# Import der CoF Access DB

## Datengrundlagen aus der zDP

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| --- | --- |
| Datei | Fachlicher Inhalt |
| <date>\_V1\_FULL\_S30\_PA\_EXTR\_TCO\_CASHFLOWS\_00\_KABI\_V\_Basis\_0.csv  <date>\_V1\_FULL\_S30\_PA\_EXTR\_TCO\_CASHFLOWS\_00\_KABI\_V\_Basis\_1.csv  <date>\_V1\_FULL\_S30\_PA\_EXTR\_TCO\_CASHFLOWS\_00\_KABI\_V\_Basis\_2.csv | Enthält alle aus Darlehen entstehenden Cashflows |
| \_V1\_FULL\_S30\_PA\_EXTR\_TCO\_CASHFLOWSS30\_05\_KOBI\_M\_AWS\_0.csv.gz  \_V1\_FULL\_S30\_PA\_EXTR\_TCO\_CASHFLOWSS30\_05\_KOBI\_M\_AWS\_1.csv.gz  \_V1\_FULL\_S30\_PA\_EXTR\_TCO\_CASHFLOWSS30\_05\_KOBI\_M\_AWS\_2.csv.gz | Nur Wertpapiere werden benutzt, AWS beinhalten u.a. Kündigungsrechte, Optionalitäten **(Floors, Caps)** |
| \_V1\_FULL\_S30\_PA\_EXTR\_TCO\_KRD\_EINZELPROD.dsv  \_V1\_FULL\_S30\_PA\_EXTR\_TCO\_KRD\_KONTO.dsv | Kompletter Kreditbestand |
| \_V1\_FULL\_S30\_PA\_EXTR\_TCO\_HAN\_EINZELPROD.dsv | Swaps, Derivate, Caps/Floors, Credit Linked Swaps, Devisengeschäfte, Devisenoptionen, Geldmarkt, Zinsoptionen u.s.w. |
| \_V1\_FULL\_S30\_PA\_EXTR\_TCO\_WP\_KONTO.dsv | Weitere Attribute/ Infos zu Wertpapierkonten |
| \_V1\_FULL\_S30\_PA\_EXTR\_REF\_INSTRUMENT.dsv | Handelbare Kapitalmarktinstrumente |
| \_V1\_FULL\_S30\_PA\_EXTR\_BPA\_GESCHAEFTSPART.dsv | Details zum Geschäftspartner nach ID |
| \_V1\_FULL\_S30\_PA\_EXTR\_TCO\_VERTRAGSBZ.dsv | Informationen, z.B. ob Vertrag 2 passiv zu Vertrag 1 ist, oder Vertrag 1 Teil eines Collateral Agreements, Clearing o.ä. ist |
| \_V1\_FULL\_S30\_PA\_EXTR\_MKD\_WAEHRUNGSKURS.dsv | EZB-Fixings |
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## Datengrundlagen aus Meldewesen (ABACUS Davinci)

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| --- | --- |
| Datei | Fachlicher Inhalt |
| allocated\_almm\_detail\_INFLOWS.csv  allocated\_almm\_detail\_COUNTERB.csv  allocated\_almm\_detail\_OUTFLOWS.csv |  |
| r\_20191030.csv | Insolvenzränge |

## Datengrundlagen P&L DB

| Ursprungsdateien der Verarbeitungsqueries | Fachlicher Inhalt | Kommentar |
| --- | --- | --- |
| pnl.vf\_Currency\_day | Devisenkurse (EZB FX Fixings) | Information auch in zDP vorhanden , (Anmerkung Carsten Blöcker: bereits in Anforderung in 1.1. enthalten) |
| pnl.vf\_cashflowdata\_raw\_day, pnl.vf\_currency\_day, pnl.vf\_result\_all, pnl.vf\_security\_day, pnl.vf\_bonddeal\_day, pnl.vf\_result\_all\_enhanced, pnl.vf\_security\_day | Disagios (Amortizations) | Relevanz sehr gering |
| pnl.V\_STA\_SECURITY\_HIS, pnl.vf\_result\_all | Securities | Nur noch mal wichtig, da die Information falsch in Davinci. In zDP grundsätzlich richtig |
| pnl.vf\_result\_all | Collateral | Nur noch mal wichtig, da die Information falsch in Davinci. In zDP grundsätzlich richtig |
| pnl.vf\_result\_all r | Workaround, der die Zentralbankzinsen monatlich mittelt –Workaround siehe unten CentralBankAktiveSimulatedBP | fachlicher Input für zukünftige Handhabung benötigt  SELECT SUM(PAL\_EUR\_Interest \* 1/CASE WHEN Nominal <> 0 THEN Nominal ELSE 1 END)/sum(Maturitydate-Valuedate) \* 10000 \* 365 AS CBinterest  FROM (  SELECT r.Reportingdate, UniqueID, DealID, Sourcesystem, Product, rate, Valuedate, Maturitydate, Currency, Nominal, PAL\_EUR\_Interest  FROM pnl.vf\_result\_all r  /\* Substitutions 3 \*/  WHERE r.cpty = 'DUMMY-EZB'  AND r.Reportingdate = PNL.PA\_GLOBAL.FU\_GET\_DATEREPORTING\_NEXT(to\_date('31.12.2019','dd.mm.yyyy'))  AND r.Valuedate between to\_date('01.12.2019','dd.mm.yyyy') AND to\_date('31.12.2019','dd.mm.yyyy')  AND r.Product IN ('LD','IAM')  AND r.Sourcesystem = 'KHO'  AND r.Reportingunit = '43INT'  ORDER BY r.Valuedate |
| pnl.vf\_result\_all\_enhanced r | Workaround siehe unten FDBIDS\_Floor\_0, FDBIDS\_Floor\_-10 | SELECT r.FDBID, r.Dealnumber, r.UniqueID, r.Folder, r.TOI, r.CALLNOTICES, r.Nominal, s.Strategy  /\* Substitutions 1 \*/  FROM pnl.vf\_result\_all\_enhanced r  LEFT JOIN pnl.vfre\_strategy s  ON r.UniqueID = s.UniqueID  WHERE Reportingunit = '43COR'  AND Reportingdate = to\_date('31.12.2019','dd.mm.yyyy')  AND Location\_cpty IS NULL  AND Dealactive\_yesno = 'Y'  AND Folder = 'MMTGDRPLUS'  AND Realdeal\_yesno = 'Y'  ORDER By s.Strategy |
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## Manuelle Eingabetabellen – Grundlage der Workarounds - Verarbeitung

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| --- | --- | --- | --- | --- |
| Ursprung | Inhalt | Verwendung | | Kommentar |
| KK\_Zins Datei von Martin Sibbert (monatlich) | Kontokorrent Zinsen, (Auf- und Abschläge auf Kundengruppen) | Berechnung des Durchschnittscoupons der Passiv DM Konten | | Liegen falsch in der zDP. Werden ggf. mit OSX Release richtig angeliefert. |
| GH | Global Heads |  | | Ansprechpartner:  Frau Ta |
| tblCustOptions |
| OptionName | **Description** | | **ValueText** | **ValueDbl** |
| ABF Counterparties | List of ABF Counterparties for IN Clause | | "7993260120", "7993253640","7993288319" | 0 |
| BM Bond SPR | List of BM Bonds (Senior Preferred) for IN Clause | | "BNOBISDE000HCB0AD08417000070000050" | 0 |
| CentralBankAktiveSimulatedBP | Coupon of Central Bank Account in bp | |  | -50,6944444444444 |
| ExcludeDeals\_Resparc | List of Deals to exclude for IN Clause. Active Resparc Deals to NSEC should be included | | "VSAPCML00062005020650050","VSAPCML00068522110110050","VSAPCML00068545880200050" |  |
| FDBIDS\_Floor\_0 | List if FDBIDs of term deposits that are floored at 0bp | | "KKH07003412551","KKH07003440118","KKH07003441316","KKH07003428871","KKH07003428872","KKH07003427609","KKH07003427610","KKH07003427607","KKH07003427606","KKH07003428318","KKH07003428319","KKH07003441385","KKH07003437094","KKH07003385697","KKH07003385696","KKH07003412967","KKH07003435729","KKH07003438319","KKH07003433804","KKH07003433805","KKH07003433806","KKH07003440472","KKH07003440473","KKH07003395525","KKH07003442477","KKH07003396284","KKH07003397378","KKH07003401973","KKH07003403809","KKH07003402413","KKH07003432639","KKH07003395524","KKH07003422636","KKH07003431430","KKH07003431429","KKH07003431432","KKH07003431431","KKH07003438659","KKH07003445761","KKH07003437935","KKH07003439519","KKH07003435064","KKH07003437966","KKH07003439737","KKH07003439863","KKH07003439515","KKH07003429718","KKH07003436262","KKH07003436263","KKH07003448337","KKH07003433606","KKH07003435426","KKH07003434686","KKH07003434685","KKH07003440075" |  |
| FDBIDS\_Floor\_-10 | List if FDBIDs of term deposits that are floored at -10bp | | "KKH07003421056","KKH07003444276","KKH07003415768","KKH07003427662","KKH07003428809","KKH07003416064","KKH07003416065","KKH07003427663","KKH07003428810","KKH07003430599" |  |