**Parameters**

Global Parameters set in a config file (or at the start of the code):

* Start year (same as in Scenario file to avoid different starting point of scenarios, e.g. CPS and SDS need to have the same value in the starting year)
* Time horizon (not sure if this is needed
* Financial Time Stamp
* ALD Time Stamp

Local Parameters (Available at each function for looping):

* Instruments (EQ, CB, Loans, BV, ...) incl multiple! – this is meant for resource management as I assume that running all at once (incl. credit) could fail. Just for now to exclude credit. Solution for now will be a loop over instruments

**Input datasets**

* **ALD Master files**, i.e. roll up files (EQ, CB, Loans/credit, BV, ...) loaded from here:

…\PortCheck\00\_Data\01\_ProcessedData\01\_SectorMasters\*TIMESTAMP*\ called e.g. *MasterData\_Debt\_DataStore*

* **Scenario data** (prepared by Scenario-Code incl all scenarios and regions and flag for most regional mutual exclusive regions) loaded from here:

…\ PortCheck\00\_Data\01\_ProcessedData\03\_ScenarioData called Scenarios\_AnalysisInput\_*STARTYEAR*

* **Indices** (constituents and weightings of the most common indices from IShare– stored in

PortCheck\_v2\10\_Projects\0\_Indices

* **Market-Inputs**
  + EQ: Market Size input to calculate the weighting of the ALD-connected companies
  + Bonds: Amount Outstanding overview of all bonds (2 files) stored here:

…\PortCheck\00\_Data\02\_FinancialData\*TIMESTAMP*\CompanyLevel\

* + - Climate sectors: *TIMESTAMP*.CORP.BICS.ModelRelevant.Corp.AmtOut
    - Other sectors: *TIMESTAMP*.CORP.BICS.Others.Corp.AmtOut
* **Financial data** FinancialData\_DataStore loaded from here

…\PortCheck\00\_Data\02\_FinancialData\*TIMESTAMP*\

* **Fund data input** prepared by the MS fund code and loaded from here:

PortCheck\_v2\10\_Projects\0\_FundPortfolios\20\_Raw\_Inputs

**Output**

* **ALD-Scen** files (Company level production files incl scenario aligned pathway) stored here:

…\PortCheck\00\_Data\01\_ProcessedData\01\_SectorMasters\*TIMESTAMP*\ called e.g. *Bonds-ALD-Scenario-DB*

* **Regional Weighting** file of companies (Region + Weighting + ID) stored here:

…\PortCheck\00\_Data\01\_ProcessedData\01\_SectorMasters\*TIMESTAMP*\ called e.g. *Bonds-Comp-RegionalWeighting*

* **Physical Risk Map** data stored here:

…\PortCheck\00\_Data\01\_ProcessedData\01\_SectorMasters\*TIMESTAMP*\ called e.g. *PortCheck\_MasterData\_Risk\_Ownership*

* **Benchmarks analysis** (Market and Indices results)
  + Market results will be stored here:

\...\PortCheck\_v2\10\_Projects\0\_MarketPortfolios

* + Indices results here:

…\PortCheck\_v2\10\_Projects\0\_Indices

* **Fund analysis** 
  + Results stored here:

... \PortCheck\_v2\10\_Projects\0\_FundPortfolios\40\_Results

**Calculations / Operations / available functions**

* convert csv files into RDA and vice versa
* merge ALD (production data) with Scenarios
  + calculate global aggregate
  + calculate TPED analysis data (coming from credit but potentially also interesting for EQ, CB…)
* create market data (EQ based on MSCI world size and all matched listed companies / ALD, CB based on Bond universe file, BV to be determined)
* Perform scenario analysis for
  + indices
  + markets
  + funds
  + companies (this is part of merge ALD)

**Parts / datasets excluded – that were part of this previously**

* **Peer data preparation** – this should be moved to global functions or similar, probably be part of the project initialization in some sense – TBD
* **Scenario preparation**: Becoming a separate code which outputs will just be loaded
* **Bridge files**
  + Sector bridge for financial data: outsourced to data store – might still load it in the first attempt but want to get rid of this
  + Asset type (i.e. classification of the financial instrument): outsourced to data store – might still load it in the first attempt but want to get rid of this

**ALD – SCEN combination**

* **Parameters:**
  + Input ALD Data (ALD.EQ or ALD.CB or…)
  + Scenario Data (SCEN)
  + ID-Filter: e.g. Bloomberg\_ID != "NonListedProduction" vs CorpBondTicker != "NoMatchingCorpBondTicker"
* **Coding Steps**
  + Apply filter to kick out non-financial instrument production (e.g. all non listed production for EQ)
  + Apply filter to remove duplicates on instrument level (e.g. dups of Bloomberg\_ID´s)
  + Join Benchmark Regions
  + Join Index Regions – create equity markets (not needed for all instruments)
  + Aggregate per Region (both Benchmark as well as EQ market)
  + Complete data-sets (all technologies and years
  + Calculate Regional Weighting and Technology Share within FI and Regions
  + Add reference data
  + Add scenario data (merge)
  + Perform scenario calculations
  + Add ID and save