitment period in months
5. Use F4 Help to choose the recovery rate determination
6. Use F4 Help to select the recovery rate

7. If required, set settlement risk to active
8. If required, set single commitment to active
9. Save your entries.

Define Risk Sensitivity

Risk sensitivity describes the risk category in which single transactions are to be grouped.

Example

1. Interest rate change risk
2. Exchange rate risk
3. Stock price risk

Standard settings

The risk sensitivities specified by the German Banking Act are delivered with the system.

Activities

1. Choose *New entries*
2. Assign a three-digit numerical key, and give the risk sensitivity a name
3. Save your entries.

Define Netting Group

In this section, you define netting groups for transactions which have a netting arrangement.

The following information is stored in netting groups:

- Netting ID
- Short name
- Long name
- External netting ID
- Limit characteristics (company code and business partner)
- Control parameters (default risk rule and currency)

Requirements

1. In order for netting arrangements to be taken into account during attributable amount determination, you need to have already set the indicator *Netting active* for the relevant determination procedure.
2. A company code with the relevant business partner master data has to be available.
3. Before setting up a netting group, you have to have defined at least one default risk rule.

Activities

1. Choose *New entries*.
2. Enter a five-character alphanumeric key, as well as a short and long name
3. Using F4 Help, select a relevant external netting ID
4. Enter the limit characteristics of the netting group (company code, business partner), and the control attributes (default risk rule, currency). You can use F4 Help here.
5. Save your entries

Define Single Transaction Check Product

In this section, you define single-transaction-check products (STC products).

The STC product is the central control for the single-transaction-check transaction (STC transaction).
The settings stored in the STC product effect the following functions of the STC transaction:

- Authorization check
- Control of internal/external key allocation
- Inclusion of credit risk
- Preset (default) limit product group

In addition, the following controls are stored in single-transaction-check products:

- Default risk rule
- Limit product group
- Spot/forward indicator

Requirements

You need to have already defined at least one default risk rule and one limit product group.

Activities

1. Choose *New entries*.
2. Enter a single transaction check product
3. Enter a short name and long name
4. Use F4 Help to select an external financial category
5. If required, you can include issuer risk
6. If required, you can include the external key allocation
7. Use F4 Help to select a default risk rule, limit product group and spot/forward indicator
8. You can set the single transaction check product for the external product category *default*
9. Save your entries

Further notes

You need to have defined at least one single-transaction-check product for the single-transaction-check transaction. You also need to have assigned the necessary authorization for these single-transaction-check products (authorization object J_B_KLSDC).

Define Selection Filter

Defining selection filters effects Limit Management.

In Limit Management, you can use the selection filter to take into account only one section of the loan portfolio. There are three selection characteristics (which can be set at the same time), for which you can create a selection filter:

- Country risk area (CRA) (only relevant if you have activated the country risk functions, which are only available in Banking)
- Counterparty or issuer risk (CIR)
- Primary or secondary risk (PSR)

Example

A company intends that limit management for country risks should take place only for a section of the entire loan portfolio. The CRA for foreign currency/foreign transactions is defined for this purpose. Furthermore, only the primary transaction should be limited.

To do this, you need to enter a selection filter with sequential number for CRA foreign currency/foreign transaction, and sequential number for the primary transaction. You need to store this selection filter in

the relevant limit types. In end-of-day processing, only those transactions are attributed to this limit type that match the selection filter exactly.

Requirements

You need to have already defined the required country risk areas.

Activities

1. Choose *New entries*
2. Use F4 Help to choose a selection filter
3. Enter a sequential number
4. Use F4 Help to choose a selection characteristic
5. Use F4 Help to select a lower limit and an upper limit for the value of the selection characteristic.
6. Save your entries.

Further notes

If you are using the country risk functions, note that the assignment showing which country risk area a single transaction belongs to, is determined and stored in the financial object when it is created for those single transactions that are flagged as country risk relevant.

Define Start Date for Risk Calculation

Use

In this IMG activity, you define the start date for the risk calculation. The start date is the date on which a transaction is included in the risk calculation. The start date for the risk calculation is not the same as the date on which the term of a transaction begins: the latter defines merely the start of the term of the transaction.

Using the settings you define here, you can include a transaction in the risk calculation whose term does not start until a future point in time.

These settings can be used for the money market product types only.

Activities

Set the Start of Term and Date of Conclusion indicators to define for each product type in question whether risk is to be calculated from the start of the term of the transaction, or from the date on which the transaction was concluded.

Define Relative Limit

Use

Enhanced limit reporting in the Portfolio Analyzer enables you to define and monitor relative limits at portfolio level. This means that you can monitor and adhere to internal as well as external investment guidelines that may be required by insurance controls.

Relative limits are defined as the quotient of the limit utilization and a limit reference. The limit utilization specifies the investments that are to be subject to a limit, and the limit reference is the associated total investment volume. You define both these figures by specifying a portfolio hierarchy node and a key figure.

The nodes in the portfolio hierarchies are the portfolios that are to be compared. You usually define one portfolio hierarchy for the limit utilization, and one for the limit reference. You can use all the NPVs and book values that you assigned to your portfolio hierarchy as key figures. You can compare the same key figures for different portfolios or different key figures for the same portfolio.

You can define a lower limit and an upper limit for the relative limits. You can also define only one of these limits (either the lower limit or the upper limit). You enter these values as percentages.

You can also use this IMG-Activity to define absolute and relative limits, and to create absolute limits for relative limits.

Assignments

In this section, you make assignments to risk sensitivities, to the rating, to the country, and to the facilities.

Assignments to Default Risk Rule

In this section, different risk items such as positions, single transactions, OTC options, or accounts, are each assigned a default risk rule. Several items can be valued using the same default risk rule.

For positions, single transactions and securities collateral, you make the assignment using the product type.

For OTC options and money market transactions, you make the assignment using a combination of product type and transaction type.

For BCA accounts, assignment is via the product.

Assign Risk Sensitivities

In this section, you assign a risk sensitivity to the default risk rule and the valuation factor determination.

Requirements

You need to have already defined at least one default risk rule and a risk sensitivity.

Example

For determining the credit risk of DM fixed-term deposits, risk sensitivity "interest rate risk" is to be assigned to default risk rule .

Activities

1. Choose *New entries*.
2. Use F4 Help to choose one of the default risk rules defined above, and select a valuation factor determination 3. Assign the risk sensitivity required
4. Save your entries.

Assignments to Recovery Rate

In this section, you carry out assignments to the Recovery rate.

Assign Credit Rating

In this section, you assign a recovery rate to the business partner rating for attributable amount determination for counterparty risks.

Requirements

1. You need to have already defined ratings in the basic settings for business partners.
2. You have to have defined at least one recovery rate.

Activities

1. Choose *New entries*.
2. Use F4 Help to choose a rating.
3. Assign a defined recovery rate determination to it.
4. Save your entries.

Assignment of Senders to Recipients

Assign Senders of Workflows to Recipients

Use

If the workflow connection is switched on, in the single transaction check, the system generates workflows for limits that have been exceeded. In the IMG activity, you assign the relevant recipients of the workflows to the senders.

Note:

If you do not store any senders or recipients, the system sends the workflow on the basis of the organizational chart that you stored in the Customizing for the Business Workflow.

Requirements

In the IMG activity Global Settings, you have activated the workflow connection.

Attributable Amount Determination

In this section, you store the formulas for attributable amount determination per default risk rule and determination procedure. In addition, relevant values are assigned to the formulas contained in the parameters used.

Example

In determination procedure , the formula

$(\text{MAX}(, \text{VAR}) + \text{VAR} \times \text{ADD-ON FACTOR}) \times \text{DEFPROB}$

is used. The parameters ADD-ON FACTOR and DEFPROB must be assigned values derived from the underlying transactions.

Define Variable Assignment ID

The variable assignment ID determines which values are taken from the datapool to fill variables 1 to 4 in the formulas predefined in the system.

Example

You assign the market value of the transaction to variable 1, and the nominal amount to variable 2. The other variables are not needed to determine the credit risk for DM fixed-term deposits, for example.

Activities

1. Choose *New entries*.
2. Enter a three-digit numerical key, and a name for the variable assignment ID
3. Choose values for the required variables from F4 Help
4. For loan and account transactions, you can set whether the variables are filled based on external loan commitments or credit lines, or based on current loan disbursements and account balances
5. Save your entries

Edit Settings for Determination Procedures

In this IMG activity, you group together the Customizing settings you have entered so far, and assign them to a combination of the determination procedure and the default risk rule.

Example

For example, you can assign the following values to the determination procedure *Exposure Credit Risk* and to default risk rule (for fixed-term deposits):

- Formula ID: Max(,CBAS)
- Calculation basis = max(, VAR) + VAR x add-on factor
- Variable assignment ID: VAR = market value and VAR = nominal amount

Requirements

You need to have already entered the settings for the following:

- Define Determination Procedures
- Define Default Risk Rules
- Define Variable Assignment ID

The following settings are required for limit check for each product type and transaction type:

- In the IMG activity Activate Integrated Default Risk Limit Check, you have activated the integrated single transaction check.
- In the IMG activity Global Settings, you have activated the workflow connection.
- You have created limits for each product type and transaction type. To do so, in the *SAP Easy Access* screen choose *Credit Risk Analyzer -> Master Data -> Limits -> Edit Limits for Each Product Type and Transaction Type*.

Activities

1. Choose *New Entries*.
2. Choose a determination procedure and a default risk rule that have already been defined, and give this combination a name.
For determination procedures of the category *Settlement Risk*, you can then choose a time shift (in days) for the advance payment and return payment. If you have chosen a settlement default risk rule, only settlement risks can be attributed.
3. Use the input help to select the formula ID, the calculation basis, and the variable assignment ID.
4. If required, activate the limit check for each product type and transaction type.
5. Save your entries.

Edit Add-On Factors

An add-on factor is a percentage rate that, when multiplied by the calculation base of the transaction you want to value, results in the add-on. The add-on is a risk premium, which takes into account the potential positive market value changes of a transaction. It is a combination of the market value change period and risk sensitivity.

Example

Transactions with a market value change period of months and an "interest-dependent" risk sensitivity should be valued with an add-on factor of %.

Requirements

If you require risk sensitivities other than the ones delivered with the system, or if you want the valuation factor determination to take place internally as well as externally, you need to have defined these sensitivities beforehand, and assigned a valuation factor determination using the default risk rule.

Standard settings

For external valuation factor determination, the system comes with add-on factors defined in accordance with the market valuation method from the German Banking Act (as of July, 1998).

Activities

1. Choose *New entries*.
2. Enter a market value change period in months
If, for example, you enter a market value change period of x , the system selects all transactions which have a market value change period of x or less. If a transaction has a market value change period larger than the largest entry in the table, then the system selects the largest entry. If no larger entry exists, then the next smallest entry will be selected.
3. Use F4 Help to choose a risk sensitivity that is already defined
4. Maintain an add-on factor (in percentage) for this combination
5. Save your entries

Edit Counterparty Default Probabilities

The default probability for counterparties is composed of the function of the rating of the business partner, with whom the transaction that is to be valued was carried out, and the risk commitment period.

Example

Transactions with a risk commitment period of x months and that were made with business partners with a rating of AAA, would have a default probability of y %.

Requirements

You need to have already defined the rating tables in business partner Customizing.

Standard settings

The system uses the credit weighting factors from the capital adequacy directive as default probabilities for external valuation factor determination. Transactions are placed in their respective risk categories according to the rating stored in the business partner. The risk commitment period is set to the smallest value (one month). In this way, the default probability of all transactions is calculated solely on the basis of the rating stored in the business partner master data.

Activities

1. Choose *New entries*.
2. Decide on a valuation factor determination which reflects the determination procedures (internal/external) for which you need the default probabilities
3. Assign the rating/risk commitment period to the default probability by entering the respective values for the rating (using F4 Help) and the risk commitment period (in months). If, for example, you enter a risk commitment period of months, all transactions will be selected which have a risk commitment period of months or less. If a transaction has a risk commitment period greater than the largest entry in the table, than the largest available entry will be used. If no larger entry exists, then the next largest will be used.
4. Enter a date from which the default probability is to be valid. For valuations, the most up-to-date entry is always used.
5. Enter a default probability.
6. Save your entries.

Further notes

In contrast to the description above, the default probability for a transaction whose risk commitment period lies between two maintained periods is interpolated in a linear way if the relevant indicator is active in the determination procedure upon which it is based.

Edit Recovers Rates

In this step, you maintain date-dependent recovery rates for counterparty risks and for country risks.

Example

From //, a recovery rate of % is to apply for counterparty risks from money market transactions.

Requirements

You need to have already defined at least one recovery rate.

Activities

1. Choose *New entries*.
2. Use F4 Help to select a valuation factor

3. Use F4 Help to select the recovery rate
4. Use F4 Help to select a validity date
5. Enter a value in percentage
6. Save your entries.

Further notes

In order for the system to be able to derive recovery rates, there should be at least one default risk rule in which the type of derivation is defined. If the derivation is to take place using the business partner rating, you have to have maintained the assignment 'rating/recovery rate' as well.

Limit Management

In this section, you decide which figures you want to be accumulated to form the amounts drawn upon from a preset limit. As part of this, you will define limit types, limit product groups, and customer characteristics.

Enter Basic Settings for Limit Management

In this step you make various basic settings for Limit Management.

To simplify the process for entering and maintaining reservations, you can make default settings for the default risk rule for the reservation period and extension period.

You can define a maximum waiting time for a limit required by the single transaction check.

This waiting time applies when a limit required by the check is blocked by another user. Using 4-hour capability, you are able to specify a fixed time for the posting deadline. From this point in time, risk amounts are attributed to the following day. The waiting period for the post-run update specifies the time interval between the post-run update and the posting deadline.

In the settings for the factory calendar you can choose the factory calendar to be used for determining the review date for a limit and for displaying utilizations.

Setting the indicator *Table Generation for Limit Records Active* improves the performance of the system in the case of a large volume of data for limits.

By specifying the exchange rate type, you define which exchange rate is to be used in Limit Management. If you do not specify an exchange rate type, then the system uses the default type, which is 'M' (middle).

Activities

1. Use the input help to choose the default setting for the default risk rule.
2. Enter the default setting for the reservation period in days.
3. Enter the default setting for the extension period in days.

4. Use the input help to choose the waiting time for the single transaction check.
5. If required enter the posting deadline. The posting deadline is taken into account only if you are using 4-hour capability.
6. If required enter the waiting time for the post-run update.
7. If required set the *4-hour capability* indicator to active.
8. Use the input help to choose the appropriate factory calendar.
9. If required set the *Table Generation for Limit Records* indicator to active.
10. If required, specify the exchange rate category that Limit Management is to use (default setting is 'M').
11. Save your entries.

Further notes

For more information about 4-hour capability see the online documentation under *SAP Banking -> Default Risk and Limit System -> Tools -> 4-Hour Capability*.

Generated Characteristics

If you want to use characteristics from Market Risk in Limit Management, then in this section you make the settings required for transferring these characteristics from Market Risk.

Settings Required for Transferring Characteristics from Market Risk

In this section, you make the settings required for Market Risk. These settings are needed for the transfer of characteristics in to Limit Management.

If you have both the Market Risk and Default Risk components active, and you have already made these settings for the Market Risk part, you do not need to make them again here.

If you are not using the Market Risk component, you can make any entries in the sections *Define View* and *Define Valuation Rule*. These are required entries in Market Risk, but they are not relevant for the actual calculations in Default Risk. To avoid errors, however, you have to define a view and a valuation rule. It does not matter what these are.

Define Analysis Characteristics

In this step, you maintain the characteristics on which you wish to base evaluations.

Characteristics that are used frequently are already predefined and available in the SAP system.

The definition of characteristics is first carried out independently of an analysis structure and applies **cross-client**.

Before you define a new characteristic, you should first display all the existing characteristics. Now check to see if a suitable characteristic already exists. To do this, the following display options are available:

- All characteristics
- All characteristics for an analysis structure
- All characteristics not used in analysis structures

You can display characteristics that are fixed in each operating concern in a display screen for characteristics by choosing *Extras -> Fixed fields*.

Once you are in change mode, you can define new characteristics by choosing *Create*.

- Transferring characteristics from a reference table

You can transfer characteristics originally used in other applications (for example, from Single Transaction Costing or Standard Profitability Analysis) to Risk Analysis by transferring the characteristics from existing tables and structures. The table from which the characteristic is transferred is the table of origin of the characteristic.

Unlike Single Transaction Costing or Standard Profitability Analysis, these characteristics cannot be derived automatically from other characteristics unless you have explicitly maintained a derivation rule. For transferring from a table, only those characteristics are offered that can still be transferred. Fixed characteristics, characteristics already contained in the field catalog, and characteristics that cannot be used in Risk Analysis for technical reasons, cannot be transferred.

When transferring, fields in the reference tables must be renamed to avoid conflicting names if they are not 4 or digits long. Their name must start with **WY**. If the characteristic is to be named on screens or in lists with other texts (meaning, short text, title), you must remove the assignment to the original data element by choosing *Editing -> Data element -> Delete assignment*.

Then you can enter new texts on the detail screen. You can only delete the assignment to the data element as long as the characteristic has not been saved.

You should only change the entries made by the system for the text table, text field and long text field in exceptional cases. If you do, make sure that the text table key contains the same fields as the check table key.

- Defining characteristics yourself

You can freely define new characteristics that are to be used in Risk Analysis only. You can define appropriate derivation rules for these characteristics. The name of a characteristic you define yourself must start with **WY** and be 4 or characters long. Depending on what attributes you want, you must choose one of the following variations:

- **With own value maintenance**

You usually define new characteristics with own value maintenance. You create a check table and text table for the characteristic. The characteristic can only adopt values contained in the check table.

When you save, a dialog box appears in which you enter how the check table is to be created. Usually you create a check table automatically, meaning that the names of the tables are automatically allocated by the issuing of sequential numbers (I8xx, xx = being a sequential number). You can also do this manually, for example, to avoid name conflicts when transporting a risk management area to another system. In this case, you must ensure that the amount of allocated numbers is disjunct in the individual systems.

- **Without value maintenance**

Here you create characteristics without a check table, which means without defined value amounts and texts. Accordingly, no check is carried out for the characteristic values.

- **Relating to existing values**

A data element already existing in the system is assigned to the characteristic. The characteristic assumes the properties of the data element (texts, data type, length, check table and text table).

General information

You can change freely the texts of a characteristic you define yourself.

In contrast, the technical properties, the assigned data element and the check table can be changed only if the characteristic has not been saved.

A characteristic can be deleted as long as it has not been transferred to an analysis structure.

It is possible to define several characteristics with the same data element or the same texts (meaning, short text, title). However, it is not possible to transfer two fields with the same data element or texts into an analysis structure.

By choosing *Value fields* in the initial screen you can display key figures. It is not possible to maintain these key figures in Risk Analysis.

Activities

1. Create the characteristics you require.
2. Choose *Save*.
3. Activate your entries.

Define Analysis Structure

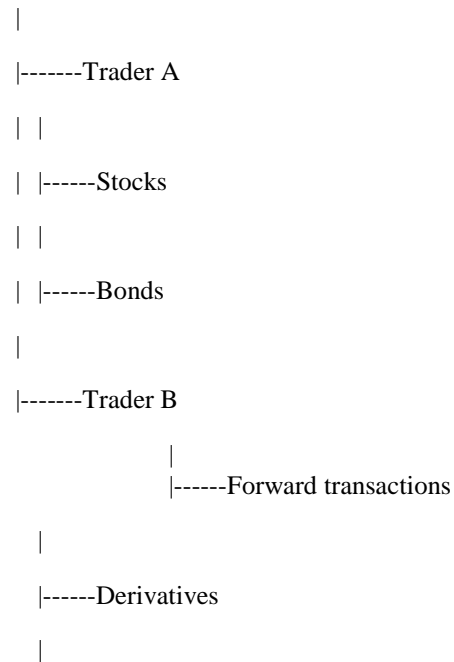
An analysis structure is the technical carrier (data structure) for all characteristics that can be used in Risk Analysis.

The characteristics and their values provide the selection criteria that are used to select transactions for evaluations. You can navigate through the characteristics when you display the results of the evaluations.

The information that defines the data structure applies **across all clients**. This means that you define the analysis structure once only, and you can then use it in all clients. You then only need to activate it in the individual clients.

Example

Bank XY



The above example results in the following characteristics and characteristic values:

Characteristics

Bank:

Trader:

Transaction types:

Requirements

Characteristic values

XY

Trader A, trader B

Stocks, bonds, forward transactions, derivatives

Before you begin to customize the analysis structure, you should depict your reporting structures (as shown above) in a portfolio hierarchy.

You also need to have already defined all the analysis characteristics that are relevant to you.

When you define the analysis structure, you cannot then go back and create new characteristics. These must exist beforehand.

Activities

1. Define an analysis structure.
Enter a 4-character name for a new analysis structure, and confirm your entry with *Create*.

The system displays the view *Edit data structure*.

2. Define which of the characteristics that you have created are to belong to the analysis structure. You can simply transfer the characteristics from the reference catalog (right side of the screen) to the data structure (left side of the screen) using *Transfer fields*. You can transfer only those characteristics that have the status 'active'.
3. When you have finished editing the data structures, you need to **Save** and **Activate** these. The data structure then receives the technical name I3<Name of the analysis structure>.
4. Choose *Back*. This takes you back to the screen *Maintain Analysis Structure*.
5. In addition to editing the data structure, you have other definition options:
 - **Selection screens:** Select the characteristics of the analysis structure for which, in risk analysis evaluations, you want to be able to use characteristic values to refine your selection criteria.
 - **Entry of characteristics:** Here, you can simplify data entry for maintaining characteristic values in the financial object. Using drag & drop, you can sort and hide characteristics by double-clicking. In financial object maintenance, the values of hidden characteristics have to be derived.
6. Generate the maintenance module for characteristic values. Function modules and screens are generated so you can enter the values of the characteristics you have defined yourself. These characteristics have their own value maintenance. If the log shown does not contain any error messages, you can exit the log display, and return to the *Maintain Analysis Structure* screen.
7. You do not normally need to generate any other objects manually. However, by choosing *Other Objects* or *Goto -> Generate Environment*, you have the option of generating the following objects manually:
 - Maintenance modules for characteristic values (same as point 6)
 - Service programs (use database tables that were generated for the analysis structure; for example, for the external data transfer of financial objects, financial object maintenance, generation of base portfolios, provision of results tables relevant in reporting)
 - Programs for single value analysis (all reports, except drilldown, in which the analysis characteristics are displayed as selection options)
 - Interface programs for drilldown (programs that you can call up in drilldown by using the report-report interface, and which reflect the selection of analysis characteristics)
 - Selection-include for drilldown (required for value-at-risk reports in drilldown reporting)
 - Text read modules (for characteristic values)
 - Characteristic subscreens for maintaining characteristic values (in maintenance of financial objects and in the respective business transactions)
 - BDT carrier screen (screens, which are linked to the screen sequence, are generated for transactions made with the BDT)

- Transfer programs for the derivation of characteristic (required only if, within characteristic derivation, a reference is made to an operating concern)
 - Number ranges for base portfolio views
8. Activate the analysis structure.
When you do this, it becomes the analysis structure valid in this client.

Further notes

Notes about using an analysis structure in multiple clients

As mentioned above, all the objects that are generated when you create an analysis structure are defined **across all clients**. If you use the analysis structure in multiple clients, then you need to define the data structure once only. You then need only to activate it in the individual clients.

If you have different requirements for your analysis structure in different clients, then you need to create a separate analysis structure for each client, using a suitable naming convention. There are no extra considerations regarding the selection of characteristics, since it is possible to have multiple analysis structures in one system and assign any combinations of characteristics to the analysis structures (also without any overlap).

If, in those clients, there are different requirements for a characteristic, then you create different characteristics, using a suitable naming convention, and choose these for the relevant analysis structure.

Only one analysis structure is ever active for a given client, and only this active structure is used in the application functions. This means that you can use different analysis structures in different clients. The use of characteristics is also client-dependent, as they are assigned to the analysis structure.

For technical information about the objects that are generated when you define the analysis structure in the ABAP Dictionary, see *Extras > Status Information -> Tables*.

Additional Functions

- Using old report types

The Information System in Risk Analysis contains some report types that, although still supported, are no longer recommended for new customers. To keep the number of reports displayed manageable, these report types are not offered for selection. You can, however, still use old report types by choosing *Edit -> Report Types*.

- Checking the analysis structure

Using this function, you can check the consistency of the settings and the condition of the analysis structure. Should any steps be missing, these will be indicated. If the check finds errors, no data can be transferred to the analysis structure.

- Upgrading the system

After the system has been upgraded to a later release, you need to reactivate the analysis structure. To do this, choose *Data Structure -> Change*. Messages are displayed about the new structure of the field catalog and the text read modules. Choose *Activate without* changes to characteristics.

- Translating the analysis structure

Using this function, it is possible to translate all language-dependent texts in the analysis structure. Once you have chosen the target language, the system displays the texts in a selection list. You can choose which texts you want to translate (it is not possible to translate back into the source language).

- **Deleting the analysis structure**

The following conditions have to be fulfilled for it to be possible to delete an analysis structure:

- The analysis structure must be inactive in all clients.
- All views (in TRM the internal views) for this analysis structure have to have been deleted in other clients. The views in the client in which the analysis structure is deleted, and all connected data, are deleted along with the analysis structure.
- All financial objects for the analysis structure must be inactive.

- **Transporting the analysis structure**

This function writes the analysis structure and its characteristics to a transport request. You can also opt to transport the characteristic values.

In the Risk Analysis component, as for other applications, an automatic transport link takes effect for many settings. This does not apply, however, for all settings. The following list shows which objects are **not automatically transported**:

- Data structure of the analysis structure with characteristics
- Derivation strategies - Characteristic values
- Characteristic hierarchy
- Reports and forms
- Key figures and evaluation procedures in the Information System of the Risk Analyzer (reporting on the results database)

Post-Processing after Import in the Target System:

As from Basis Release 4B you are no longer required to carry out manual post-processing for the transport of Customizing settings for Risk Analysis. Any necessary adjustments occur either after the import, in what are known as after-import methods of the transport system, or within the application when the changed settings are accessed for the first time. This rule also applies for client transports and client copies. **Exception:** If you want to deactivate the analysis structure, you must do so manually in the target system.

Additional Information:

- When you import an **analysis structure**, various parts of the program environment are newly generated. If any errors should occur, these will be shown in the import log.
- The system automatically generates the number range object required for the **views** when the base portfolio is created.

- The system imports only the current **key figures** and **evaluation procedures** for the Information System of the Risk Analyzer. Historical versions are not imported.

Define View

In this step you create views. You do so by assigning to each view a selection of characteristics from an analysis structure. A view is therefore a component of the analysis structure, and represents a certain perspective on the bank's data. You can define more than one different view per analysis structure.

You also have the option of entering conditions relating to the characteristic values of a view. Only financial objects which fulfill the conditions are updated in the view, so by entering conditions you are defining what are known as partial views.

Requirements

The characteristics are the selection criteria by which transactions are selected for reporting. So before you define views, you need to have already created characteristics, and have activated them in the analysis structure.

Activities

1. Choose *New entries*.
2. Enter a three-character name for the view
3. Assign the view to an analysis structure
4. In order to be able to enter restrictions later on that relate to the characteristic values updated in the view, you must select the *PV* (partial view) indicator here. Enter a short and long name for the view.
5. Save and select the view and choose *Characteristics* in the navigation structure (left part of screen).
6. Enter at least one characteristic for the view. The company code is a preset required characteristic for all views and cannot be deleted.
7. To define value restrictions for a characteristic, select the characteristic and choose *Restrictions* in the navigation structure.
8. Specify a lower and upper limit for the characteristic value.
9. Enter a +/- sign to determine whether the single value or interval is included in the selection or excluded from the selection. You have the following input options:
 - **blank** or +: included
 - -: excluded
- . Choose *Save*.

Define Valuation Rule

In this step you define a valuation rule. The valuation rule receives your values only after the assignment of an evaluation category.

Activities

1. Choose *New Entries*
2. Issue an eight-digit description for the valuation rule
3. Choose a short or long description for the valuation rule
4. Choose *Save*

Define Characteristic Values

In this step you maintain values for the characteristics you have defined and that are assigned to an analysis structure.

Activities

1. In the displayed list, select the characteristic for which you want to maintain characteristic values.
2. Choose *Values -> Change*.
You reach the appropriate maintenance table for the values of the characteristic.
3. Maintain the values.
4. Choose *Save*.

Additional Hints

If you are not permitted to maintain the values of a characteristic, you can view more information by choosing *Values -> Change*.

Settings Required for Processing Financial Objects

In this section you make the settings required for maintaining the financial object where generated characteristics are used.

Define Derivation Strategy for Non-Integrated Financial Object Processing

In this Customizing activity, you can define the derivation strategy per analysis structure. A derivation strategy consists of several derivation steps with which characteristic values can be successively derived from other characteristics.

Each of these steps describes a derivation type that you can use to fill numerous target fields from numerous source fields. In this way, every step describes a logical dependency of target and source fields.

The following types of derivation steps are possible:

- Derivation rules

Derivation rules are if-then rules. Which characteristic value combinations of the source fields lead to which values for the target fields is stored in the form of tables.

- Table access

Using table access, you can freely access single records of any table. The source fields correspond to the key of a table from which certain field contents can be transferred to target fields.

- Assignments

Using assignments, the content of any source field or a constant can be assigned to a target field.

For a target field, you can specify whether the derived field value is automatically overwritten. To do this, choose *Detail* alongside the relevant target field.

- Initializations

- Enhancements within customer exits Several enhancements are available:

- JBRDR as a customer exit if automatic FO maintenance is not activated.

- RMDR as a customer exit for BDT transactions if automatic FO maintenance is activated.

- RMDRM as a customer exit for money market transactions if automatic FO maintenance is activated.

- RMDRF as a customer exit for foreign exchange transactions if automatic FO maintenance is activated.

- RMDRD as a customer exit for derivatives if automatic FO maintenance is activated.

- RMDRL as a customer exit for loans if automatic FO maintenance is activated.

- RMDRP as a customer exit for a class position in securities account if automatic FO maintenance is activated.

- RMDRQ as a customer exit for a class position in a futures account if automatic FO maintenance is activated.

- BADI_TAN_POS3_DERIVATION_ENH as a customer exit for lot-based positions in a futures account if automatic FO maintenance is activated.

For general information on customer exits, see SAP Library under *Basis -> ABAP Workbench -> Changing the SAP Standard -> Enhancements to the Standard*. You can find detailed information on the respective enhancements by using transaction SMOD.

Activities

1. Choose *Edit -> Create Step*.

This brings you to a dialog box in which you can specify the type of derivation step.

2. Choose a type of step.
Depending on the type of step you choose, you arrive at a maintenance interface on which you can enter the source and target fields and the derivation rule.
3. Choose *Save*.

Define Derivation Strategy for Integrated Financial Object Processing

In this general derivation strategy, you store derivation rules that have to be defined independently from the transaction type in order to enable automatic FO integration for the analysis parameters.

In this Customizing activity, you can define the derivation strategy per analysis structure. A derivation strategy consists of several derivation steps with which characteristic values can be successively derived from other characteristics.

Each of these steps describes a derivation type that you can use to fill numerous target fields from numerous source fields. In this way, every step describes a logical dependency of target and source fields.

The following types of derivation steps are possible:

- Derivation rules

Derivation rules are if-then rules. Which characteristic value combinations of the source fields lead to which values for the target fields is stored in the form of tables.

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Using table access, you can freely access single records of any table. The source fields correspond to the key of a table from which certain field contents can be transferred to target fields.

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Using assignments, the content of any source field or a constant can be assigned to a target field.

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- Initializations

- Enhancements within customer exits Several enhancements are available:

- JBRDR as a customer exit if automatic FO maintenance is not activated.
- RMDR as a customer exit for BDT transactions if automatic FO maintenance is activated.
- RMDRM as a customer exit for money market transactions if automatic FO maintenance is activated.
- RMDRF as a customer exit for foreign exchange transactions if automatic FO maintenance is activated.
- RMDRD as a customer exit for derivatives if automatic FO maintenance is activated.
- RMDRL as a customer exit for loans if automatic FO maintenance is activated.
- RMDRP as a customer exit for a class position in securities account if automatic FO maintenance is activated.
- RMDRQ as a customer exit for a class position in a futures account if automatic FO maintenance is activated.

- BADI_TAN_POS3_DERIVATION_ENH as a customer exit for lot-based positions in a futures account if automatic FO maintenance is activated.

For general information on customer exits, see SAP Library under *Basis -> ABAP Workbench -> Changing the SAP Standard -> Enhancements to the Standard*. You can find detailed information on the respective enhancements by using transaction SMOD.

Activities

1. Choose *Edit -> Create Step*.
This brings you to a dialog box in which you can specify the type of derivation step.
2. Choose a type of step.
Depending on the type of step you choose, you arrive at a maintenance interface on which you can enter the source and target fields and the derivation rule.
3. Choose *Save*.

Define Generated Characteristics

This function enables you to transfer characteristics from the active analysis structure in Market Risk to Limit Management. These are known as generated characteristics, and they are then available in all Limit Management functions in the same way as direct characteristics.

Requirements

You need to have made all the settings required for transferring characteristics from Market Risk.

Activities

1. Choose *New Entries*.
2. Choose the characteristics you require and save your entries.
In the check log you can see whether the characteristics from the active analysis structure in Market Risk were generated in Limit Management.

Further notes

If the generation process terminated, you can use report RFTBLT to check for inconsistencies. You can correct any inconsistencies by using report RFTBLT4.

Define Limit Types

In this IMG activity you first define limit types, and then assign limit characteristics to these limit types.

The limit type is used to find the determination procedure for limit utilizations, the business partner relationship category, and to determine the extent of evaluations.

Limit characteristics form the basis for deciding whether a transaction is to be attributed to a particular limit type.

Example

You define a four-dimensional limit type with the limit characteristics *Business Partner*, *Limit Product Group*, *Trader*, and *Company Code*, and then assign the determination procedure *Procedure for Credit Risk Exposure* to this limit type.

Activities

Define Limit Types

1. When you choose this function, the system displays the screen in display mode only. If you want to define new limit types, or change existing ones, you first need to choose Change in the command toolbar.
2. Choose *New Entries*.
The system displays the *New Entries: Details of Added Entries* screen.
3. Enter a three-character alphanumeric key and a text for the limit type.
4. In the *Determination of Limit Utilizations* section, select one of the determination procedures that you defined in the activity *Define Determination Procedure*. In addition, you can define the relevant update category for this limit type. By selecting the update category *End-of-Day Processing Only*, you can improve system performance for the online check, since the transactions have to be checked against fewer limits. The limit currency is the currency in which limits and limit utilizations are managed for this limit type.
You can use the selection filters you have defined to restrict the limit type to certain segments of the credit portfolio.
You can also opt to have limits generated automatically if the system determines attributable amounts for limit characteristic values that do not yet have limits.
5. In the *Check Limit Utilizations* section you can define the following:
 - Whether single commitments are to be included when the unused limit amount is calculated
 - Whether global collateral is to be displayed
 - Whether the early warning (yellow traffic light) is to be based on an external limit or a percentage barrier**Note:** Single commitments and global collateral apply in *SAP Banking* only
6. In the *Review* section you define the standard number of days after the start of the validity period that the limit is to be reviewed.
7. In the *Release* section you specify whether limits of this limit type are subject to the release procedure.

8. In the *Business partner relationships* section you define which business partner relationship categories should be considered when the limit utilizations are calculated, and the relevant evaluation depth. When you update the limit utilizations for a business partner, the system then updates the utilizations for all the related business partner. By specifying the direction of attribution, you can define in which direction the utilizations of the related business partners are to be updated. The transactions of the business partners are attributed %, unless a percentage rate for the relationship has been maintained for the business partner. In this case, only the percentage specified is added to the limit amount utilized.

Assign Limit Characteristics

9. Choose a limit type, and then choose *Assign Limit Characteristics*. The system displays the screen *Change Limit Type Characteristics: Overview*. The system displays a list of all the characteristics that are assigned to this limit type.
10. To add a new characteristic, choose *New Entries*.
11. Place the cursor on the first free entry, and use the input help to choose the limit characteristics. The system also displays any characteristics that were generated in Market Risk Analysis.

Note: If limits have already been defined for a limit type, you can no longer change the limit type. As a result, you cannot assign any more new characteristics.

Limit Type Filter

12. Choose the limit type, and then choose *Limit Type Filter*. The system displays the screen *Change View: Limit Type Filter: Overview*. The system displays a list of all the limit type filters that are assigned to this limit type.
13. To add a new limit type filter, choose *New Entries*.
14. Using the input help, choose a limit characteristic for which you want to store filter criteria. You can choose from the same characteristics as those displayed in the *Assign Limit Characteristics* step.
15. Enter a *Limit Filter Number* only if you want to define multiple filters for the same limit type.
16. You can enter a value range for the filter by specifying the *Lower limit of char. value* and the *Upper limit of char. value*.
17. If you set the *Inclusive/Exclusive* indicator to *Inclusive of defined values/range*, then you define that the limit type is restricted to the range specified. If you set the *Inclusive/Exclusive* indicator to *Exclusive of defined values/range*, then you define that the range specified in this way is excluded for the limit type.
18. Use the *Option* field to control how the system interprets the range. The standard setting is *Between lower and upper value (Low <= x <= High)*.

Field Selection Control

In this step you make the default settings for each limit type. You can also specify whether a field is an undefined field, an optional field, or a required field.

Further notes

For the display, you can only choose the settings *Display* or *Hide*.

Define Limit Product Groups

In this step you define limit product groups. Using limit product groups you can group different product and transaction types in order to update the default risks of these transactions together.

You assign the product and transaction types to a limit product group in the IMG step *Define Transaction Types*. In the money market area, for example, this is under *Corporate Finance Management* -> *Transaction Manager* -> *Money Market* -> *Master Data* -> *Transaction Types* -> *Define Transaction Types*.

Example

You define the limit product group "MM" for money market transactions, and assign product type A (fixed-term deposit) and transaction type (investment) to the limit product group "MM".

Activities

1. Define limit product groups.
 - a) Enter a three-character alphanumeric key in the *LPG* field.
 - b) Enter a text for the limit product group.
2. Assign transaction types or product types to limit product groups (in the IMG sections for the various areas).

IMG node:

- *Define Transaction Types* (in the >ZK>Money Market, *ForeignExchange* or *Derivatives* sections)
- *Define Product Types* (in the *Securities*, or *Loans* sections)

In the *Limit management* section, enter the limit product group for the transaction type or product type in the *Limit group* field.

Further notes

In the application menu, you can use the limit product groups as values for the limit characteristic "limit product group" for all limit types to which this limit characteristic has been assigned.

Define Free Characteristics and Characteristic Values

In this step, you can define additional limit characteristics. The table is dependent on the activation of customer exits in SAP customer enhancement administration. For managing limit-specific enhancements, see the SAP Library.

Example

You want to set up the limit characteristic "Country Group" with the characteristic values "Asia", "Europe", "North America", "Latin America" and "Other". You also require a limit characteristic for the "product group" with the characteristic values "trading products" and "classical credit products".

Define Display Filters for Limit Management

Here you define the display filter for certain limit characteristics. You can choose from all the existing limit characteristics. This also applies for the generated characteristics from Market Risk.

You can use the display filter in the application in the following functions:

- Limit maintenance (with selection)
- ALV reporting
- Drilldown
- SAP Query

Within country-risk-specific functions, the display filter is also used for the flow list.

Example

User Smith is responsible for business partners Miller and Schulz. A display filter with the name "Smith" is defined for user Smith. Following the limit characteristic *business partner*, the values Miller and Schulz are assigned to this filter.

Activities

Define display filter

1. Choose *New entries*.
2. Define the value of the display filter.
3. Enter a short, medium and long field name.

4. Save your entries.

Assign limit characteristics to display filter .Use

F4 Help to select a limit characteristic.

6. Assign a filter number.
7. Specify a lower limit for the characteristic.
8. Save your entries.

Define Note IDs

In this section you define the note IDs for limit maintenance, the reservations for limit management and for limit transfers.

Define Note IDs for Limit Maintenance

In this step you define Note IDs for limit maintenance.

These determine the categories in which you can create time-dependent and time-independent notes in limit management.

Example

You want to group notes into the categories "general notes" and "other notes".

In this step you define the IDs:

General notes

Other notes

Activities

1. Choose *New Entries*.
2. Enter an alphanumeric key, a text and a format. If you leave the format field blank, the notes in this category are processed using SAPscript.
3. Specify whether the name should be displayed.
4. Save your entries.

Further notes

You can enter changes to existing IDs directly.

Define Note IDs for Limit Transfers

In this section you define the note IDs for limit transfers.

These determine the headings, under which you can enter notes in Limit Management for your limit transfers. These notes can be time-dependent or time-independent.

Example

You want to subdivide notes for limit transfers into individual headings, for example, General Notes and Other Notes.

Therefore, in this step you define the following note IDs:

General Notes

Other Notes

Activities

Choose *New Entries*.

1. Specify an alphanumeric key, a description and a format. If you do not enter a format, the note is processed in SAP Script.
2. Indicate if the system is to display the name.
3. Save your entries.

Further notes

If you want to change existing IDs, you can enter these changes directly.

Define Note IDs for Reservations

In this step you define the note IDs for reservations in Limit Management.

These determine the headings under which you can create time-dependent and time-independent notes in Limit Management for your reservations.

Example

You want to subdivide notes for reservations under the headings "general notes" and "other notes".

In this step you define the IDs:

General notes

Other notes

Activities

1. Choose *New Entries*.
2. Enter an alphanumeric key, a description and a format. If you leave the format field blank, the notes are processed using SAP Script.
3. Specify whether the name should be displayed.
4. Save your entries.

Further notes

You can enter changes to existing IDs directly.

Reorganization

In this step you can reorganize objects in the information system.

Delete Analysis Characteristics

In this section you can delete analysis characteristics that were generated from Market Risk in the section *Generated Characteristics*.

Activities

1. Choose an operating mode.
2. Execute the function.

Further notes

For more information see the program documentation, which you can access via the information pushbutton.

Delete Utilizations

In this section you are able to delete limit utilizations up to a specified date. This allows you to delete irrelevant historical data from the database.

Activities

1. Enter the status of the utilizations.
2. Enter the determination date for the deletion area.
3. If required, set the *Only Delete Single Records* indicator. This means that only the single records that explain the totals records are deleted. The totals records are retained.
4. Choose *Execute*.

Delete Data for Limit Types

In this section you can delete limits and limit utilizations for a specified limit type. You run this program when you have changed the configuration of a limit type, especially as regards the limit characteristics assigned to it.

Further notes

Note that once you have run this program, the data for the relevant limit type has been deleted permanently. You cannot reinstate this data.
If you want to delete the limit type itself, you can do this in section *Delete Limit Types*.

Delete STC Logs

In this step you can delete the logs for the results of single transaction checks. By doing so, you remove from the database data that is no longer required.

Activities

1. Enter the name of the user who triggered the single transaction check.
2. Enter the date of the log.
3. Select the required limit type.

The system displays the number of data records that were deleted.

Delete Reservations

In this section you are able to delete reservations that are flagged for deletion from the database. If you run the program as test run, the system only generates a list of the relevant reservations. If you do not specify that it is a test run, the database is updated and then a list of the reservations that were deleted is displayed.

Portfolio Analyzer

Flows/Cash Flows

Set Initial Table Values for Assignment of TM Flow Type to PA Flow Type

With the help of the report for setting the initial table values in the assignment table, you transport the flow types defined in the Transaction Manager to the assignment table. You maintain the flow types in the Transaction Manager.

Requirements

Before flow types can be transferred from the Transaction Manager, they have to be defined there.

Activities

1. Choose *Initial Assignment of Flow Types to to PA Flow Types*.
2. Enter the contract types whose flow types you want to transport to the Portfolio Analyzer.
3. Choose Execute.

Maintain PA Flow Types

With this activity you determine which flow types are represented in the Portfolio Analyzer. The following PA-specific flow types are delivered with the sample Customizing:

1. Position increase and decrease
2. Transaction and asset management costs
3. Other costs
4. Exogenous funds flows
5. Exogenous capital flow to bank account
6. Dividends
7. Interest
8. Other distributions
9. Reclaimable/Non-reclaimable taxes
10. Cash flow to bank/clearing account
11. Interest to bank/clearing account

You also need to specify whether these flow types are to be treated as implicit exogenous capital flows. In principle, all entries should be marked as exogenous capital flows except the flow type "Interest to bank/clearing account".

By selecting the flag for exogenous capital flows you ensure that these business operations are internally realized as implicit exogenous capital flows and included in the yield and performance calculation accordingly.

Activities

12. Select the activity "Maintain PA Flow Types".
13. Enter a flow type ID (using a maximum of 4 characters) and a description.
14. Save your entries.

Assign CFM-TM Flow Types to PA Flow Type

In this activity you assign already defined PA-specific flow types to operational flow types that have previously been transported to the assignment table.

Maintain Business Add-In for Updating PA Flow Type

This activity represents a User Exit which you can use to define your own flow types.

Flag Flows as Relevant for Performance Measurement for Classical FOs

Use

Define Flows as Relevant for Performance Measurement for Classical Financial Objects

To calculate yields, flows have to be defined as cash flow-relevant in terms of performance measurement. As per AIMR or similar performance presentation standards, such flows are all actual payment-relevant flows. However, there may be some differences in cases when internal yield models are used. For example, certain charges may be treated as not relevant for payment even though they are normally relevant, or the debit position of interest may be treated as yield-relevant rather than the incoming payment.

In this IMG activity, you enter additional Customizing settings that are used for reporting actual payments.

- Enter update types for yield-relevant cash flows in the table, and define these as relevant by setting the *Cash Flow* indicator.
- For the information to be shown clearly, you can enter additional cash flow types by using the Customizing report *Generation of Proposals for PA Cash Flows* (transaction PA_FILLUTYPEMATCH).
- The system uses the PA cash flow-relevant loans (contract type) to define the actual repayment relevance.
- The PA flow type is also used in Reporting to show flows in an integrated and summarized way. This makes it possible to group flows by their attributes, which can improve system performance. The *Flow Type* field does not have to be used; the yield can still be calculated without it.

Flag Flows as Relevant for Performance Measurement for TRL FOs

Use

Define Flows as Relevant for Performance Measurement for TRL FO's

To calculate yields, you need to define flows as cash flow-relevant in terms of performance measurement. As per *Association of Investment Management and Research (AIMR)* or similar performance presentation standards, such flows are all actual payment-relevant flows. However, there may be some differences in cases when internal yield models are used. For example, certain charges may be treated as not relevant for payment even though they are normally relevant, or the debit position of interest may be treated as yield-relevant rather than the incoming payment.

In this IMG activity, you make additional Customizing settings to perform reporting for flows that are used for actual payments.

- Enter update types for yield-relevant cash flows in the table, and mark these as relevant by setting the *Cash Flow* indicator.
- For the information to be shown clearly, you can enter additional cash flow types by using the Customizing report *Generation of Proposals for PA Cash Flows* (transaction PA_FILLUTYPEMATCH).
- The system uses the PA cash flow relevant to loans (contract type) to define the actual repayment relevance.
- The PA flow type is also used in Reporting to show flows in an integrated and summarized way. This makes it possible to group flows by their attributes, which can improve system performance. The *Flow Type* field does not have to be used because the yield can still be calculated without it.
- The assignment of update types to PA flow types is dependent on the *valuation area* and the *rate of return (ROR)* type together with *company code* and *product type*.

Generate Proposals for PA Cash Flows

Use

This IMG activity helps you set up the Customizing for the PA cash flow relevance (*Assignment of TR Update Type to PA Flow Type*), which is delivered without any sample Customizing.

Note:

- This report does not enter values in the PA flow type field; you have to do this yourself manually.
- The report can be used in test systems only.

Note the processing logic of the report, which is as follows:

- Transfer of update types: You have to define PA cash flow relevance manually as part of the project. When the update types are transferred, all update types are transferred as keys; no other Customizing settings are transferred. Therefore, you need to enter all other settings manually.

- Transfer from the Customizing settings for the payment relevance of transfer types: If you want to keep to the AIMR-PPS view (performance presentation standards from the Association for Investment Management and Research), and you have already entered the Customizing settings for payment relevance, then the system sets the *PA Cash Flow Relevance* indicator for all update types that are relevant for payment. Only the key is transferred for all other update types. We recommend that you check the results manually; you have to enter the PA flow types manually.
- Programming logic for the generation of proposals: Programming logic, such as the payment relevance, is used to generate a proposal for the *PA Cash Flow Relevance* field. You have to postprocess and check the results manually; you have to enter the PA flow types manually.
- Migration of existing Customizing: When you upgrade the system, the existing Customizing has to be converted. This option first deletes all the data, regardless of its source, and converts the existing flow-type-based PA cash flow Customizing to the new update types. We recommend that you postprocess the results manually; you have to enter the PA flow types manually.

Generate Proposals for PA Cashflow Relevance for Cashflow Types

Use

In this IMG activity you create proposals for flow types that you use in generic transactions and that are to be taken into account when calculating the yield for Portfolio Analyzer. The system transports all maintained flow types into an assignment table. In the Assign Cash Flow Types to PA Flow Types IMG activity, you can indicate these flow types as relevant for calculating the yield.

This transaction is for support purposes only, as you can also maintain the entries directly in the second Customizing report.

Activities

1. Choose whether the system updates the complete assignment table or only flow types that were not transported into this table.
2. Choose *Execute*.

Assign Cashflow Types to PA Transactions

Use

In this IMG activity, you indicate the cash flow types of generic transactions as relevant for calculating the yield and assign these flow types to PA flow types. You must make this assignment manually.

You must enter the following information:

- Indicate which cash flow type is relevant for calculating the yield
- Assign PA flow types to the cash flow types

- Indicate which flow types are relevant for exogenous capital flow

Benchmarks

Edit Master Data for Benchmarks

Use

In this IMG activity you create benchmarks that you use later on to compare yields. You can display the benchmarks in the Analyzer Information System (AIS).

When you define benchmarks, you specify the currency and other administrative information. You also decide which market data is to be used for the benchmark, and whether the benchmark is a composite benchmark that contains multiple benchmarks.

You create different versions of a benchmark by means of the validity date.

Assign Benchmarks to Nodes in the Portfolio Hierarchy

Use

In this IMG activity, you assign benchmarks to the nodes of the portfolio hierarchy. By doing so, you define how the system is to display the benchmarks in the Analyzer Information System (AIS).

You assign the benchmarks by means of an assignment variant. Versions of assignment variants are created by means of the validity date. You can assign up to five assignment variants for each portfolio hierarchy.

Valuation Settings

Define Valuation Rule

In this step you define a valuation rule. The valuation rule receives your values only after the assignment of an evaluation category.

Activities

1. Choose *New Entries*
2. Issue an eight-digit description for the valuation rule
3. Choose a short or long description for the valuation rule
4. Choose *Save*

Define and Set Up Evaluation Types

In this IMG activity, you define the general settings that are required for valuing transactions. These include the settings for market data, evaluation control, datafeed and the Portfolio Analyzer (TRM only), and also the settings specific to the valuation rule.

- **Creating evaluation types** (*Evaluation Type* pushbutton) Here you create evaluation types, and the related general information.
The general information about the evaluation type includes the default settings that are required for valuing transactions. The system applies these default values if you do not make any valuation-rule-specific settings.
- **Creating valuation-rule-specific settings for an evaluation type** (*Valuation Rule-Specific* pushbutton)
Here you can assign valuation rules to the evaluation type.
You use the combination of evaluation type and valuation rule to assign valuation parameters to a transaction. This assignment is specific to the valuation rule, and these parameters override the general settings in the evaluation type. If you do not make any settings for the valuation rule, then the general settings in the evaluation type apply.
Note that there are some settings that you can make in the valuation rule only. You can choose whether repurchase agreements are valued as money market transactions, or as a combination of a security spot transaction and a security forward transaction. You make do so by setting the *Value Repurchase Transaction as Money Market Transaction* indicator on the *Evaluation Control* tab page
To value participation certificates, you need to ensure that the *Calculate Accrued Interest* indicator on the *Evaluation Control* tab page is **not** set.
You can store a derivation rule for the value at risk for each valuation rule. The derivation rule defines how a transaction is to be valued in historical simulation when the combination procedure is used. You make the general settings for the VaR evaluation in the VaR type.

Requirements

You need to have already defined the market price parameters you require.

Recommendation

Define complete general settings for at least one evaluation type so that evaluations can be run without any errors in Risk Analysis and in Asset/Liability Management.

**Define
Results Database
Yield Ranges**

Use

In this IMG activity you define the length of periods for which yields are to be calculated.

In Portfolio Analyzer, you can calculate yields for intervals that have a fixed length, and for intervals that have a fixed start date but a variable end date (which are known as "period-begin-to-date yields") Yields that have fixed interval lengths include classic yields, such as monthly, quarterly, or annual yields. However, you can define your own period lengths to calculate weekly or 4-weekly yields, for instance.

Define Filter

In this workstep, you can define a filter for selecting transactions for the evaluation methods of the result database. Using a filter can improve system performance.

A filter contains a particular combination of characteristic values (**selections**). In addition to these, **attributes** are stored for each filter. In the test system, you can also define **test selections** for the filter, which can be used to simplify the testing of evaluation methods (see Additional Hints below).

Example

The analysis structure contains the characteristics *Product Type* and *Trader*. You want to analyze the key figures for the product type *Interest Rate Swap*, regardless of which trader concluded the swap transaction. You therefore define a filter that contains the value *Interest Rate Swap* only.

Activities

1. Enter a name for the filter and choose *Create* or *Copy*.
2. When you create a filter, or copy an existing one, choose a suitable filter category. Depending on the filter category, the filter is used in the procedure for single records or in the procedure for final results.
3. If you choose *Selections* or *Test Selections* , you branch to the screen for editing combinations of characteristic values.
Depending on the filter category, in the right-hand part of the screen enter the characteristic values for the selection criteria. You can switch between ranges and individual values.
The characteristics in the analysis structure are shown in the left-hand part of the screen as a list of fields. Characteristics that are already included in the selection are shown in color.
4. Choose *Change Attributes* to influence the information about the filter in question. This screen contains the description, the filter category used, the current status of the filter, the relevant analysis structure, and data about the authorization group, plus the name of the user who created the filter.
The *Environment* data group contains information about whether there are any evaluation procedures that are dependent upon the filter, whether another filter was created by copying this one, or whether there is historical data for the filter. If this is the case, the field contains the value X, and you can branch to the associated objects by choosing the relevant pushbutton.

Additional Hints

You can change a filter in any way you like provided that it is not assigned to a portfolio hierarchy, or , if it is assigned to a processing framework, no key figure values have been calculated for this portfolio hierarchy. If there is any data that is dependent on the filter, you can only extend the filter, rather than change it.

In the phase in which you test the results database, it can be inconvenient that it is not possible to change filters that have dependent data, or it is only possible under certain circumstances. For this reason, you can define *Test Selections* for a filter (this is useful only in test systems). Filters containing test selections can be changed as required. However, they cannot be transported. Before filters are transported from the test system the test status of the filter can be revoked by choosing *Filter -> Delete Test Selections*.

If, for a particular filter, filter definitions are imported into the system in a transport request, and these definitions do not match those used in the filter applied to results data in the results db, then you can use the *Reset Filter* function to reinstate the filter definitions that were valid before the new definitions were transported.

From Release ERP 4, there is backup table for all filter categories. This table prevents any invalid changes to filters that may be imported from being used in the productive system. This could occur if the source system of the transport does not contain any results data for the filter in question, meaning that the filter can be changed in the source system. You trigger the generation of the backup table for all filters by choosing *Extras -> Reorganization after Upgrade*. You do this once only. If you do not do this, the system generates the backup tables for a filter the first time the filter is used .

Edit Key Figures and Evaluation Procedures

Use

In this IMG activity, you create the key figures, the procedure for single records, and the procedure for final results for calculating results, and placing those results in the result database.

When you create key figures, you do so in relation to a predefined key figure category.

In business terms, the key figures are all interrelated, so that not all key figures can be assigned to the procedures for single records and final results. For more information about the interdependency of key figures, see the section under *Market Risk Analysis -> Information System -> Evaluations using the Result Database* in the SAP Library.

You can use the following key figure categories:

- **Basic key figure (abstract)**

The basic key figure category refers to an evaluation type, and to the price parameters stored there for calculating the NPV. All other key figures are linked to this basic key figure category.

- **NPV key figures (Market Risk Analyzer)**

Key figures that can be calculated in both the procedure for single records, and the procedure for final results:

- General NPV
- NPV with market data shifts
- Exposure
- Fisher-Weil duration
- Convexity
- Sensitivity per basis point (price value of basis point)
- Macaulay duration
- Clean price

Key figures that can be calculated in the procedure for single records only:

- Symmetrical interest rate shifts
- **Value-at-risk key figures (Market Risk Analyzer)**

Key figures that can be calculated in both the procedure for single records, and the procedure for final results:

- NPV for VaR
- Risk factor items
- Profit and loss distribution

- Backtesting for profit and loss

Key figures that can be calculated in the procedure for final results only:

- VaR from simulation
- VaR as per the variance/covariance approach

All key figures for value-at-risk contain information about the calculation of the VaR (in the same way as for the VaR type in the drilldown). For the *backtesting for profit and loss* key figure, certain parameters already contain values (historical simulation is set to *complete evaluation*, the holding period is *one day*, the element category is *absolute*, and the evaluation date is the *selection date of the saved data set*).

- **Position and yield key figures (Portfolio Analyzer)**
- Position in position currency - Flow in transaction currency
- Yield from position currency
- Yield from position currency for period-to-date
- Flow in calculation currency
- Position in calculation currency
- Yield from calculation currency
- Yield from calculation currency for period-to-date

Requirements

You must have already defined the filters, views, portfolio hierarchies, and evaluation types you require.

Notes on transporting data

Key figures and evaluation procedures are not transported automatically from the test system to the productive system. If you want to transport them, choose *Tools -> Transport Objects*. On the tab pages, choose the key figures and evaluation procedures required. If you want to choose more than one option, you can do so by pressing the control key or the shift key on your key board while using the mouse to select the key figures or evaluations. You can select only current key figures and evaluation procedures. You cannot choose any historical versions. Choose *Transport Selected Objects*.

Versioning

Versions of key figures and their assignments to evaluation procedures can be created based on dates.

The *Valid From* field is used for this purpose. If you do not specify the date from which the key figures and their assignments are valid, then the system takes the most recent date possible. In other words, if no evaluation has been run, then the date of the latest version is used. If an evaluation has already run, then the system takes the date of the run + day. If this is not required, you can choose a later date.

A new version is created when a value has changed in at least one field in the attributes part of the key figure or of the valuation procedures. Exceptions: the fields *Name* and *Entered By/Changed By*. The system saves the previous version automatically as an historical version.

The criterion for versioning is the day (including the *Valid From* field). Changes made on day x lead to the creation of a new version. The new version applies from date x, which means that if the program reads the data on date x, then it reads the versioned (old) attributes.

Activities

Initial screen for processing key figures and evaluation procedures:

In the initial screen *Key Figures and Evaluation Procedures*, by setting one of the radio buttons you define whether you want to process a key figure, a procedure for single records, or a procedure for final results.

You have the following options:

- Create
Enter a key for a key figure, a procedure for single records, or a procedure for final results. If you do not enter a date, the system takes today's date as the default value. If you are creating a key figure, choose a key figure category from the dialog box. Choose *Create*.
- Delete
Choose a key figure, and a procedure for single records, or a procedure for final results. Choose *Delete* (all versions) or *Delete Latest Version Only*.
You can delete only those key figures that have not yet been used in an analysis. Once values exist, it is no longer possible to delete the version. You can delete evaluation procedures only if no update runs have been carried out for them. If you want to delete a procedure for single records, you must first delete the corresponding procedure for final results.
- Display and change
Choose an existing key figure, procedure for single records, or procedure for final results, and then choose *Display* or *Create*.
You display historical versions, plus the evaluation procedures assigned to key figures, and vice versa.

The system displays the *Key Figures and Evaluation Procedures* screen.

This screen is divided into the following areas:

- Top left: Current key figure hierarchy
Shows all current key figures, and the procedures for single records and final results that were assigned
- Bottom left: Hierarchy of the key figure categories
Shows how the key figure categories are interrelated in terms of the calculations applied to them.
- Right-hand side: Attributes of the key figures
At the top, the attributes of all the relevant basic key figures are shown. At the bottom are the attributes of the current key figure.

Creating and editing key figures:

You have the following options for creating key figures:

- In the hierarchy of the key figure categories
- If you have selected a key figure in the key figure hierarchy proceed as follows: From the hierarchy of the key figure categories, choose the key figure category required (by double clicking or by using Drag & Drop). The system inserts a key figure of the category you specified underneath the selected key figure.

- If you have not selected a key figure in the key figure hierarchy proceed as follows: From the hierarchy of the key figure categories, choose the key figure category you require (by double clicking). The system creates a new key figure hierarchy, and the category you chose is in the lowest level of the hierarchy.
- By means of the context menu in the key figure hierarchy, or in the hierarchy for key figure categories

On the right-hand side of the screen, create the attributes of the new key figures, starting at the bottom and working up to the level of the basic key figure.

You define the evaluation type, which is to be used to calculate the key figures, when you define the basic key figure. If you want to use different evaluation types for your key figures, then you have to define a basic key figure for each evaluation type.

Assigning evaluation procedures:

To define procedures for single records, and procedures for final results, do the following:

1. If you have just edited key figures, choose the *Maintain and Assign Valuation Procedure* pushbutton.
2. In the right-hand side of the screen, specify the procedure for single records, and enter a description for the assignment.
Note: If you already entered a procedure for single records in the selection screen, then the system displays its technical name here.
3. Assign a filter and a view to the procedure for single records. You can assign only filters of the category *Dynamic Selections* or *Filter Group*.
4. Specify the procedure for final results, and enter a description for the assignment.
5. Assign one or more portfolio hierarchies and a procedure for single records to each procedure for final results.
6. Save your entries.
7. Choose the *Assign KF to this SRP* pushbutton (assign key figure to this procedure for single records). The system displays all the key figures that are not already assigned to a procedure for single records. Select a key figure, and then choose the *Assign Key Figures* pushbutton
The system automatically assigns the relevant procedure for final results to the key figure.
8. Save your entries.

Note the following rules:

- You can assign key figures to only one procedure for single records and one procedure for final results.
- In the procedure for final results, you cannot use any key figures that are not contained in the procedure for single records that it references.
- You cannot assign the abstract basic key figure to a procedure for single records.
- You cannot include key figures of the category *Symmetrical interest rate shift* in procedures for final results.
- You can assign key figures that are purely final results key figures only to procedures for final results.
- It is not possible to mix key figures from the Portfolio Analyzer with those from the Market Risk Analyzer in one procedure for single records.

- You cannot make subsequent changes to procedures for single records if you have already generated data in an update run, or if there are corresponding procedures for final results.
- The system calculates all the key figures that you have defined in an evaluation procedure, even if they refer to basic key figures that are not themselves defined in the procedure for single records. You cannot make any subsequent changes to procedures for single records for which data has already been generated.

Deleting the assignments:

You can delete the assignments by displaying the current key figure hierarchy, placing the cursor on the assigned procedure, and clicking the right-hand mouse button. The system displays the context menu. Choose *Delete Entry*.

Monitor: Key Figures and Evaluation Procedures

Use

In this IMG activity, you display the key figures and evaluation procedures that you created as part of the Customizing of the results database. By double-clicking you can switch to the editing mode for key figures and evaluation procedures.

Requirements

You need to have already defined key figures and evaluation procedures.

Activities

1. Choose the *Validity Date* for the relevant Analyzer.
2. Choose *Execute*.
The screen is divided into two areas: the left part gives you an overview of the key figure hierarchy, and the right part shows the hierarchy of evaluation procedures through to the selected validity date. Evaluation procedures to which no key figures have been assigned are shown as such by means of the text **No Key Figure Assigned**. By using a particular layout, you can also display the following information:
 - Description
 - 'Valid From' date
 - User who created the data
 - User who changed the data
 - Time stamp
3. To change the key figures and evaluation procedures, double click on the icon corresponding to the key figure or evaluation procedure that you want to change. The system then branches to the transaction for editing the data. If you want to change evaluation procedures to which no key figures are assigned, the system displays a dialog box in which you specify in which Analyzer (Market Risk Analyzer or Portfolio Analyzer) in which the data is to be processed. See also the documentation about editing key figures and evaluation procedures.

Define Initial Layout

In this IMG activity, you define in which part of the screen in the Analyzer information system key figures are displayed. The system reads from the results database only the key figures that you define here.

You can choose from the following parts of the screen:

- Portfolio Hierarchy
- Single Records
- Risk Hierarchy
- Position Trend (relevant for Portfolio Analyzer evaluations only)
- Maturity Band
- Backtesting
- Cash Flow at Risk; Maturity Band
- Cash Flow at Risk; Risk Hierarchy

Requirements

You need to have already defined key figures and procedures for single records and final results for the results database. You also need to have stored single records and final results in the results database.

Activities

1. Choose *New Entries* to create a layout.
2. Choose the layout that you require. Then select the appropriate screen area and choose *New Entries* to include the key figures in this area. By entering a number in the *Position* field, you define in which column the key figure appears in the respective part of the screen.
 - In the *Portfolio Hierarchy* area, you can assign key figures that the system has calculated in the procedure for final results but that do not have any additional attributes, such as risk hierarchy nodes, maturity bands, or portfolio flows. You can also assign key figures that have been calculated in the procedure for single records, are additive, and do not have additional attributes, such as risk hierarchy nodes, maturity bands, or portfolio flows. The values of key figures of this category are aggregated.
 - In the *Single Records* area, you can assign the key figures that the system calculated in the procedure for single records but that do not have any additional attributes, such as risk hierarchy nodes, maturity bands, or portfolio flows.
 - In the *Risk Hierarchy* area, you can assign only those key figures that have the attribute *Risk Hierarchy Node*. These are only key figures from the value-at-risk evaluation. The first column of the Analyzer information system contains the risk hierarchy as a tree structure.
 - In the *Position Trend* area, you can assign positions and flows from the Portfolio Analyzer. The flows contain the additional attribute portfolio flow; the positions, however, do not. For positions, the additional column for portfolio flow remains empty.
 - In the *Maturity Band* area, you can assign key figures that contain a maturity band as their additional attribute. In the Analyzer information system, an additional column is created that contains the date of the maturity band.

- In the *Cash Flow at Risk; Maturity Band* area, you can assign key figures that contain a maturity band as their additional attribute. In the Analyzer information system, an additional column is created that contains the date of the CFaR maturity band.
 - In the *Cash Flow at Risk; Risk Hierarchy* area, you can assign only those key figures that have the attribute risk hierarchy node. These are only key figures from the Cash Flow at Risk evaluation. The first column of the Analyzer information system contains the risk hierarchy as a tree structure.
3. By entering a sequential number in the *Position* field, you control in which column the key figure appears in the respective part of the screen.

Define Formulas for Analyzer Information System

Use

In this IMG activity you define formula-based key figures, and specify where the system is to display these key figures in the Analyzer Information System (AIS).

You use formula-based key figures to combine book values imported into the RDB with key figures that you calculated in Market Risk Analysis or in Portfolio Analyzer. This enables you to display key figures such as hidden contingencies and hidden reserves in the Analyzer Information System.

Note: The system calculates formula-based key figures only during runtime. It does not save them in the database.

Requirements

In the IMG activity Define Initial Layout, you have created an initial layout for the Analyzer Information System.

Activities

1. Select the initial layout to which you want to edit formula-based key figures.
2. Choose the area of the AIS in which the system is to display the formula-based key figures.
3. Create the formula-based key figures as required.

Accounting Analyzer

Valuation Settings

Define Valuation Rule

In this step you define a valuation rule. The valuation rule receives your values only after the assignment of an evaluation category.

Activities

1. Choose *New Entries*

2. Issue an eight-digit description for the valuation rule
3. Choose a short or long description for the valuation rule
4. Choose *Save*

Define and Set Up Evaluation Types

In this IMG activity, you define the general settings that are required for valuing transactions. These include the settings for market data, evaluation control, datafeed and the Portfolio Analyzer (TRM only), and also the settings specific to the valuation rule.

- **Creating evaluation types** (*Evaluation Type* pushbutton) Here you create evaluation types, and the related general information.
The general information about the evaluation type includes the default settings that are required for valuing transactions. The system applies these default values if you do not make any valuation-rule-specific settings.
- **Creating valuation-rule-specific settings for an evaluation type** (*Valuation Rule-Specific* pushbutton)
Here you can assign valuation rules to the evaluation type.
You use the combination of evaluation type and valuation rule to assign valuation parameters to a transaction. This assignment is specific to the valuation rule, and these parameters override the general settings in the evaluation type. If you do not make any settings for the valuation rule, then the general settings in the evaluation type apply.
Note that there are some settings that you can make in the valuation rule only. You can choose whether repurchase agreements are valued as money market transactions, or as a combination of a security spot transaction and a security forward transaction. You make do so by setting the *Value Repurchase Transaction as Money Market Transaction* indicator on the *Evaluation Control* tab page
To value participation certificates, you need to ensure that the *Calculate Accrued Interest* indicator on the *Evaluation Control* tab page is **not** set.
You can store a derivation rule for the value at risk for each valuation rule. The derivation rule defines how a transaction is to be valued in historical simulation when the combination procedure is used. You make the general settings for the VaR evaluation in the VaR type.

Requirements

You need to have already defined the market price parameters you require.

Recommendation

Define complete general settings for at least one evaluation type so that evaluations can be run without any errors in Risk Analysis and in Asset/Liability Management.

Results Database

Define Filter

In this workstep, you can define a filter for selecting transactions for the evaluation methods of the result database. Using a filter can improve system performance.

A filter contains a particular combination of characteristic values (**selections**). In addition to these, **attributes** are stored for each filter. In the test system, you can also define **test selections** for the filter, which can be used to simplify the testing of evaluation methods (see Additional Hints below).

Example

The analysis structure contains the characteristics *Product Type* and *Trader*. You want to analyze the key figures for the product type *Interest Rate Swap*, regardless of which trader concluded the swap transaction. You therefore define a filter that contains the value *Interest Rate Swap* only.

Activities

1. Enter a name for the filter and choose *Create* or *Copy*.
2. When you create a filter, or copy an existing one, choose a suitable filter category. Depending on the filter category, the filter is used in the procedure for single records or in the procedure for final results.
3. If you choose *Selections* or *Test Selections* , you branch to the screen for editing combinations of characteristic values.
Depending on the filter category, in the right-hand part of the screen enter the characteristic values for the selection criteria. You can switch between ranges and individual values.
The characteristics in the analysis structure are shown in the left-hand part of the screen as a list of fields. Characteristics that are already included in the selection are shown in color.
4. Choose *Change Attributes* to influence the information about the filter in question. This screen contains the description, the filter category used, the current status of the filter, the relevant analysis structure, and data about the authorization group, plus the name of the user who created the filter.
The *Environment* data group contains information about whether there are any evaluation procedures that are dependent upon the filter, whether another filter was created by copying this one, or whether there is historical data for the filter. If this is the case, the field contains the value X, and you can branch to the associated objects by choosing the relevant pushbutton.

Additional Hints

You can change a filter in any way you like provided that it is not assigned to a portfolio hierarchy, or , if it is assigned to a processing framework, no key figure values have been calculated for this portfolio hierarchy. If there is any data that is dependent on the filter, you can only extend the filter, rather than change it.

In the phase in which you test the results database, it can be inconvenient that it is not possible to change filters that have dependent data, or it is only possible under certain circumstances. For this reason, you can define *Test Selections* for a filter (this is useful only in test systems). Filters containing test selections can be changed as required. However, they cannot be transported. Before filters are transported from the test system the test status of the filter can be revoked by choosing *Filter -> Delete Test Selections*.

If, for a particular filter, filter definitions are imported into the system in a transport request, and these definitions do not match those used in the filter applied to results data in the results db, then you can use

the *Reset Filter* function to reinstate the filter definitions that were valid before the new definitions were transported.

From Release ERP 4, there is backup table for all filter categories. This table prevents any invalid changes to filters that may be imported from being used in the productive system. This could occur if the source system of the transport does not contain any results data for the filter in question, meaning that the filter can be changed in the source system. You trigger the generation of the backup table for all filters by choosing *Extras -> Reorganization after Upgrade*. You do this once only. If you do not do this, the system generates the backup tables for a filter the first time the filter is used .

Edit Key Figures and Evaluation Procedures

Use

In this Customizing activity you create the key figures, the procedure for single records, and the procedure for final results for calculating results, and placing those results in the result database.

When you create key figures, you do so in relation to a predefined key figure category. In business terms, the key figures are all interrelated, so that not all key figures can be assigned to the procedures for single records and final results.

Requirements

You must have already defined the filters, views, portfolio hierarchies, and evaluation types you require.

Notes on transporting data

Key figures and evaluation procedures are not transported automatically from the test system to the productive system. If you want to transport them, choose *Tools -> Transport Objects*. On the tab pages, choose the key figures and evaluation procedures required. If you want to choose more than one option, you can do so by pressing the control key or the shift key on your key board while using the mouse to select the key figures or evaluations. You can select only current key figures and evaluation procedures. You cannot choose any historical versions. Choose Transport Selected Objects.

Versioning

Versions of key figures and their assignments to evaluation procedures can be created based on dates.

The *Valid From* field is used for this purpose. If you do not specify the date from which the key figures and their assignments are valid, then the system takes the most recent date possible. In other words, if no evaluation has been run, then the date of the latest version is used. If an evaluation has already run, then the system takes the date of the run + day. If this is not required, you can choose a later date.

A new version is created when a value has changed in at least one field in the attributes part of the key figure or of the valuation procedures. Exceptions: the fields *Name* and *Entered By/Changed By*. The system saves the previous version automatically as an historical version.

The criterion for versioning is the day (including the *Valid From* field). Changes made on day x lead to the creation of a new version. The new version applies from date x, which means that if the program reads the data on date x, then it reads the versioned (old) attributes.

Monitor: Key Figures and Evaluation Procedures

Use

In this IMG activity, you display the key figures and evaluation procedures that you created as part of the Customizing of the results database. By double-clicking you can switch to the editing mode for key figures and evaluation procedures.

Requirements

You need to have already defined key figures and evaluation procedures.

Activities

1. Choose the *Validity Date* for the relevant Analyzer.
2. Choose *Execute*.
The screen is divided into two areas: the left part gives you an overview of the key figure hierarchy, and the right part shows the hierarchy of evaluation procedures through to the selected validity date. Evaluation procedures to which no key figures have been assigned are shown as such by means of the text **No Key Figure Assigned**. By using a particular layout, you can also display the following information:
 - Description
 - 'Valid From' date
 - User who created the data
 - User who changed the data
 - Time stamp
3. To change the key figures and evaluation procedures, double click on the icon corresponding to the key figure or evaluation procedure that you want to change. The system then branches to the transaction for editing the data. If you want to change evaluation procedures to which no key figures are assigned, the system displays a dialog box in which you specify in which Analyzer (Market Risk Analyzer or Portfolio Analyzer) in which the data is to be processed.
See also the documentation about editing key figures and evaluation procedures.

Define Initial Layout

In this IMG activity, you define in which part of the screen in the Analyzer information system key figures are displayed. The system reads from the results database only the key figures that you define here.

You can choose from the following parts of the screen:

- Portfolio Hierarchy
- Single Records
- Risk Hierarchy

- Position Trend (relevant for Portfolio Analyzer evaluations only)
- Maturity Band
- Backtesting
- Cash Flow at Risk; Maturity Band
- Cash Flow at Risk; Risk Hierarchy

Requirements

You need to have already defined key figures and procedures for single records and final results for the results database. You also need to have stored single records and final results in the results database.

Activities

1. Choose *New Entries* to create a layout.
2. Choose the layout that you require. Then select the appropriate screen area and choose *New Entries* to include the key figures in this area. By entering a number in the *Position* field, you define in which column the key figure appears in the respective part of the screen.
 - In the *Portfolio Hierarchy* area, you can assign key figures that the system has calculated in the procedure for final results but that do not have any additional attributes, such as risk hierarchy nodes, maturity bands, or portfolio flows. You can also assign key figures that have been calculated in the procedure for single records, are additive, and do not have additional attributes, such as risk hierarchy nodes, maturity bands, or portfolio flows. The values of key figures of this category are aggregated.
 - In the *Single Records* area, you can assign the key figures that the system calculated in the procedure for single records but that do not have any additional attributes, such as risk hierarchy nodes, maturity bands, or portfolio flows.
 - In the *Risk Hierarchy* area, you can assign only those key figures that have the attribute *Risk Hierarchy Node*. These are only key figures from the value-at-risk evaluation. The first column of the Analyzer information system contains the risk hierarchy as a tree structure.
 - In the *Position Trend* area, you can assign positions and flows from the Portfolio Analyzer. The flows contain the additional attribute portfolio flow; the positions, however, do not. For positions, the additional column for portfolio flow remains empty.
 - In the *Maturity Band* area, you can assign key figures that contain a maturity band as their additional attribute. In the Analyzer information system, an additional column is created that contains the date of the maturity band.
 - In the *Cash Flow at Risk; Maturity Band* area, you can assign key figures that contain a maturity band as their additional attribute. In the Analyzer information system, an additional column is created that contains the date of the CFaR maturity band.
 - In the *Cash Flow at Risk; Risk Hierarchy* area, you can assign only those key figures that have the attribute risk hierarchy node. These are only key figures from the Cash Flow at Risk evaluation. The first column of the Analyzer information system contains the risk hierarchy as a tree structure.
3. By entering a sequential number in the *Position* field, you control in which column the key figure appears in the respective part of the screen.

Define Formulas for Analyzer Information System

Use

In this IMG activity you define formula-based key figures, and specify where the system is to display these key figures in the Analyzer Information System (AIS).

You use formula-based key figures to combine book values imported into the RDB with key figures that you calculated in Market Risk Analysis or in Portfolio Analyzer. This enables you to display key figures such as hidden contingencies and hidden reserves in the Analyzer Information System.

Note: The system calculates formula-based key figures only during runtime. It does not save them in the database.

Requirements

In the IMG activity Define Initial Layout, you have created an initial layout for the Analyzer Information System.

Activities

1. Select the initial layout to which you want to edit formula-based key figures.
2. Choose the area of the AIS in which the system is to display the formula-based key figures.
3. Create the formula-based key figures as required.

