

CNV-1184 Securities Class

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Purpose

The purpose of this document is to define the conversion approach to create conversion for Object 1184 – Security Class for Treasury related transactions in S/4 HANA.

The security class is a grouping of similar securities. It defines the general characteristics of a group of similar securities. It is a standardised way of maintaining, managing and processing securities with shared properties. E.g. Bonds which may include corporate bonds, Government Bonds etc. Some of the common characteristics could be instrument type, currency, interest method, Nominal value type, interest calculation method, payment frequency, settlement type, interest method, product category etc.

The security class controls on how transactions for these types of instruments are valued, settled, reported and accounted. The security class has close integration with market risk analyser, accounting, portfolio analyser and market data.

Key tables and fields:

There are three tables involved in S4 with respect to the maintenance of the Security Class Data and these are:

- **TWX2** – This table stores the security index class data. It has the security class, Index class and secondary index number information.
- **VWPANLA** – This table stores the asset master data related to securities. Some of the key information stored are Security class ID number, Product category, status, Product Type, Security type etc.
- **VWPANLE** – This table stores data related to interest bearing securities. It contains information on Security ID number, Product category, classification, Nominal value of the security, Issue start and end date etc.
- **VZZKOKO** – This table stores "Table condition header data". It contains fields that hold specific information or linking keys about table condition header data such as company code, product category, key part and date condition effective from.
- **VZZKOPO** - This table stores "Table condition items". The table is essential for managing and organising data related to table condition items.
- **VWPBONO** - This table stores data related to securities listing.

Table: TWX2 is the central table for defining security class in SAP S/4HANA Treasury and Risk Management (TRM). It holds information on security class, index class and secondary index number. The key fields of TWX2 table are:

- **RANL** – The security class ID number is used for the unique identification of a security class. It can, for example, correspond to an official security ID number. The Class ID number can be assigned by user which can be ISIN or other identifier. It acts as the link with table VWPANLA
- **VVRANLWX** – Secondary indexes can be maintained for securities in addition to the ID number. It helps to identify the security in external data source. Field RANL (ID Number) is used as a link between 2 tables VWPANLA and TWX2
- **VVRANLWI** – It is a 2 digit numeric value which identifies the Secondary Index.

Table: VWPANLA is the table in SAP S/4HANA TRM that stores the asset master data for securities. Some of the key information stored are Security class ID number, Product category, status, Product Type, Security type etc.

The key fields of VWPANLA are:

- **RANL** – The security class ID number is used for the unique identification of a security class. It can, for example, correspond to an official security ID number. The Class ID number can be assigned by user which can be ISIN or other identifier.
- **SANLF** - The product category is an internal key that controls processing of the objects defined by the product type. When defining the product types in Customizing, you assign a specific product category to each product type. The available product categories are predefined in the system.
- **GSART** - The product type allows you to subdivide a product category. For example, stocks can be grouped into domestic stocks and foreign stocks; bonds can be divided into fixed-interest bonds, variable-interest bonds, and zero bonds.
- **XALKZ** - The short text for the master record.
- **XALLB** - The long text for the master record.
- **SROLEXT** - Indicator to classify the security class. The values can be adapted by the user and classify all securities for evaluation purposes independently of system settings, such as product type or product category. Below is the list of Classification:
 - 01 Money market fund
 - 02 Bond
 - 03 Stock
 - 04 Shareholdings
 - 05 Subscription rights
 - 06 Asset-Backed Securities
- **REPKE** - Name or number of the issuer Business Partner. BP must exist in BP Role Issuer TR0150
- **REWHR** - The currency in which the security was issued.
- **PEMKURS** - It is value at which the security was issued. It must in %

- **SNOTI** - The indicator specifies whether the security is unit-quoted or percentage-quoted.
 - Percentage Quoted
 - Unit Quoted
- **SWERTTYP** - Indicator for the security type according to the form of transfer (e.g. bearer security).
 - Bear Security
 - Reg Non-Traded Security
 - Registered Security
- **SBOERNOT** - Indicates whether or not the price of a security is determined at an exchange (listing).

Table: VWPANLE – This table stores data related to interest bearing securities. It contains information on Security ID number, Product category, classification, Nominal value of the security, Issue start and end date etc.

The key fields of VWPANLE are:

- **RANL** – The security class ID number is used for the unique identification of a security class. It can, for example, correspond to an official security ID number. The Class ID number can be assigned by user which can be ISIN or other identifier. **It acts as the link with table VWPANLA.**
- **SWPKLASS** - Indicates the type of bond. These values allow you to classify bonds for evaluation purposes. Below are the bond Classification:
 - 901 Supranational bonds
 - 902 Sovereign bonds
 - 903 non-sovereign government bonds
 - 904 Quasi-government (agency) bonds
 - 905 Financial company bonds
 - 906 non-financial company bonds
 - 907 Other bonds
 - 911 Senior Secured
 - 912 Senior Unsecured
 - 913 Junior Subordinated
 - 915 Mortgage-backed Securities
 - 916 Collateralized Debt Obligation
 - 917 Non-Mortgage ABS

Use the field RANL (ID Number) as a link between 2 tables VWPANLA and WPANLE

- **BNOMS** – The Original Nominal Amount field refers to the nominal amount on the bond certificate and not to the nominal amount of the entire issue (the global certificate). It is the smallest trading unit for the bond at the market.
- **DEBEG** – Issue date of the Security.
- **CALC_BEGIN** – Defines the start date of a calculation period in date format.
- **DELFZ** - **Final Due Date of the security for maturity purpose.**

Table: VZZKOKO – This table stores “Table condition header data”. It contains fields that hold specific information or linking keys about table condition header data such as company code, product category, key part and date condition effective from. The key fields of VZZKOKO table are:

- **SINCL** – If you set this indicator, the final maturity date is included in the interest calculation. It will be a checkbox. Value will be X for inclusive and no value for not inclusive
- **RKEY1** – It acts as the linkage to table VWPANLA where VWPANLA-RANL=VZZKOKO-RKEY1
- **STILGART** - Indicates which repayment type is used.
 - 1 Maturity
 - 2 Instalment Repayment
 - 3 annuity Repayment
 - 4 Perpetual Bond
- **SZBMETH** – **This field specifies the procedure for counting the days for the interest calculation.**
- **SEFFMETH** - **Single-digit, numeric value that uniquely defines a method of calculating the effective interest rate in the system.**

Table: VZZKOPO - This table stores “Table condition items”. The table is essential for managing and organising data related to table condition items.. The key fields of VZZKOPO table are:

- **RKEY1** – It acts as the linkage to table VWPANLA where VWPANLA-RANL=VZZKOPO-RKEY1
- **DGUEL_KP** - Determines the effective period of a condition item in conjunction with the Effective to date.
- **SKOART** - Condition Type determines if the conditions belong to maturity payment, interest, interest rate adjustment etc.
- **JEXPOZINS** - Specifies the type of interest calculation within an interest period. Interest periods are subdivided into calculation periods by split events. The type of interest calculation specifies how interest amounts are calculated within the calculation periods. It also determines how the calculation base amount is adjusted between the calculation periods. The following options are available for interest calculation:
 - Linear interest calculation
 - Exponential interest calculation.

It will update as X in table if selected Exponential Interest, else blank

- **SZBMETH** - Specifies the procedure for counting the days for the interest calculation.
- **PKOND** - Percentage rate of the condition item.
- **SWHRKOND** - Currency in which a payment is made or received, according to the condition type.
- **SKALID** - Specifies the ID of the factory calendar used for the working day shift.
- **SKALID2** - Specifies the ID of the factory calendar used for the working day shift. If more than 1 calendar is used for working date shift calculation then maintain here
- **SKALID3** - Specifies the ID of the factory calendar used for the working day shift. If more than 2 calendar is used for working date shift calculation then maintain here
- **AMMRHY** - The frequency specifies after how many months or calendar days a certain deadline is to be repeated. Quarterly, for example, is understood to be a frequency of 3 months.

- **ATTRHY** - The frequency specifies after how many months or calendar days a certain deadline is to be repeated. Quarterly, for example, is understood to be a frequency of 3 months.
- **DVALUT** - Date that represents the end of a calculation period for interest calculation.
- **SVULT** - You can use the month-end indicator to control the results of updates made on a regular basis.
- **SINCL** - If this field is flagged, the calculation date belongs to the calculation period.
- **SVWERK** - Specifies how to handle the calculation date if it falls on a day that is not a working day according to the settings in the Customizing activity Maintain Calendar.
 - 0 - No Shift
 - 1 - Next Working Day
 - 2 - Next Working Day Modified
- **AFGSTAGEVZ** - Adds or deducts the number of working days
- **AVGSTAGE** - Specifies how to handle the calculation date if it falls on a day that is not a working day according to the settings in the Customizing activity Maintain Calendar.
- **DFAELL** - Date within a period on which a payment is due.
- **SFULT** - You can use the month-end indicator to control the results of updates made on a regular basis.
- **SFWERK** - Specifies how to handle the due date if it falls on a day that is not a working day according to the settings in the Customizing activity Maintain Calendar.
 - 0 - No Shift
 - 1 - Next Working Day
 - 2 - Next Working Day Modified
- **AFGSTAGEVZ** - Adds or deducts the number of working days
- **AFGSTAGE** - Specifies how to handle the due date if it falls on a day that is not a working day according to the settings in the Customizing activity Maintain Calendar.

Table VWPBONO - This table stores data related to securities listing. The key fields of VWPBONO table are:

- **RANL** - The security class ID number is used for the unique identification of a security class. It can, for example, correspond to an official security ID number.
- **RHANDPL** - Name or short text for the stock exchange where the security is listed.

The treasury function in legacy is carried out in the Quantum system and therefore for the conversion of this object, the data/details need to be sourced from Quantum and transformed as applicable for S4HANA in Syniti and load using LTMC (Migration template - S4_FI_TRM_CLASS)for Security Class in S4HANA

Conversion Scope

The scope of this document covers the approach for converting active Treasury – Security Class Master from Legacy Source Systems (Quantum) into S/4HANA following the Master Data Design Standard - DD-FUN-050 Master Data Standard_1184 – Security Class Master Data

The data from legacy system includes:

1. Active records for Security Class which are still in use/valid and have validity date is > cutover date

The data from legacy system excludes:

1. All Security Class records which have a validity date in the past and are not in use in any exposure

List of source systems and approximate number of records <number of company codes to be confirmed>

Source	Scope	Source Approx No. of Records	Target System	Target Approx No. of Records
Quantum	Active and in use Security Class Records	XXXX	S4HANA	XXXX

Additional Information

Multi-language Requirement

None

Document Management

Not Applicable

Legal Requirement

Not Applicable

Special Requirements

As the conversion involves a source system which is non-SAP, the below area needs special handling:

1. Extraction of Security Class record from source system i.e. Quantum is to be done manually.
2. Cleansing by business team to mark the Security Class records as blocked or completed, where applicable
3. The extracted records to be converted into a DCT and stored in the Syniti for transformation
4. Rating procedure if maintained in legacy should be within the correct validity period i.e. the validity should be "Equal to or Greater" than the cutover date.
5. The End of term date for the security class should be "Greater" than the cutover date.

Target Design

The Target design of the object 1184 - Security Class Master Data based on the MDS - DD-FUN-050 Master Data Standard_1184 - Security Class Master Data is as below

The technical design of the target for this conversion approach.

Table – TWX2: Security Index Class - Mapping/Logical Fields

Table	Field	Data Element	Field Description	Data Type	Length	Requirement
TWX2	RANL	VVRANLW	Security Class ID Number	CHAR	13	Mandatory
TWX2	VVRANLWX	VVRANLWXS	Secondary Index Class Data	CHAR	20	Conditional
TWX2	VVRANLWI	VVRANLWI	Secondary Index Class Data Identifier	NUMC	2	Conditional

Note: Note: The fields marked as conditional are based on the field TWX2-RANL (Security Class ID).

Table - VWPANLA: Asset Master for Securities

Table	Field	Data Element	Field Description	Data Type	Length	Requirement
VWPANLA	RANL	VVRANLW	Security class ID number	CHAR	13	Mandatory
VWPANLA	SANLF	SANLF	Product Category	NUMC	3	Mandatory
VWPANLA	GSART	VVSART	Product Type	CHAR	3	Mandatory
VWPANLA	XALKZ	XALKZ	Short Name	CHAR	15	Mandatory
VWPANLA	XALLB	XALLB	Long Name	CHAR	60	Mandatory
VWPANLA	SROLEXT	ALWPKL	General Security Classification	CHAR	3	Mandatory
VWPANLA	REPKE	REPKE_NEW	Issuer of the Security	CHAR	10	Mandatory
VWPANLA	REWHR	REWHR	Issue Currency	CUKY	5	Mandatory
VWPANLA	PEMKURS	PEMKURS	Issue rate	DEC	Length: 10 Decimal: 7	Conditional
VWPANLA	SNOTI	SNOTI	Quotation Indicator	NUMC	1	Conditional
VWPANLA	SWERTTYP	SWERTTYP	Security Type ID	NUMC	1	Conditional
VWPANLA	SBOERNOT	SBOERNOT	Listed	CHAR	1	Conditional

Note: The fields marked as conditional are based on the field VWPANLA- VVRANLW (Security Class ID).

Table - VWPANLE: Interest Bearing Securities Data

Table	Field	Data Element	Field Description	Data Type	Length	Requirement
VWPANLE	RANL	WP_RANL	Security class ID number	CHAR	13	Mandatory
VWPANLE	SWPKLASS	SWPKLASS	Classification of Bonds	NUMC	3	Conditional
VWPANLE	BNOMS	BNOMS	Nominal Value	CURR	13 and Decimal 2	Mandatory
VWPANLE	DEBEG	DEBEG	Issue Start Date	DATS	8	Mandatory
VWPANLE	CALC_BEGIN	DBERVON	Start of Calculation Period	DATS	8	Conditional
VWPANLE	BNHAE	BNHAE	Nominal Per Trading Unit	CURR	13 and Decimal 2	Conditional
VWPANLE	DENDF	DENDF	Final Due Date	DATS	8	Conditional

Note: The fields marked as conditional are based on the field VWPANLE- RANL (Security Class ID).

Table - VZZKOKO: Condition Header Data

Table	Field	Data Element	Field Description	Data Type	Length	Requirement
VZZKOKO	SINCL	VVSINCL	Inclusive Indicator	NUMC	1	Conditional

VZZKOKO	RKEY1	RKEY1	Key Part 1	CHAR	13	Mandatory
VZZKOKO	STILGART	STILGART	Repayment Type Indicator	NUMC	1	Conditional
VZZKOKO	SZBMETH	SZBMETH	Interest Calculation Method	CHAR	1	Conditional
VZZKOKO	SEFFMETH	SEFFMETH_NEW	Effective Interest Method	NUMC	1	Conditional

Note: The fields marked as conditional are based on the field VZZKOKO-SINCL (Security Class ID).

Table - VZZKOPO: Conditions Item Data

Table	Field	Data Element	Field Description	Data Type	Length	Requirement
VZZKOPO	RKEY1	RKEY1	Key part 1	CHAR	13	Mandatory
VZZKOPO	DGUEL_KP	DGUEL_KP	Condition Item Effective From	DATS	8	Conditional
VZZKOPO	SKOART	SKOART	Condition Type	NUMC	4	Conditional
VZZKOPO	JEXPOZINS	TFM_SINTCOMP	Type of Interest Calculation	CHAR	1	Conditional
VZZKOPO	SZBMETH	SZBMETH	Interest Calculation Method	CHAR	1	Conditional
VZZKOPO	PKOND	PKOND	Percentage rate for condition items	DEC	Length: 10 Decimal: 7	Conditional
VZZKOPO	SWHRKOND	SWHRKOND	Currency of Condition Item	CUKY	5	Conditional
VZZKOPO	SKALID	SKALID	Calendar	CHAR	2	Conditional
VZZKOPO	SKALID2	VVSKALID2	Calendar 2	CHAR	2	Conditional
VZZKOPO	SKALID3	VVSKALID3	Calendar 3	CHAR	2	Conditional
VZZKOPO	AMMRHY	AMMRHY	Frequency in months	NUMC	3	Conditional
VZZKOPO	ATTRHY	ATTRHY	Frequency in Days	NUMC	3	Conditional
VZZKOPO	DVALUT	DVALUT	Calculation Date	DATS	8	Conditional
VZZKOPO	SVULT	VVSBULT	Month-End Indicator for Calculation Date	CHAR	1	Conditional
VZZKOPO	SINCL	VVSINCL	Inclusive indicator for calculation date	NUMC	1	Conditional
VZZKOPO	SVWERK	VVSVWERK	Working Day Shift for Calculation Day	NUMC	1	Conditional
VZZKOPO	AVGSTAGEVZ	AVGSTAGEVZ	Plus and Minus Operators for Working Day Shift	CHAR	1	Conditional
VZZKOPO	AVGSTAGE	AVGSTAGE	No of Working Day for Shift of Calculation Day	NUMC	2	Conditional
VZZKOPO	DFAELL	DFAELL	Due date	DATS	8	Conditional
VZZKOPO	SFULT	SFULT	Month-End Indicator for Due Date	CHAR	1	Conditional
VZZKOPO	SFWERK	VVSFWERK	Working Day Shift for Due Date	NUMC	1	Conditional
VZZKOPO	AFGSTAGEVZ	AFGSTAGEVZ	Plus and Minus Operators for Working Day Shift	CHAR	1	Conditional
VZZKOPO	AFGSTAGE	AFGSTAGE	No of Working Day for Shift of Calculation Day	NUMC	2	Conditional
VZZKOPO	SZSREF	SZSREF	Reference Interest Rate	CHAR	10	Conditional
VZZKOPO	SVMETH	VVSVMETH	Method for determining Next Value Date	NUMC	1	Conditional
VZZKOPO	SFMETH	VVSFMETH	Method for determining Next Due Date	NUMC	1	Conditional

Note: The fields marked as conditional are based on the field VZZKOPO-RKEY1 (Key Part 1).

Table – VWPBONO: Security Index Class – Securities Listing Related Data

Table	Field	Data Element	Field Description	Data Type	Length	Requirement
VWPBONO	RHANDPL	VVRHANDPL	Exchange	CHAR	10	Conditional
VWPBONO	RANL	VVRANLW	Security Class ID Number	CHAR	13	Conditional

Note: Note: The fields marked as conditional are based on the field VWPBONO-RANL (Security Class ID).

Data Cleansing

For the purpose of the Object 1184- Security Class Master Data, the data cleansing should happen in the source systems i.e. Quantum as per below cleansing activity. The business cleansing is expected to be done by the business.

1. Identify all in active records for Security Class which are not valid and have validity date in the past
2. Identify all records which may still be having a validity date in the future but are against the counterparties which are nor relevant for migration

Exclude such records from the extraction from the Quantum and populate in the DCT

ID	Criticality	Error Message/Report Description	Rule	Output	Source System
1	High	Validity date of the Security Class	Check the valid to date is not lower than the cutover date	Show records in error	DCT

Conversion Process

The generic high-level process steps for the conversion are as below:

1. Extraction:
 - a. Extract from the source systems: Apply the selection parameters and data relevancy as mentioned in this specification, from the relevant tables
 - b. DCT: The DCT to be prepared if the data to be transformed and is part of the load file is not available in the Source system
2. Transform
 - a. Transform fields by applying the fields and value mapping in the Syniti
 - b. Generate and validate Pre-load files
3. Load
 - a. Load the validated Pre-load file using SAP's LTMC (S4_FI_TRM_CLASS) or the custom upload program as applicable.

However, with respect to object 1184- Security Class Master Data - the conversion process will depend upon the DCT (Data Collection Template) which will be provided by the business based on the source data from Quantum system. This DCT will be used for transformation and generation of the pre-load file.

The load will be done via LTMS using the "Security Class Product" template.

Data Privacy and Sensitivity

None

Extraction

Extract data from a source into Syniti. There are 2 possibilities:

1. The data exists. Syniti connects to the source and loads the data into Syniti. There are 3 methods:
 - a. Perform full data extraction from relevant tables in the source system(s).
 - b. Perform extraction through the application layer.
 - c. Only if Syniti; cannot connect to the source, data is loaded to the repository from the provided source system extract/report.
2. The data does not exist (or cannot be converted from its current state). The data is manually collected by the business directly in Syniti. This is to be conducted using DCT (Data Collection Template) in Syniti.

The agreed Relevancy criteria is applied to the extracted records to identify the records that are applicable for the Target loads

Extraction Run Sheet

Req #	Requirement Description	Team Responsible
01	Extract from table Quantum all valid and in use Security Class Records and place them into a DCT format	Business

Selection Screen

Not Applicable

Data Collection Template (DCT)

Target Ready Data Collection Template will be created for 1184- Security Class Master Data with exception of some fields which require transformation as mentioned in the transformation rule.

1184 - Security Class Mater Data DCT Rules

Note:

- Only the fields which are marked as Required or Conditional in the MDS for this object have been considered below
- Business Users to provide the values in the DCT.
- DCT checks only the field length and field behaviour (mandatory/optional etc.) checks, therefore Users must provide valid Configuration values where applicable

Field Name	Field Description	Rule
TWX2-RANL	Security Class ID Number	The Security class from allowed values as per configuration
TWX2-VVRANLWX	Secondary Index Class Data	The Security Index class from allowed values as per configuration
TWX2-VVRANLWI	Secondary Index Class Data Identifier	The Security Index class identified from allowed values as per configuration
VWPANLA-RANL	Security class ID number	The Security class from allowed values as per configuration
VWPANLA-SANLF	Product Category	The Product Category from allowed values as per configuration
VWPANLA-GSART	Product Type	The Product Type from allowed values as per configuration
VWPANLA-XALKZ	Short Name	The short name would be as maintained in the legacy system
VWPANLA-XALLB	Long Name	The Long name would be as maintained in the legacy system
VWPANLA-SROLEXT	General Security Classification	The General Security classification would be as maintained in the legacy system
VWPANLA-REPKE	Issuer of the Security	The Issuer of the security would be as maintained in the legacy system
VWPANLA-REWHR	Issue Currency	The Issue currency would be as maintained in the legacy system
VWPANLA-PEMKURS	Issue rate	The Issue rate would be as maintained in the legacy system
VWPANLA-SNOTI	Quotation Indicator	The Quotation indicator would be as maintained in the legacy system and configuration.
VWPANLA-SWERTTYP	Security Type ID	The Security type ID would be as maintained in the legacy system and configuration.
VWPANLA-SBOERNOT	Listed	The listed values would be as maintained in the legacy system and configuration.
VWPANLE-RANL	Security class ID number	The Security class from allowed values as per configuration
VWPANLE-SWPKLASS	Classification of Bonds	The Classification of Bonds would be as maintained in the legacy system and configuration.
VWPANLE-BNOMS	Nominal Value	The Nominal values would be as maintained in the legacy system.
VWPANLE-DEBEG	Issue Start Date	The Issue start date would be as maintained in the legacy system.
VWPANLE-CALC_BEGIN	Start of Calculation Period	The start of calculation period would be as maintained in the legacy system.
VWPANLE-BNHAE	Nominal Per Trading Unit	The Nominal per Trading unit would be as maintained in the legacy system and configuration.
VWPANLE-DENDF	Final Due Date	The Final due date would be as maintained in the legacy system
VZZKOKO-SINCL	Inclusive Indicator	The Inclusive indicator would be as maintained in the legacy system and configuration.
VZZKOKO-RKEY1	Key Part 1	The Key Part 1 would be as maintained in the legacy system and configuration.
VZZKOKO-STILGART	Repayment Type Indicator	The Repayment type indicator would be as maintained in the legacy system and configuration.
VZZKOKO-SZBMETH	Interest Calculation Method	The Interest calculation method would be as maintained in the legacy system and configuration.

VZZKOKO-SEFFMETH	Effective Interest Method	The Effective interest method would be as maintained in the legacy system and configuration.
VZZKOPO-RKEY1	Key part 1	The Key part 1 would be as maintained in the legacy system and configuration.
VZZKOPO-DGUEL_KP	Condition Item Effective From	The condition item effective from date would be as maintained in the legacy system
VZZKOPO-SKOART	Condition Type	The condition type would be as maintained in the legacy system and configuration.
VZZKOPO-JEXPOZINS	Type of Interest Calculation	The Type of Interest calculation would be as maintained in the legacy system and configuration.
VZZKOPO-SZBMETH	Interest Calculation Method	The Interest calculation method would be as maintained in the legacy system and configuration.
VZZKOPO-PKOND	Percentage rate for condition items	The Percentage rate for condition items would be as maintained in the legacy system and configuration.
VZZKOPO-SWHRKOND	Currency of Condition Item	The currency of condition item would be as maintained in the legacy system and configuration.
VZZKOPO-SKALID	Calendar	The calendar would be as maintained in the legacy system and configuration.
VZZKOPO-SKALID2	Calendar 2	The calendar 2 would be as maintained in the legacy system and configuration.
VZZKOPO-SKALID3	Calendar 3	The calendar 3 would be as maintained in the legacy system and configuration.
VZZKOPO-AMMRHY	Frequency in months	The frequency in months would be as maintained in the legacy system and configuration.
VZZKOPO-ATTRHY	Frequency in Days	The frequency in days would be as maintained in the legacy system and configuration.
VZZKOPO-DVALUT	Calculation Date	The calculation date would be as maintained in the legacy system.
VZZKOPO-SVULT	Month-End Indicator for Calculation Date	The Month End indicator for calculation date would be as maintained in the legacy system.
VZZKOPO-SINCL	Inclusive indicator for calculation date	The inclusive indicator for calculation date would be as maintained in the legacy system.
VZZKOPO-SVWERK	Working Day Shift for Calculation Day	The working day shift for calculation date would be as maintained in the legacy system.
VZZKOPO-AVGSTAGEVZ	Plus and Minus Operators for Working Day Shift	The plus and minus operators for working day shift would be as maintained in the legacy system.
VZZKOPO-AVGSTAGE	No of Working Day for Shift of Calculation Day	The number of working day for shift of calculation day would be as maintained in the legacy system.
VZZKOPO-DFAELL	Due date	The due date would be as maintained in the legacy system.
VZZKOPO-SFULT	Month-End Indicator for Due Date	The Month End indicator for due date would be as maintained in the legacy system.
VZZKOPO-SFWERK	Working Day Shift for Due Date	The working day shift for due date would be as maintained in the legacy system.
VZZKOPO-AFGSTAGEVZ	Plus and Minus Operators for Working Day Shift	The Plus and Minus operators for working day shift would be as maintained in the legacy system.
VZZKOPO-AFGSTAGE	No of Working Day for Shift of Calculation Day	The number of working day for shift of calculation day would be as maintained in the legacy system.
VZZKOPO-SZSREF	Reference Interest Rate	Reference Interest Rate is Maintained in the Legacy System
VZZKOPO-SVMETH	Method for determining Next Value Date	Method for determining Next Value Date is Maintained in the Legacy System
VZZKOPO-SFMETH	Method for determining Next Due Date	Method for determining Next Due Date is Maintained in the Legacy System

VWPBONO-RANL	Security Class ID Number	The security class ID number is used for the unique identification of a security class. It can, for example, correspond to an official security ID number.
VWPBONO-RHANDPL	Exchange	The Exchange would be as maintained in the legacy system and configuration.

Extraction Dependencies

Item #	Step Description	Team Responsible
01	Any period / year end close activities have been fully completed	Business
02	Active Security Class records have been identified, and business cleansing has happened in Quantum	Business

Transformation

The Target fields are mapped to the applicable Legacy field that will be its source, this is a 3-way activity involving the Business, Functional team and Data team. This identifies the transformation activity required to allow Syniti to make the data Target ready:

1. Perform value mapping and data transformation rules.
 - a. Legacy values are mapped to the to-be values (this could include a default value)
 - b. Values are transformed according to the rules defined in Syniti
2. Prepare target-ready data in the structure and format that is required for loading via prescribed Load Tool. This step also produces the load data ready for business to perform Pre-load Data Validation

Transformation Run Sheet

Item #	Step Description	Team Responsible
1	Ensure all the fields that require value mapping, as stipulated Mapping tables, have the latest signed-off mapping files imported into Syniti	Data team
2	Ensure that signed off value mappings have been maintained in the Syniti	Syniti team
3	Confirm the value mappings as maintained in the Syniti	Data team
4	Ensure that Signed off DCT from business has been received and maintained in Syniti	Syniti/Data team
5	Execute transformation for the object	Syniti team
6	Monitor the transformation progress and ensure performance and completion is within allowed timeframe	Syniti/Data team
7.	Generate Pre-Load reports.	Syniti team
8.	Generate data load count.	Syniti team
9.	Log errors as defects, if any and address resolutions. Close defects.	Syniti/Data team
10.	Re-transform and re-validate the Pre-load reports if necessary.	Syniti/Data team
11.	Validate the transformed file as part of pre-load validation, raise data defects or provide the pre-load sign-off.	Business
12.	Analyse and resolve any pre-load defects logged by business.	Syniti/Data team
13.	Repeat steps 5 to 11 if necessary	Syniti/Data team
14.	Proceed to pre-load validations	Data team

Transformation Rules

Rule #	Source system	Source Table	Source Field	Source Description	Target System	Target Table	Target Field	Target Description	Transformation Logic
01	NA	NA	NA	DCT	S4HANA	TWX2	RANL	Security Class ID Number	As per DCT
02	NA	NA	NA	DCT	S4HANA	TWX2	VVRANLWX	Secondary Index Class Data	As per DCT
03	NA	NA	NA	DCT	S4HANA	TWX2	VVRANLWI	Secondary Index Class Data	As per DCT

04	NA	NA	NA	DCT	S4HANA	VWPANLA	RANL	Security class ID number	As per DCT
05	NA	NA	NA	DCT	S4HANA	VWPANLA	SANLF	Product Category	As per DCT
06	NA	NA	NA	DCT	S4HANA	VWPANLA	GSART	Product Type	As per DCT
07	NA	NA	NA	DCT	S4HANA	VWPANLA	XALKZ	Short Name	As per DCT
08	NA	NA	NA	DCT	S4HANA	VWPANLA	XALLB	Long Name	As per DCT
09	NA	NA	NA	DCT	S4HANA	VWPANLA	SROLEXT	General Security Classification	As per DCT
10	NA	NA	NA	DCT	S4HANA	VWPANLA	REPKE	Issuer of the Security	Step 1 - Compare the BP Number (REPKE) in the DCT with BP XREFF - BPEXT field Step 2 - Find the BP Number for the match BP XREFF - PARTNER Field Step 3 - Pass the BP Number fetched from BP XREFF in table BUT100 to check if Role "TR0150" is assigned to the BP Step 4 - If the condition matches, then replace the BP Number in the DCT field REPKE
11	NA	NA	NA	DCT	S4HANA	VWPANLA	REWHR	Issue Currency	As per DCT
12	NA	NA	NA	DCT	S4HANA	VWPANLA	PEMKURS	Issue rate	As per DCT
13	NA	NA	NA	DCT	S4HANA	VWPANLA	SNOTI	Quotation Indicator	As per DCT
14	NA	NA	NA	DCT	S4HANA	VWPANLA	SWERTTYP	Security Type ID	As per DCT
15	NA	NA	NA	DCT	S4HANA	VWPANLA	SBOERNOT	Listed	As per DCT
16	NA	NA	NA	DCT	S4HANA	VWPANLE	RANL	Security class ID number	As per DCT
17	NA	NA	NA	DCT	S4HANA	VWPANLE	SWPKLASS	Classification of Bonds	As per DCT
18	NA	NA	NA	DCT	S4HANA	VWPANLE	BNOMS	Nominal Value	As per DCT
19	NA	NA	NA	DCT	S4HANA	VWPANLE	DEBEG	Issue Start Date	As per DCT
20	NA	NA	NA	DCT	S4HANA	VWPANLE	CALC_BE GIN	Start of Calculation Period	As per DCT
21	NA	NA	NA	DCT	S4HANA	VWPANLE	BNHAE	Nominal Per Trading Unit	As per DCT
22	NA	NA	NA	DCT	S4HANA	VWPANLE	DENDF	Final Due Date	As per DCT
23	NA	NA	NA	DCT	S4HANA	VZZKOKO	SINCL	Inclusive Indicator	As per DCT
24	NA	NA	NA	DCT	S4HANA	VZZKOKO	RKEY1	Key Part 1	As per DCT
25	NA	NA	NA	DCT	S4HANA	VZZKOKO	STILGART	Repayment Type Indicator	As per DCT
26	NA	NA	NA	DCT	S4HANA	VZZKOKO	SZBMETH	Interest Calculation Method	As per DCT
27	NA	NA	NA	DCT	S4HANA	VZZKOKO	SEFFMETH	Effective Interest Method	As per DCT
28	NA	NA	NA	DCT	S4HANA	VZZKOPO	RKEY1	Key part 1	As per DCT
29	NA	NA	NA	DCT	S4HANA	VZZKOPO	DGUEL_KP	Condition Item Effective From	As per DCT
30	NA	NA	NA	DCT	S4HANA	VZZKOPO	SKOART	Condition Type	As per DCT
31	NA	NA	NA	DCT	S4HANA	VZZKOPO	JEXPOZINS	Type of Interest Calculation	As per DCT
32	NA	NA	NA	DCT	S4HANA	VZZKOPO	SZBMETH	Interest Calculation Method	As per DCT
33	NA	NA	NA	DCT	S4HANA	VZZKOPO	PKOND	Percentage rate for condition items	As per DCT
34	NA	NA	NA	DCT	S4HANA	VZZKOPO	SWHRKOND	Currency of Condition Item	As per DCT
35	NA	NA	NA	DCT	S4HANA	VZZKOPO	SKALID	Calendar	As per DCT
36	NA	NA	NA	DCT	S4HANA	VZZKOPO	SKALID2	Calendar 2	As per DCT
37	NA	NA	NA	DCT	S4HANA	VZZKOPO	SKALID3	Calendar 3	As per DCT
38	NA	NA	NA	DCT	S4HANA	VZZKOPO	AMMRHY	Frequency in months	As per DCT
39	NA	NA	NA	DCT	S4HANA	VZZKOPO	ATTRHY	Frequency in Days	As per DCT
40	NA	NA	NA	DCT	S4HANA	VZZKOPO	DVALUT	Calculation Date	As per DCT
41	NA	NA	NA	DCT	S4HANA	VZZKOPO	SVULT	Month-End Indicator for Calculation Date	As per DCT
42	NA	NA	NA	DCT	S4HANA	VZZKOPO	SINCL	Inclusive indicator for calculation date	As per DCT

43	NA	NA	NA	DCT	S4HANA	VZZKOPO	SVWERK	Working Day Shift for Calculation Day	As per DCT
44	NA	NA	NA	DCT	S4HANA	VZZKOPO	AVGSTAG EVZ	Plus and Minus Operators for Working Day Shift	As per DCT
45	NA	NA	NA	DCT	S4HANA	VZZKOPO	AVGSTAGE	No of Working Day for Shift of Calculation Day	As per DCT
46	NA	NA	NA	DCT	S4HANA	VZZKOPO	DFAELL	Due date	As per DCT
47	NA	NA	NA	DCT	S4HANA	VZZKOPO	SFULT	Month-End Indicator for Due Date	As per DCT
48	NA	NA	NA	DCT	S4HANA	VZZKOPO	SFWERK	Working Day Shift for Due Date	As per DCT
49	NA	NA	NA	DCT	S4HANA	VZZKOPO	AFGSTAG EVZ	Plus and Minus Operators for Working Day Shift	As per DCT
50	NA	NA	NA	DCT	S4HANA	VZZKOPO	AFGSTAGE	No of Working Day for Shift of Calculation Day	As per DCT
51	NA	NA	NA	DCT	S4HANA	VZZKOPO	SZSREF	Reference Interest Rate	As per DCT
52	NA	NA	NA	DCT	S4HANA	VZZKOPO	SVMETH	Method for determining Next Value Date	As per DCT
53	NA	NA	NA	DCT	S4HANA	VZZKOPO	SFMETH	Method for determining Next Due Date	As per DCT
54	NA	NA	NA	DCT	S4HANA	VWPBONO	RANL	Security Class ID Number	As per DCT
55	NA	NA	NA	DCT	S4HANA	VWPBONO	RHANDPL	Exchange	As per DCT

Transformation Mapping

Below value mapping tables should be constructed in Syniti

Mapping Table Name	Mapping Table Description
Company Code	Mapping Table for Quantum company/entity code to S4HANA entity code

Transformation Dependencies

List the steps that need to occur before transformation can commence

Item #	Step Description	Team Responsible
1	Ensure all the fields that require value mapping, as stipulated Mapping tables, have the latest signed-off mapping files imported into Syniti	Data team
2	Ensure that signed off value mappings have been maintained in the Syniti	Syniti team
3	Confirm the value mappings as maintained in the Syniti	Data team
4	Ensure that Signed off DCT from business has been received and maintained in Syniti	Syniti/Data team
5	Confirm on the extracted values	Syniti, Data and business

Pre-Load Validation

Project Team

The Pre Load validations are performed by Project Team

Completeness

Task	Action
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Generation of Pre-load reports	<u>Mandatory field check.</u> • Security Class Master is having a valid Security Class type • Security Class Master is having a valid Issue start and end date • The end date is in the future i.e. the end date is greater than the cutover date • The Security Class is assigned with the correct product category and product type. • Ensure that the correct issuer is assigned to the security class. • Check the correct interest calculation method is assigned. • Ensure that the correct interest percentage is maintained. • Ensure that the correct exchange is assigned in the "Exchange" section. • The date fields are as per DD.MM.YYYY or DD/MM/YYYY format
Record Count	<u>Record Count</u> Confirm the record counts in preload summary report • Total Records: • Valid Records: Invalid Records:
Business Confirmation	Data team after the initial validation of Pre-Load validation based on the pre agreed validation checklist To send the Pre-Load file to the Business Representatives for all plants/valuation area in scope for conversion Business Representatives to validate the pre-load file Agree with data team on the next steps for erroneous records

Accuracy

Task	Action
Mandatory field mapping and transformation	Obtain a list of the fields to be populated with values from mapping files and ensure all these fields contain S /4HANA values. <u>Mandatory field check.</u> • Security ID is correctly entered
Business Value Checks	NA
Records in Errors	Review and correct the errors. Achieve a zero-error record count as much as possible. Raise defects for data remediated and requiring a correction in the source data.

Business

The following pre-load validations will be performed by business.

Completeness

Task	Action
Check Data load register count	Business Data Owner/s to verify that the total number of relevant records to be converted as per DCT is equal to the total number of records in the Preload file.

Accuracy

Task	Action
Conversion accuracy	To check and validate the load files with all the transformation and mapping rules, to be signed off.

Load

The load process includes:

1. Execute the automated data load into target system using load tool or produce the load file if the loading of records to be done using LTMC (S4_FI_TRM_CLASS) cockpit object of Security Class Master (Security Class Products)

2. Once the data is loaded to the target system, it will be extracted and prepared for Post Load Data Validation with side by side check of each fields in scope of the objects with fields to be displayed as XXXX_ECC, XXXX_S4HANA, XXXX_MATCH (As TRUE or FALSE) with an additional column denoting fields not matching and status of loading in S/4HANA as LOADED_IN_S4HANA (As TRUE or FALSE)

Load Run Sheet

Item #	Step Description	Team Responsible
1	Go to load file and pick 5 data records, load manually without any tool. See what happens. If all okay, proceed with the next step.	Data team
2	Go to load file and pick 10 records and load them with the tool. No action if the previous step has fallen. If not, then continue to load 10 records with the tool. Check if everything went okay.	Data team
3	Proceed with the full load if steps one and two were succeed else fix the issue with records	Data team
4	Validate few records loaded by accessing standard transactions from S/4HNA e.g. FWZZ to view Security Class.	Data team
5	Generate post load report if step 5 is validated	Data team
6	Log errors as defects, if any and address resolutions. Close defects.	Data team
7	Resolve defects by reupload and re-generate post load reports if necessary.	Data team
8	Business to validate the post load files as part of post-load validation, raise data defects or provide the post-load sign-off.	Business
9	Repeat steps 1 to 5 if necessary.	Data team

Load Phase and Dependencies

The load phase for this object is ideally relevant for pre-cutover Phase 4

Configuration

Below configurations must exist to facilitate the conversion of this object.

Item #	Configuration Item
01	Company Codes relevant for Treasury
02	Security Class Types
03	Product Category
04	Product Type
05	General Security Classification
06	Classification of bonds
07	Secondary Indices
08	Issuer

Conversion Objects

Object #	Preceding Object Conversion Approach
	list the exact title of the conversion object of only the immediate predecessor – this will then confirm the DDD (Data Dependency Diagram)
CNV-3040	BP with Treasury role (note: the conversion object number will change as this is under Change Request)

Error Handling

The table below depicts some possible system errors for this data object during data load. All data load error is to be logged as defect and managed within the Defect Management

Error Type	Error Description	Action Taken
Valid Master	Business Partner is not having a valid treasury role	Ensure that Business Partner is updated
Validity date	Validity date of the Security Class is in past	Check the Security Class master and correct the dates

Post-Load Validation

Project Team

The following post load validations will be done by Project Team

Completeness

Task	Action
Reconciliation of Record Count	<u>Record Count</u> - Count and check how many records were loaded vs. Records in the load file (Each mock has it's own data record count) Check for logs from Load and fix erroneous records, if any.

Accuracy

Task	Action
Check values in key fields for accuracy	Post-load reports will have the same structure as the load file and some additional columns as required to facilitate the post load validation. Leverage on tool to create a Post Load report that reports S/4HANA loaded records along with the legacy values side-by-side to allow for 100% check of all these fields in the shortest possible time. <u>Any</u> mismatch will be reported under the Post Load - Error report.

Business

The following post load validations will be done by business.

Completeness

Task	Action
Record Count Check	Review the record count report from the Data Team and ensure it is correct by cross-checking with the record count confirmed during Pre-load Business Validations Business may also run transaction code FWZZ to cross check the Security Class Masters

Accuracy

Task	Action
Field Checks	Check the fields to ensure that Security Class Masters against Security Class Types have been properly maintained Check the other key fields such as Product category, Product type etc.
Value Check	Check the values The Security Class amounts by the Security Class types are matching as per the pre-load files

Key Assumptions

- Master Data Standard is up to date as on the date of documenting this conversion approach and data load.
- Object 1184 is in scope based on data design and any exception requested by business.
- Only the relevant Security Class master data will be extracted by business from Quantum and will be provided in the DCT
- The LTMC template "S4_FI_TRM_CLASS" will be used

See also

Change log

Version	Published	Changed By	Comment
CURRENT (v. 27)	Apr 08, 2026 12:07	VIDWANS-ext, Sauradh	
v. 26	Apr 07, 2026 14:01	VIDWANS-ext, Sauradh	
v. 25	Apr 07, 2026 13:53	VIDWANS-ext, Sauradh	
v. 24	Apr 07, 2026 13:51	VIDWANS-ext, Sauradh	
v. 23	Apr 07, 2026 13:49	VIDWANS-ext, Sauradh	
v. 22	Feb 19, 2026 11:48	GANESAN-ext, Shivkumar	
v. 21	Feb 19, 2026 11:44	GANESAN-ext, Shivkumar	
v. 20	Feb 15, 2026 09:54	GANESAN-ext, Shivkumar	
v. 19	Feb 13, 2026 16:37	GANESAN-ext, Shivkumar	
v. 18	Nov 05, 2025 12:03	GANESAN-ext, Shivkumar	

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Workflow history

This view shows the 5 most recent entries. The complete workflow log is available from the 'Document Activity' menu item.

Apr 10, 2026	Actor	Type	Activity	Version
Approved	 GARCIA-ext, Angel Luis	State	changed state to Approved at 12:46 pm	v27
Revision under Review	 GARCIA-ext, Angel Luis	State	gave <i>Minor change</i> approval at 12:46 pm	
		State	changed state to Revision under Review at 12:46 pm	v27
From Apr 07, 2026 to Apr 08, 2026				
Revision in Progress	 VIDWANS-ext, Sauradh	Edit	updated the page at 1:49 pm	
	 VIDWANS-ext, Sauradh	State	changed state to Revision in Progress at 11:49 am	v23
Mar 24, 2026				
Approved	 GARCIA-ext, Angel Luis	State	changed state to Approved at 3:11 pm	v22