|  |  |
| --- | --- |
|  |  |
| Test Script  SAP S/4HANA - 11-09-20 | public |
| Foreign Currency Risk Management (1X1\_DE) |

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# Purpose

Foreign Currency Risk Management enables you to gain an overview of the foreign exchange risk that your company is exposed to, as well as the hedging instruments that you used to mitigate that risk. You can review your balance sheet FX risk and determine your net open exposures (FX Risk).

Using the financial transactions provided for this process you can mitigate the FX risks.

The functionality helps you to automate labor-intensive processes, such as confirmation of financial transactions and accounting postings, giving you more time to focus on value-added activities. You can manage operational and accounting. The process includes the products FX spot transactions, FX Forward Transactions, swaps, nondeliverable forwards and FX options.

This document provides a detailed procedure for testing this scope item after solution activation, reflecting the predefined scope of the solution. Each process step, report, or item is covered in its own section, providing the system interactions (test steps) in a table view. Steps that are not in scope of the process but are needed for testing are marked accordingly. Project-specific steps must be added.

# Prerequisites

This section summarizes all the prerequisites for conducting the test in terms of systems, users, master data, organizational data, other test data and business conditions.

## System Access

The test is conducted in the following systems:

|  |  |
| --- | --- |
| System | Details |
| SAP S/4HANA system | Accessible via Fiori Launchpad. Your system administrator provides you with the URL to access the various apps assigned to your role. |

## Roles

Assign the following business roles to your individual test users. Alternatively, if available, you can create business roles using the following spaces with pages and predefined apps for the SAP Fiori launchpad and assign the business roles to your individual test users.

Note These roles or spaces are examples provided by SAP. You can use them as templates to create your own roles or spaces.

For more information about business roles, refer to Assigning business roles to a user in the [Administration Guide to Implementation of SAP S/4HANA with SAP Best Practices](https://help.sap.com/viewer/S4HANA2020_AdminGuide) .

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Name (Role) | Description | ID (Role) | Description (Space) | ID (Space) | Log On |
| Treasury Specialist - Back Office |  | SAP\_BR\_TREASURY\_SPECIALIST\_BOE | Treasury Back Office | SAP\_BR\_TREASURY\_SPECIALIST\_BOE |  |
| Treasury Specialist - Front Office |  | SAP\_BR\_TREASURY\_SPECIALIST\_FOE | Treasury Front Office | SAP\_BR\_TREASURY\_SPECIALIST\_FOE |  |
| Treasury Specialist - Middle Office |  | SAP\_BR\_TREASURY\_SPECIALIST\_MOE | Treasury Middle Office | SAP\_BR\_TREASURY\_SPECIALIST\_MOE |  |
| Treasury Accountant |  | SAP\_BR\_TREASURY\_ACCOUNTANT | Treasury Accounting | SAP\_BR\_TREASURY\_ACCOUNTANT |  |
| Treasury Risk Manager |  | SAP\_BR\_TREASURY\_RISK\_MANAGER | Treasury | SAP\_BR\_TREASURY\_RISK\_MANAGER |  |
| Cash Manager |  | SAP\_BR\_CASH\_MANAGER | Cash Management | SAP\_BR\_CASH\_MANAGER |  |
| Administrator |  | SAP\_BR\_ADMINISTRATOR | Administration | SAP\_BR\_ADMINISTRATOR |  |
| Master Data Specialist - Business Partner Data |  | SAP\_BR\_BUPA\_MASTER\_SPECIALIST | Business Partner | SAP\_BR\_BUPA\_MASTER\_SPECIALIST |  |

## Master Data, Organizational Data, and Other Data

The organizational structure and master data of your company have been created in your system during activation. The organizational structure reflects the structure of your company. The master data represent materials, customers, and vendors, for example, depending on the operational focus of your company.

Use your own master data to go through the test procedure. If you have installed an SAP Best Practices baseline package, you can use the following baseline package sample data:

|  |  |  |  |
| --- | --- | --- | --- |
| Data | Sample Value | Details | Comments |
| Company Code | 1010 |  |  |
| Currency | EUR, USD and BRL |  |  |
| Business Partner | 10537001 and 10537002 |  |  |
| Valuation Area | DE0 |  |  |

For more information on creating master data objects, see the following [Master Data Scripts (MDS)](https://support.sap.com/content/dam/SAAP/Sol_Pack/BP_OP_ENTPR/BP_OP_ENTPR_S4HANA2020_7_Master_Data_EN_XX.htm)

Table 1: Master Data Script Reference

|  |  |
| --- | --- |
| MDS | Description |
| 22G | Create Business Partner for Treasury and Risk Management |

## Business Conditions

Before this scope item can be tested, the following business conditions must be met.

|  |  |
| --- | --- |
| Scope Item | Business Condition |
| 1XN - Market Rates Management - Manually via Upload | Must be run before this test script, Market data must be created. |
| J60 - Accounts Payable | Execute Prerequisites in J60 to define the Payment Medium Format (PMF) variants. Prerequisites > Preliminary Steps > Define Payment Medium Format Variants |

## Preliminary Steps

### Create Business Partner

#### Maintain General Data for Business Partner

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

This section describes the process to maintain general data for Business Partner.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori Launchpad as a Master Data Specialist - Business Partner Data. | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Maintain Business Partner (BP). | The Maintain Business Partner: screen displays. |  |
| 3 | Enter Data on Initial Screen | Choose Organization | The Create Organization: screen displays. |  |
| 4 | Enter address data | Enter the following data and choose Save:  Business Partner: for example, 10537001  Grouping: <select TR02 Treasury partner (external)>  Create in BP role: <select 000000 Business Partner (Gen.)>  Title: <select 0003 Company>  Name: for example, <Bank 1 - SAMPLE BANK>  Salutation: for example, <Bank 1>  Search Term 1/2: for example, <Bank 1>  Street/House number: for example, <Theodor-Heuss-Allee, 70>  Postal Code/City: for example, 60486, Frankfurt  Country: select DE  Language: select EN  E-Mail: for example, <E-mail>  Address Valid From: for example, <Current date in previous year>  Address Valid To: for example, <Dec 31 of the year 9999>  Stay in the screen for subsequent steps. | The Business partner is created successfully.  The Display Organization: 10537001 screen displays. |  |
| 5 | Switch to change mode | Choose Switch Between Display and Change.  Make the following entries:  Change in BP role: select TR0151 Counterparty | Additional tabs for counterparty (such as Legal Data or Rating) display.  The Change Organization10537001, new role Counterparty screen displays. |  |
| 6 | Enter Legal data | Choose … > Legal Data .  The … is the navigation menu.  Make the following entries and choose Save:  Country: Select DE  Stay in the screen for subsequent steps. | The Legal data is entered and saved.  The Change Organization: 10537001, new role Counterparty screen displays. |  |
| 7 | Enter Payment Transaction data | Choose ... > Payment Transactions .  Make the following entries and choose Save:  Row 1:  ID: for example, EUR1  Ctry: for example, DE  Bank Key: for example, 50070010  Bank account: for example, <Bank account>  IBAN: Choose the IBAN button and choose Continue in the IBAN view.  Row 2:  ID: for example, USD1  Ctry: for example, DE  Bank Key: for example, 50070010  Bank account: for example, <Bank account>  IBAN: Choose the IBAN button and choose Continue in the IBAN dialog box.  If an Information dialog box displays when you choose IBAN, choose Continue. | The Payment transaction data is entered and the Business Partner is saved. |  |

#### Maintain Payment Details for Business Partner

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

This section describes the detailed steps on how to maintain payment details data for Business partner.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori Launchpad as a Master Data Specialist - Business Partner Data. | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Maintain Business Partner (BP) | The Maintain Business Partner: screen displays. |  |
| 3 | Switch to change mode | Choose Open BP, in the popup dialog box, enter following data:  Business Partner:10537001  Choose Enter and then choose Switch Between Display and Change.  Enter the following data:  Change in BP Role: <select TR0151 Counter Party(defined)> | The Change Organization: 1010, role Counterparty screen displays. |  |
| 4 | Enter SI: Payment Details data | Choose Company code.  Enter the following data:  Company Code: for example, 1010  Choose Enter.  Choose SI: Payment Details.  Make the following entries:  Row 1:  Currency: for example, EUR  Pay.Det.ID: for example, EURI  House Bank: for example, DEBK1  Account ID: for example, DEAC1  Payer/ee: <Blank>  Partner Bank: <Blank>  Payment request: <Deselect>  Payment methods: <Blank>  Row 2:  Currency: for example, EUR  Pay.Det.ID: for example, EURO  House Bank: for example, DEBK1  Account ID: for example, DEAC1  Payer/ee: for example, 10537001  Partner Bank: for example, EUR1  Payment request: <select>  Payment methods: for example, <select one or more payment methods from the input help>  Row 3:  Currency: for example, USD  Pay.Det.ID: for example, USDI  House Bank: for example, DEBK1  Account ID: for example, USDAC  Payer/ee: <Blank>  Partner Bank: <Blank>  Payment request: <Deselect>  Payment methods: <Blank>  Row 4:  Currency: for example, USD  Pay.Det.ID: for example, USDO  House Bank: for example, DEBK1  Account ID: for example, USDAC  Payer/ee: for example, 10537001  Partner Bank: for example, USD1  Payment request: <select>  Payment methods: for example, <select one or more payment methods from the input help>  Stay in this screen for subsequent steps.  If a warning window with the following message displays, choose No.  The business partner is proposed as payer/payee (see long text).  Display this message for this business partner again? | The SI: Payment Details data is entered. |  |
| 5 | Assign Payment details | From the last screen of previous step:  For EUR, select the checkbox for EUR EURI and choose Assign.  On the Counterparty Change: Payment Details Assignment dialog box, choose Select All Incoming.  Now EURI displays under PmntID-Inc.  Choose Continue.  Select the checkbox for EUR EURO and choose Assign.  On the Counterparty Change: Payment Details Assignment dialog box, choose Select All Outgoing.  Now EURO displays under P-ID Outg.  Choose Continue.  Do the same for USD:  USDI: PmntID-Inc  USDO: P-ID Outg.  On the Change Organization: 10537001, role Counterparty screen, choose Save. | Payment details and the assignments are saved. |  |

#### Maintain Authorizations for Business Partner

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

This section describes the detailed steps on how to maintain the authorization data for Business Partner for SAP TRM.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Master Data Specialist - Business Partner Data. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Maintain Business Partner (BP). | The Maintain Business Partner: screen displays. |  |
| 3 | Switch to change mode | Choose Open BP, in the popup dialog box, enter following data:  Business Partner: 10537001  Choose Enter and then choose Switch Between Display and Change.  Enter the following data:  Change in BP Role: <select TR0151 Counter Party(defined)> | The Change Organization: 10537001, role Counterparty screen displays. |  |
| 4 | Enter SI: Authorizations data | Choose Company Code.  Choose SI: Authorizations.  Enter the following data and choose Save:  Foreign Exchange: Auth.: Selected  Derivatives: Auth.: Selected  Note You can also give authorization to a specific product type and transaction type by expending the folders. For testing context, we give all authorizations to all kinds of product types and transaction types. | The authorizations data is saved. |  |

#### Maintain Reporting Data in Company Code for Business Partner

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

This section describes the detailed steps on how to maintain company relationship for Business Partner.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori Launchpad as a Master Data Specialist - Business Partner Data. | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Maintain Business Partner (BP) | The Maintain Business Partner: screen displays. |  |
| 3 | Switch to change mode | Enter the following data and choose Enter.  Business Partner:10537001  Choose Switch Between Display and Change.  Enter the following data:  Change in BP Role: TR0151 Counter Party(defined) | The Change Organization: 10537001 , role Counterparty screen displays. |  |
| 4 | Enter Reporting Data in Company Code | Choose Company Code.  Choose Reporting Data in Company Code.  Enter following data and choose Save.  Comp. Rel.: 3 Other  If you cannot find Reporting Data in Company Code, then choose ... (the navigation menu) and choose it from the dropdown menu.  Comp.Rel. reflects your relationship to the counterparty:   * 1 affiliated and consolidated * 2 affiliated but not consolidated * 3 unaffiliated * 4 Do not use it   They are used to derive the correct G/L accounts. | The Reporting data is entered and saved. |  |

### Correspondence

Purpose

SAP TRM provides the standard correspondence functionality. With this correspondence functionality, whenever a TRM transaction is saved, SAP either sends an email to the Business Partner, or automatically prints a form.

To use this correspondence functionality, the following data must be assigned to the Business Partner:

* Business Partner Profile
* Business Partner group
* Swift/BIC code

#### Maintain Profile and BP Group Assignments to External Recipient

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

Business partner profiles and Business partner groups controls the correspondence activities in SAP Treasury and Risk Management.

SAP predefines the following business partner profiles:

* PR\_EMAIL
* PR\_PRINT

You can assign these predefined Business Partner profiles to your Business Partner. For example, if the communication with your Business Partner is via e-mail, you can assign PR\_EMAIL to your Business Partner; If the communication is via Print, then you can assign PR\_PRINT.

SAP has predefined following Business Partner groups:

* BPG\_DEFAULT

You can assign this Business partner group to your Business Partner. You can also add your own Business partner group and assign appropriate attributes according to your specific requirement via IMGs Define Business Partner Group and Assign Attributes for Business Partner Groups under SPRO > Financial Supply Chain Management > Treasury and Risk Management > Transaction Manager > General Settings > Correspondence > General Settings :

This step describes how to assign Business partner profiles and BP groups to an external business partner.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Assign Profile and BP Group - External Recipients (FTR\_EXT\_ASSIGN). | The Assignment of Profiles and BP Groups to External Recipients: screen displays. |  |
| 3 | Enter Business partner data on the screen | On the left side of the screen, choose Insert Row.  Enter the following data and choose Enter:  BusPartner: for example, 10537001  CoCd: for example, 1010  Recpt/Send Type: for example, COUNTERPARTY  Select the checkbox. | The Business Partner information is entered. |  |
| 4 | Assign Business profile and BP group to the Business Partner | On the top-right side of the screen,  choose Expand Node.  Expand BP:XXXXXXXX/CoCd:YYYY/Rec/SendType: COUNTERPARTY > Foreign Exchange > FX Transaction > 60A Foreign Exchange > 101 Spot Transaction > 20 Contract .  On the bottom-right side of the screen, choose Insert Row and enter the following data:  Profile: for example, PR\_EMAIL  BP Group: for example, BPG\_DEFAULT  Choose Insert Row again. Add another entry and choose Save:  Profile: for example, PR\_PRINT  BP Group: for example, BPG\_DEFAULT  Normally, you only assign one profile to a Product type/Transaction type/Activity Category. | Business partner profiles and BP groups are assigned for the Product type/Transaction type/Activity category. |  |
| 5 | Repeat Prior Step | Repeat the above step for the values in the data table below. | For all the listed Product Types/Transaction Types/ Activity Categories, BP profiles and BP groups are assigned. |  |

Table 2: Business Partner Assignment Table

|  |  |  |
| --- | --- | --- |
| Product Type | Transaction Type | Act. Category |
| 60A | 101 | 20 |
| 60A | 102 | 20 |
| 60A | 103 | 20 |
| 60A | 104 | 20 |
| 60A | 105 | 20 |
| 60A | 107 | 20 |
| 60B | 103 | 20 |
| 60B | 103 | 55 |
| 60B | 104 | 20 |
| 60B | 104 | 55 |
| 60B | 105 | 20 |
| 60B | 105 | 55 |
| 60B | 110 | 20 |
| 60B | 110 | 55 |
| 76A | 100 | 20 |
| 76A | 200 | 20 |

#### Maintain Profile and BP Group Assignments to Internal Recipient

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

The internal recipient ID is predefined by SAP, and it can be linked to SAP User IDs. When linked to a SAP user ID, whenever an internal correspondence object is generated, SAP Treasury and Risk Management attempts to send correspondence information to the address of the SAP User ID. Depending on the different profiles (PR\_EMAIL /PR\_PRINT), e-mail can be sent to the user's e-mail address, or a form is printed.

This step describes how to assign Business partner profiles and BP groups to an internal business partner.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Assign Profile and BP Group - Internal Recipients (FTR\_INT\_ASSIGN). | The Assignment of Profiles and BP Groups to Internal Recipients screen displays. |  |
| 3 | Enter Business partner data on the screen | On the left side of the screen, choose Insert Row.  Make the following entries and choose Enter.  IntRec: for example, INT.RECP  CoCd: for example, 1010  Recpt/Send Type: for example, INTERNAL  Checkbox: Selected | The Business Partner information is entered. |  |
| 4 | Assign Business profile and BP group to the Business Partner | On the top-right side of the screen, expand the business partner: INT.RECP/CoCd XXXX > Rec/SendType: INTERNAL > Foreign Exchange > 60A Foreign Exchange > 101 Spot Transaction > 20 Contract .  On the bottom-right side of the screen, choose Insert Row:  Make the following entries and choose Save:  Profile: for example, PR\_EMAIL  BP Group: for example, BPG\_DEFAULT  User Name: <select a User ID>.  Choose Insert Row again.  Add another entry and choose Save:  Profile: for example, PR\_PRINT  BP Group: for example, BPG\_DEFAULT  User Name: Select a <User ID>.  The user ID is a backend user ID. | The business partner profile, BP group, and user ID are assigned for the Product type/Transaction type/Activity category. |  |
| 5 | Repeat Prior Step | Repeat the above step using data from the table below. | The BP profiles, BP groups, and user IDs are assigned to all the listed Product Types/Transaction Types/ Activity Categories. |  |

Table 3: Business Partner Assignment Table

|  |  |  |
| --- | --- | --- |
| Product Type | Transaction Type | Act. Category |
| 60A | 101 | 20 |
| 60A | 102 | 20 |
| 60A | 103 | 20 |
| 60A | 104 | 20 |
| 60A | 105 | 20 |
| 60A | 107 | 20 |
| 60B | 103 | 20 |
| 60B | 103 | 55 |
| 60B | 104 | 20 |
| 60B | 104 | 55 |
| 60B | 105 | 20 |
| 60B | 105 | 55 |
| 60B | 110 | 20 |
| 60B | 110 | 55 |
| 76A | 100 | 20 |
| 76A | 200 | 20 |

### Maintaining Credit Limit

Purpose

A series of limit types have been created in system. You can maintain credit limits based on specified limit type according to business. In this test script, limit type Y01 and Y07 are maintained.

#### Maintain Limit with Limit Type Y01

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

You can create characteristic values for each combination of limit characteristics defined in a limit type.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Manage Limits (TBL1). |  |  |
| 3 | Choose Limit Type | Select the Limit type Y01 row and choose Create Limits. |  |  |
| 4 | Company Code | Make the following entries and choose Continue:  Company Code: for example, 1010 | The Edit Limits for Limit Type Y01: Create New Limit screen displays. |  |
| 4 | Create Internal Limit Amount and External Limit Amount | Enter the following data and choose Save:  Valid From Date: for example, <Current Date>  Valid To (Internal): for example, 12/31/9999  Valid To (External): for example, <Current Date + 1 year>  Limit Currency: for example, EUR  Internal Limit Amnt: for example, 250,000,000  External Limit Amnt: for example, 200,000,000  Critical Limit Utilizat.: for example, 90%  Max. Risk Commit Per. Mth: for example, 999  Limit: for example, Check |  |  |

#### Maintain Limit with Limit Type Y07

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

You can create characteristic values for each combination of limit characteristics defined in a limit type.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Middle Office | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Manage Limits (TBL1). | The view displays. |  |
| 3 | Choose Limit Type | Select the Limit type Y07 row and choose Create Limits. |  |  |
| 4 | Edit Limits | Make the following entries:  Company Code: for example, 1010  BusPartner: for example,10537001  and choose Continue. | The Edit Limits for Limit Type Y07: Create New Limit view displays. |  |
| 5 | Create Internal Limit Amount and External Limit Amount | Enter the following data:  Valid From Date: for example, <Current Date>  Valid To (Internal): for example, 12/31/9999  Valid To (External): for example, <Current Date + 1 year>  Limit Currency: for example, EUR  Internal Limit Amnt: for example, 250,000,000  External Limit Amnt: for example, 200,000,000  Critical Limit Utilizat.: for example, 90%  Max. Risk Commit Per. Mth: for example, 999  Limit: for example, Check  and choose Save. |  |  |

### Maintain Trader and Trader Authorizations

#### Define Traders

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you define traders.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Risk Manager. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Define Traders (S\_ALR\_87009302). | The Determine Work Area: Entry dialog displays. |  |
| 3 | Enter Work Area | Enter the following data and choose Continue  Company Code: for example, 1010 | The Change View "Treasury: Traders": Overview screen displays. |  |
| 4 | New Entries | Choose New Entries. |  |  |
| 5 | Create a New Record | Enter the following data and choose Save:  Trader: for example, TRADER02  If Prompt for customizing request dialog box appears, enter a transport request number, and then choose Continue or press Enter. | The data is saved. |  |

#### Define User Data

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you map users with traders. This provides a default trader when creating a new transaction.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Risk Manager. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Define User Data (S\_ALR\_87007933). | The Change View "Treasury: User master data supplements": Overview screen displays |  |
| 3 | Create a New Record | Choose New Entries. |  |  |
| 4 | Enter Data | Make the following entries and choose Save:  User Name: for example, <Your user name>  Trader: for example, TRADER02  If Prompt for customizing request dialog box appears, enter a transport request number, and then choose Continue or press Enter. | The data is saved. |  |

#### Maintain Trader Authorizations

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you define authorization for traders.

Prerequisites

A trader must be defined before this step. For more information, see the Define Traders step.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Risk Manager. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Manage Trader Authorizations (TBT1). | The Create/Change Trans. Authorization for Trader: Init. Screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data and choose Enter  Trader: for example, TRADER02  Company Code: for example, 1010 | The Create/Change Transaction Authorization for Traders screen displays. |  |
| 4 | Enter Authorization and Save | Select or deselect the Authorization column and choose Save.  Note Authorize TRADER02 for the Foreign Exchange and Derivatives transactions. | The data is saved. The system displays a message Transaction authorizations for trader TRADER02 are being saved. |  |

### Exposure Management and Hedge Management

#### Define Time Pattern

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you define time pattern used for target quotas within a hedging area.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Define Time Pattern (TOE\_TIME\_PATTERN). | The Display Time Pattern screen displays. |  |
| 3 | Create a New Hedging Area | Make the following entries and choose Create:  Time Pattern: for example, M12 | The Create Time Pattern dialog box displays. |  |
| 4 | Enter Details for the New Hedging Area | Make the following entries and choose Save:  Time Pattern: for example, click Calendar-Related  Number of Periods: for example, 12  Period Length: for example, Month  Abosolute Time Pattern: <unselect> | The data is saved. |  |

#### Define Hedging Area

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you define a hedging area to calculate and display the net open exposures in Hedge Management Cockpit (TOENE).

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Define Hedging Area (TOE\_HEDGING\_AREA). | The Display Hedging Area screen displays. |  |
| 3 | Create a New Hedging Area | Make the following entries and choose Create:  Hedging Area: for example, DE0001 | The Create Hedging Area dialog box displays. |  |
| 4 | Enter Details for the New Hedging Area | Make the following entries and choose Create:  Description: for example, Hedging Area FX  Authorization Group: for example, HAG01  Valid from: for example, <January 1st of current year> | The data is saved. The Change Hedging Area screen displays. |  |
| 5 | Define Main Data for Hedging Area | On the Main Data tab, make the following entries:  Activate Trading Platform Integration: for example, <Select the checkbox>  Exposure Aggregation Level: for example, Net and Gross  Risk Free Currency: for example, Local Currency  Note If you want to enable extraction of cross-currency exposures, please choose Currency Defined by the Source. By doing so, the risk-free currency is derived from the currency pair of the exposure item. If the source is Exposure Management, the risk-free currency is the target currency. If the source is Cash Management, the risk-free currency is the company code currency.  Reporting Time Pattern: for example, Calendar-related  Number of Period: for example, 12  Period Length: for example, Month  Target Quota: for example, select Target Quota  Choose Add Target Quota Type  TQ Type: for example, YLQ  Time Pattern ID: for example, M12 | The data is saved. |  |
| 6 | General Settings | Choose the General Settings tab. |  |  |
| 7 | Define General Settings for Hedging Area | Make the following entries:  Company Code: for example,1010  Differentiation Criteria: for example, select Currency/Currency Group and Company Code  Relevant for Target Quota: for example, select for Currency/Currency Group  Choose Add Hedging Classification.  Add Y0 | The data is saved. |  |
| 8 | Currency | Choose the Currencies tab. |  |  |
| 9 | Currency | Choose Add Currency. |  |  |
| 10 | Define Currencies | In the Currency column, enter USD.  In the Currency Group column, enter America.  Repeat the step to add BRL and enter America in the Currency Group column. | The data is saved. |  |
| 11 | Exposure Filters | Choose the Filters for Exposure tab. |  |  |
| 12 | Create Filters for Exposures | Choose Create Filter. | The New Filter for Exposures dialog box displays. |  |
| 13 | Define Data for Filters for Exposures | Make the following entries and choose Create Filter:  Filter: for example, EXP\_FILTER  Filter Description: for example, Exposure Filter  Source: E\_EM2  Note You can also choose Source E\_1EXP, which is One Exposure. | One record is created in the Filter List for Exposures. |  |
| 14 | Define Other Filter-Specific Selections | Scroll down to the Other Filter-Specific Selections section.  Make the following entries:  Exposure Position Type: YFX | The data is saved. |  |
| 15 | Hedge Filters | Choose the Filters for Hedges tab. |  |  |
| 16 | Create Filters for Hedges | Choose Create Filter. | The New Filter for Hedges dialog box displays. |  |
| 17 | Define Data for Filters for Hedges | Make the following entries and choose Create Filter:  Filter: for example, HDG\_FILTER  Filter Description: for example, Hedge Filter  Data Source: H\_TM | One record is created in the Filter List for Hedges. |  |
| 18 | Define Other Filter-Specific Selections | Scroll down to the Other Filter-Specific Selections section. Make the following entries:  Product type: 60A and 76A |  |  |
| 19 | Target Quotas | Choose Target Quotas. |  |  |
| 20 | Define Target Quota | Insert Quota and enter following data in the Enter Target Quota screen and choose Continue:  Net/Gross : for example, Net  Currency Group: for example, America  Target Quota: for example, <80 for Time Period 1,2,3,4,5,6 and 70 for Time Period 7,8,9,10,11,12>  Note Confirm the pop-up dialog box by choosing Continue and then enter the target quota for each row. | Target Quotas is created. |  |
| 21 | FX Hedge Request | Choose the FX Hedge Request tab. |  |  |
| 22 | Define automation hedge request settings | Make the following entries:  Target Status for Automation: for example, Created  Value Date Definition: for example, <last Day of Period>  Scroll down to the Hedge Request Settings section. Insert the following entries:  Company: for example, 1010  Currency: for example, USD  Default Instrument Category: for example, FXFW  Hedging Classification: for example, Y0  Minimum Amount: for example, 10000  Repeat to insert another entry for currency BRL. | Automation of hedge request is set. |  |
| 23 | Save Data | Choose Save. | The new Hedging Area Version is saved. |  |

#### Define Key Figures for Balance Sheet FX Risk

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you define a set of key figures to be displayed on the Review Balance Sheet FX Risk screen.

Note The following procedure illustrates key figure creation. Define key figure groups and key figures per your company requirements.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Define Key Figures - Balance Sheet FX Risk (FXM\_KF\_DEF). | The Display View "Maintain Key Figure Groups": Overview screen displays. |  |
| 3 | New Entries | Choose New Entries. |  |  |
| 4 | Maintain Key Figure Groups | Make the following two entries and choose Save:  Key Figure Group: for example, EXP\_GRP1  Key Figure Group Description: for example, All Accounts Payables  Exposure/Hedge: for example, Exposure  Key Figure Group: for example, HED\_GRP1  Key Figure Group Description: for example, All FX transactions  Exposure/Hedge: for example, Hedge | The data is saved. |  |
| 5 | Maintain Key Figures | In the Dialog Structure pane, double-click Maintain Key Figures. |  |  |
| 6 | Maintain Key Figures | Choose New Entries. |  |  |
| 7 | Maintain Key Figures | Make the following entries and choose Save:  Key Figure: for example, EG1K1  Key Figure Description: for example, All Accounts Payables  Key Figure Group: for example, EXP\_GRP1  Data Source: for example, One Exposure  Key Figure: for example, HG1K1  Key Figure Description: for example, All FX transactions  Key Figure Group: for example, HED\_GRP1  Data Source: for example, Financial Transactions | The data is saved. |  |
| 8 | Maintain Selections | Select a key figure and choose Maintain Selections.  Note You may need to choose the Back button if the Maintain Selections button does not display. |  |  |
| 9 | Maintain Selections | Select Key Figure: EG1K1 and make the following entries and press Enter:  Certainty Level: for example, PAY\_N  Select Key Figure: HG1K1 and make the following entries and press Enter:  Product Type: for example, 60A to: for example 60B |  |  |
| 10 | Save | Choose Back.  Choose Save. | The data is saved. |  |

#### Define Request Parameters for Balance Sheet FX Risk

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you define a set of request parameters to filter your generation of hedge request.

Note The following procedure illustrates request parameters creation. Define request parameter group and request parameters according to your company requirements.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori App | Open Define Key Figures - Balance Sheet FX Risk (FXM\_KF\_DEF). | The Change View "Maintain Key Figure Groups": Overview screen is displayed. |  |
| 3 | Maintain Request Parameter Groups | On the Dialog Structure panel, double lick on Maintain Request Parameter Groups to open the folder. | The Maintain Request Parameter Groups folder is opened. |  |
| 4 | New Entries | Choose New Entries. |  |  |
| 5 | Maintain Request Parameter Groups | Maintain the following data and choose Save:  Request Parameter Group: for example, RP\_GRP1  Key Figure Group Description: for example, Default Parameter Group for 1010  Default: for example, Yes | The data is saved. |  |
| 6 | Maintain Request Parameters | In the Dialog Structure pane, double-click on Maintain Request Parameters. |  |  |
| 7 | Maintain Request Parameters | Choose New Entries. |  |  |
| 8 | Maintain Request Parameters | Maintain the following data and choose Save:  Key Figure: for example, RP1  Key Figure Description: for example, USD  Key Figure Group: for example, RP\_GRP1  Key Figure: for example, RP2  Key Figure Description: for example, BRL  Key Figure Group: for example,  RP\_GRP1 | The data is saved. |  |
| 9 | Maintain Selections | Select a request parameter and choose Maintain Selections.  Note You may need to choose Back if the Maintain Selections button does not display. |  |  |
| 10 | Maintain Selections | Select Key Figure: RP1 and make the following entries and choose Back:  Company Code: for example, 1010  Currency: for example, USD  Time Period: for example, <select>  Value Date Definition: for example, First Day of Period  Instrument Category: for example, FX Forward  Target Status: for example, Created  Select Key Figure: RP2, maintain the following data and choose Back:  Company Code: for example, 1010  Currency: for example, BRL  Time Period: for example, <select>  Value Date Definition: for example, First Day of Period  Instrument Category: for example, FX Forward  Target Status: for example, Created |  |  |
| 11 | Save | Choose Back.  Choose Save. | The data is saved. |  |

### Define Fixing References

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

For Swift format MT300, there is a new mandatory field called 14S: Settlement Rate Source. This field entry describes whether the fixing exchange rate is:

* Governed by EMTA template (For example, :14S:EMT00), or
* Negotiated with the counterparty and explicitly described (For example,:14S:EUR2/1600/GBLO)

To derive this field, you must define fixing references. Enter the fixing references in each NDF transaction. SAP delivers three fixing reference categories:

* 1: General Fixing Reference
* 2: EMTA Fixing Reference
* 3: Compound Fixing Reference

The first two fixing reference categories are the basic fixing reference categories, which can be used when defining fixing reference IDs for the third category. You can define fixing reference IDs for categories 1 and 2 directly. However, to define the fixing reference ID for category 3, you must define the basic fixing reference IDs. You can then use those basic fixing reference IDs to define the compound fixing reference ID.

Procedure

Table 4: Define General Fixing Reference and EMTA Fixing Reference

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access App | Open Define Fixing Reference (FTR\_FIX\_DEF). | The Change View "Define Fixing References": Overview screen is displayed. |  |
| 3 | Create Fixing Reference IDs | Choose New Entries. | The New Entries: Overview of Added Entries screen displays. |  |
| 4 | Create Fixing Reference IDs | Make the entries from the Fixing Reference ID table below (each on a separate row) and choose Save. | On the New Entries: Overview of Added Entries screen, the system displays the message Data was saved. |  |

Table 5: Fixing Reference ID Table

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Fixing Reference ID | Fixing Reference Description | Leading Currency | Following Currency | Fixing Reference Category | Source | Location | Time |
| ECB37 EUR/USD | ECB37 EUR/USD | EUR | USD | 1 General Fixing Reference | EUR1 | DECB | 14:15 |
| WM/REUTERS EUR/USD 4 PM | WM/REUTERS EUR/USD 4 PM | EUR | USD | 1 General Fixing Reference | EUR2 | GBLO | 16:00 |
| KFTC18 (KRW02) | KFTC18 (KRW02) | USD | KRW | 2 EMTA Fixing Reference | Leave blank | Leave blank | Leave blank |
| PTAX (BRL09) | BRL PTAX (BRL09) | USD | BRL | 2 EMTA Fixing Reference | Leave blank | Leave blank | Leave blank |

Table 6: Define Compound Fixing Reference

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access App | Open Define Fixing Reference (FTR\_FIX\_DEF). | The Change View "Define Fixing References": Overview screen is displayed. |  |
| 3 | Create Fixing Reference IDs | Choose New Entries. | The New Entries: Overview of Added Entries screen displays. |  |
| 4 | Create Fixing Reference IDs | Make the following entries:  First Row:  Fixing Reference ID: PTAX(BRL09) -WM/REUTERS EUR/USD  Fixing Reference Description: BRL PTAX (BRL09) - WM/REUTERS EUR/USD 4 PM  Leading Currency: EUR  Following Currency: BRL  Fixing Reference Category: 3 Compound Fixing Reference  Source: Leave blank  Location: Leave blank  Time: Leave blank |  |  |
| 5 | Create Fixing Reference IDs | Select the checkbox at the beginning of this row and choose Specify Compound Fixing Reference Details. |  |  |
| 6 | Create Fixing Reference IDs | Make the following entries and choose Save:  Row 1:  Fixing Reference ID: PTAX (BRL09)  Sequence Number: 1  Row2:  Fixing Reference ID: WM/REUTERS EUR/USD 4 PM  Sequence Number: 2 | On the New Entries: Overview of Added Entries screen, the system displays the message Data was saved.  You defined the necessary fixing reference IDs. |  |

### Define Values for Expiry Time

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

For Swift format MT305, there is a mandatory field called 31G: Expiry Details. This field specifies the date, time and location at which the option expires. In this activity, you assign times to locations.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access App | Open Define Values for Expiry Time - FX Option (FTR\_EXPIRY\_TIME\_DEF). | The Change View "Assign Times to Locations": Overview screen is displayed. |  |
| 3 | Assign Expiry Times to Locations | Choose New Entries. | The New Entries: Overview of Added Entries screen displays. |  |
| 4 | Assign Expiry Times to Locations | Make the following entry and choose Save:  Location: for example, DEFR  Time: for example, 15:00 | On the New Entries: Overview of Added Entries screen, the system displays the message Data was saved. |  |

# Overview Table

The scope item Foreign Currency Risk Management(1X1) consists of several process steps provided in the table below.

If your system administrator has enabled spaces and pages on the SAP Fiori launchpad, the homepage will only contain the essential apps for performing the typical tasks of a business role.

You can find all other apps not included on the homepage using the search bar.

If you want to personalize the homepage and include the hidden apps, navigate to your user profile and choose Settings > App Finder .

Foreign Currency Risk Management and Accounting - Without Options

|  |  |  |  |
| --- | --- | --- | --- |
| Process Step | Business Role | Transaction/APP | Expected Results |
| [(1XN) Market Rates Management - Manually via Upload](#unique_27) [page ] 59 | - | - | The market data is prepared |
| [Generate Limit Utilizations](#unique_28) [page ] 60 | Treasury Specialist - Middle Office | End-of-Day Processing (KLNACHT) | The process completes successfully |
| [Analyze Cash Position](#unique_29) [page ] 61 | Cash Manager | - | Follow the two cash operations test scripts. |
| [Analyze Liquidity Forecast](#unique_30) [page ] 61 | Cash Manager | - | Follow the two cash operations test scripts. |
| [Review Balance Sheet FX Risk](#unique_31) [page ] 62 | Treasury Specialist - Middle Office | Review Balance Sheet FX Risk (F1588) | Review Balance Sheet FX Risk screen displays with correct data in it. |
| [Take Snapshot for Balance Sheet FX Risk](#unique_32) [page ] 63 | Treasury Specialist - Middle Office | Schedule Treasury Middle Office Jobs (F2772) | A snapshot for balance sheet FX Risk is taken. |
| [Check and Process Snapshot Item](#unique_33) [page ] 65 | Treasury Specialist - Middle Office | Process Snapshots - Balance Sheet FX Risk (F4763) | Your changes are saved. |
| [Release Snapshot](#unique_34) [page ] 66 | Treasury Specialist - Middle Office | Process Snapshots - Balance Sheet FX Risk (F4763) | The snapshot is released. |
| [Collect Exposure Data](#unique_35) [page ] 140 | - | - | Summary of the raw exposures.  This step is outside of SAP system. |
| [Create Raw Exposure](#unique_36) [page ] 68 | Treasury Specialist - Middle Office | Process Raw Exposure (FTREX1) Import Raw Exposures - Spreadsheet (FTREX\_EXCEL\_UPLOAD) | The exposures are created . |
| [Take Snapshot for Cash Flow Exposure](#unique_37) [page ] 71 | Treasury Specialist - Middle Office | Take Snapshot (TOESNAP) | A snapshot is taken for the cash flow exposure. |
| [Review Cash Flow Net Exposure](#unique_38) [page ] 73 | Treasury Specialist - Middle Office | Hedge Management Cockpit (TOENE) | The Hedge Management Cockpit displays with the exposure data in it. |
| [Generate Hedge Request](#unique_39) [page ] 75 | Treasury Specialist - Middle Office | Schedule Treasury Middle Office Jobs (F2772) | A trade request via balance sheet exposure hedge request is created by the background job. |
| [Check and Process Hedge Request](#unique_40) [page ] 77 | Treasury Specialist - Middle Office | Process Hedge Requests – Balance Sheet FX Risk | Your changes are saved. |
|  | Treasury Specialist - Middle Office | Process Hedge Requests - Balance Sheet FX Risk (F4764) | The balance sheet exposure hedge request is released successfully. |
| [Generate Hedge Request](#unique_41) [page ] 80 | Treasury Specialist - Middle Office | Hedge Management Cockpit (TOENE) | Hedge Request is generated. |
| [Release Hedge Request](#unique_42) [page ] 83 | Treasury Specialist - Middle Office | Process Hedge Requests (TOEHREQO) | Hedge Request is synchronized. |
| [Check Trade Request Status](#unique_43) [page ] 86 | Treasury Specialist - Middle Office | Process Trade Requests (TPITRO) |  |
| [Analyze Exposure and Agree on Hedging Actions](#unique_44) [page ] 74 | - | - | Agreement on the hedging actions.  This step is outside of SAP system. |
| [Check Limit Utilization Report](#unique_45) [page ] 87 | Treasury Specialist - Middle Office | Review Limit Utilizations (TBLB) | The system displays an overview of the limit utilizations in accordance with your selection criteria. |
| [Create FX Spot/Forward](#unique_46) [page ] 89 | Treasury Specialist - Front Office | Create FX Spot/Forward (TX01) | Transaction is saved and a transaction number is generated. |
| [Create FX Swap](#unique_47) [page ] 90 | Treasury Specialist - Front Office | Create FX Swap (TX10) | Transaction is saved and a transaction number is generated. |
| [Create Non-Deliverable Forward](#unique_48) [page ] 92 | Treasury Specialist - Front Office | Create FX Spot/Forward (TX01) | Transaction is saved and a transaction number is generated. |
| [(BFB) Basic Cash Operations](#unique_49)  [page ] 94 | Cash Manager | - | Follow the specified test script |
| [(J78) Advanced Cash Operations](#unique_50)  [page ] 95 | Cash Manager | - | Follow the specified test script |
| [Set Settlement Status (Manual)](#unique_51) [page ] 96 | Treasury Specialist - Back Office | Process Spots/Forwards - Collective Processing (TX06) | The transaction has been changed to Contract settlement status. |
| [Send Confirmation Email / Print](#unique_52) [page ] 98 | Treasury Specialist - Back Office | - | This step is outside of SAP system |
| [Check Correspondence Status](#unique_53) [page ] 99 | Treasury Specialist - Back Office | Process Correspondence - Monitor (FTR\_COMONI) | The form of the correspondence object displays |
| [Receive Incoming Confirmation](#unique_54) [page ] 178 | Treasury Specialist - Back Office | - | This step is outside of SAP system |
| [Find Deal and Match Deal Details](#unique_55) [page ] 101 | Treasury Specialist - Back Office | Process Correspondence - Monitor (FTR\_COMONI) | Relevant outgoing COUNTERPARTY correspondence object(s) of the transactions are at status completed.  Relevant INTERNAL outgoing correspondence object(s) have status Delivered. |
| [Set Settlement Status](#unique_56) [page ] 120 | Treasury Specialist - Back Office | Process Correspondence - Monitor (FTR\_COMONI) | The transaction has been updated to Activity 2 Contract Settlement. |
| [Calculate or Maintain Fair Value of Transaction](#unique_57) [page ] 105 | Treasury Specialist - Back Office | Calculate Net Present Values - With CVA and DVA (TPM60CVA) | The NPVs including CVA/DVA from the Market Risk Analyzer screen displays, you can see the NPV, risk-free NPV, CVA, DVA of each transaction on the screen. |
| [Perform Key Date Valuation](#unique_58) [page ] 108 | Treasury Accountant | Run Valuation (TPM1) | The screen Valuation Log displays, you can check the posting information for local GAAP (valuation area DE0) by choosing Logs + Messages.  The accounting document has been created in local GAAP (valuation area DE0). |
| [Fix Rate for NDF](#unique_59) [page ] 111 | Treasury Specialist - Back Office | Fix FX Rates (TXV5) | The data is saved without error |
| [Set Settlement Status (Manual)](#unique_51) [page ] 96 | Treasury Specialist - Back Office | Process Spots/Forwards - Collective Processing (TX06) | The transaction has been changed to Contract settlement status. |
| [Send Confirmation Email / Print](#unique_60) [page ] 115 | Treasury Specialist - Back Office | - | This step is outside of SAP system |
| [Check Correspondence Status](#unique_53) [page ] 99 | Treasury Specialist - Back Office | Process Correspondence - Monitor (FTR\_COMONI) | The form of the correspondence object displays |
| [Receive Incoming Confirmation](#unique_54) [page ] 178 | Treasury Specialist - Back Office | - | This step is outside of SAP system |
| [Find Deal and Match Deal Details](#unique_55) [page ] 101 | Treasury Specialist - Back Office | Process Correspondence - Monitor (FTR\_COMONI) | Relevant outgoing COUNTERPARTY correspondence object(s) of the transactions are at status completed.  Relevant INTERNAL outgoing correspondence object(s) have status Delivered. |
| [Set Settlement Status](#unique_56) [page ] 120 | Treasury Specialist - Back Office | Process Correspondence - Monitor (FTR\_COMONI) | The transaction has been updated to Activity 2 Contract Settlement. |
| [Generate Payment Request for Mature Transaction](#unique_61) [page ] 121 | Treasury Specialist - Back Office | Post Flows (TBB1) | Screen Payment Log displays, payment request has been generated, make a note of the key number displayed on this screen. |
| [Process Payment Request](#unique_62) [page ] 123 | Treasury Specialist - Back Office | Automatic Payment Transactions for Payment Requests (F111) | The payment document has been created.  the BCM batch has been created.  A batch may need additional approvals before payment medium is finally created. For details refer to test script Cash Operations - Standard (BFB). |
| [Bank-Initiated Payment](#unique_63) [page ] 126 | Treasury Specialist - Back Office | - | This step is outside of SAP system |
| [Post to General Ledger](#unique_64) [page ] 127 | Treasury Accountant | Post Flows (TBB1) Process Business Transactions (TPM10) | Screen Posting Log: Posted Business Transactions displays, accounting document has been created for outgoing payment in local GAAP (valuation area DE0). |
| [Post Realized Profit and Loss](#unique_65) [page ] 130 | Treasury Accountant | Post Derived Business Transactions (TPM18) | New screen Posting Log: Posted Business Transactions displays, you can see the posting information for local GAAP (valuation area DE0),  The accounting document has been created in local GAAP (valuation area DE0). |

Foreign Currency Risk Management and Accounting - With Options

|  |  |  |  |
| --- | --- | --- | --- |
| Process Step | Business Role | Transaction/APP | Expected Results |
| [(1XN) Market Rates Management - Manually via Upload](#unique_27) [page ] 59 | - | - | The market data is prepared |
| [Generate Limit Utilizations](#unique_66) [page ] 132 | Treasury Specialist - Middle Office | End-of-Day Processing (KLNACHT) | The process completes successfully |
| [Analyze Liquidity Forecast](#unique_30) [page ] 61 | Cash Manager | - | Follow the two cash operations test scripts |
| [Review Balance Sheet FX Risk](#unique_31) [page ] 62 | Treasury Specialist - Middle Office | Review Balance Sheet FX Risk (F1588) | Review Balance Sheet FX Risk screen displays with correct data in it |
| [Take Snapshot for Balance Sheet FX Risk](#unique_32) [page ] 63 | Treasury Specialist - Middle Office | Schedule Treasury Middle Office Jobs (F2772) | A snapshot for balance sheet FX Risk is taken. |
| [Check and Process Snapshot Item](#unique_33) [page ] 65 | Treasury Specialist - Middle Office | Process Snapshots - Balance Sheet FX Risk (F4763) | The snapshot status is Released |
| [Release Snapshot](#unique_34) [page ] 66 | Treasury Specialist - Middle Office | Process Snapshots - Balance Sheet FX Risk (F4763) | Your changes are saved. |
| [Collect Exposure Data](#unique_35) [page ] 140 | - | - | Summary of the raw exposures  This step is outside of SAP system |
| [Create Raw Exposure](#unique_67) [page ] 140 | Treasury Specialist - Middle Office | Process Raw Exposure (FTREX1) Import Raw Exposures - Spreadsheet (FTREX\_EXCEL\_UPLOAD) | The exposures are created |
| [Take Snapshot for Cash Flow Exposure](#unique_37) [page ] 71 | Treasury Specialist - Middle Office | Take Snapshot (TOESNAP) | A snapshot is taken for the cash flow exposure. |
| [Review Cash Flow Net Exposure](#unique_38) [page ] 73 | Treasury Specialist - Middle Office | Hedge Management Cockpit (TOENE) | The Hedge Management Cockpit displays with the exposure data in it. |
| [Analyze Exposure and Agree on Hedging Actions](#unique_44) [page ] 74 | - | - | Agreement on the hedging actions  This step is outside of SAP system |
| [Generate Hedge Request](#unique_68) [page ] 147 | Treasury Specialist - Middle Office | Schedule Treasury Middle Office Jobs (F2772) | A trade request via balance sheet exposure hedge request is create by a background job. |
| [Check and Process Hedge Request](#unique_40) [page ] 77 | Treasury Specialist - Middle Office | Process Hedge Requests – Balance Sheet FX Risk | Your changes are saved. |
| [Release Hedge Request](#unique_69) [page ] 78 | Treasury Specialist - Middle Office | Process Hedge Requests - Balance Sheet FX Risk (F4764) | The balance sheet exposure hedge request is released successfully. |
| [Generate Hedge Request](#unique_70) [page ] 152 | Treasury Specialist - Middle Office | Hedge Management Cockpit (TOENE) | A hedge request is created. |
| [Release Hedge Request](#unique_71) [page ] 155 | Treasury Specialist - Middle Office | Process Hedge Requests (TOEHREQO) | The hedge request is released. |
| [Create Trade Request Manually](#unique_72) [page ] 156 | Treasury Specialist - Middle Office | Process Trade Requests (TPITRO) | A trade request is created manually. |
| [Check Trade Request Status](#unique_73) [page ] 157 | Treasury Specialist - Middle Office | Process Trade Requests (TPITRO) |  |
| [Check Limit Utilization Report](#unique_45) [page ] 87 | Treasury Specialist - Middle Office | Review Limit Utilizations (TBLB) | The system displays an overview of the limit utilizations in accordance with your selection criteria. |
| [Create Plain Vanilla FX Option](#unique_74) [page ] 160 | Treasury Specialist - Front Office | Create OTC Option (TI71) | Transaction is saved and a transaction number is generated. |
| [Option 1: Create Two Options Separately and Create Option Reference](#unique_75) [page ] 163 | Treasury Specialist - Front Office | Create OTC Option (TI71) |  |
| [Option 2: Create Zero/Low Cost Collar FX Option in Single Step](#unique_76) [page ] 168 | Treasury Specialist - Front Office | Create Collar FX Option (TI4B) |  |
| [(BFB) Basic Cash Operations](#unique_49)  [page ] 94 | Cash Manager | - | Follow the specified test script |
| [(J78) Advanced Cash Operations](#unique_50)  [page ] 95 | Cash Manager | - | Follow the specified test script |
| [Set Settlement Status (Manual)](#unique_77) [page ] 173 | Treasury Specialist - Back Office | Process OTC Options - Collective Processing (TI91) | The transaction has been changed to Contract settlement status. |
| [Send Confirmation Email / Print](#unique_52) [page ] 98 | Treasury Specialist - Back Office | - | This step is outside of SAP system |
| [Check Correspondence Status](#unique_53) [page ] 99 | Treasury Specialist - Back Office | Process Correspondence - Monitor (FTR\_COMONI) | The form of the correspondence object displays |
| [Receive Incoming Confirmation](#unique_54) [page ] 178 | Treasury Specialist - Back Office | - | This step is outside of SAP system |
| [Find Deal and Match Deal Details](#unique_55) [page ] 101 | Treasury Specialist - Back Office | Process Correspondence - Monitor (FTR\_COMONI) | Relevant outgoing COUNTERPARTY correspondence object(s) of the transactions are at status completed.  Relevant INTERNAL outgoing correspondence object(s) have status Delivered. |
| [Set Settlement Status](#unique_56) [page ] 120 | Treasury Specialist - Back Office | Process Correspondence - Monitor (FTR\_COMONI) | The transaction has been updated to Activity 2 Contract Settlement. |
| [Generate Payment Request for Premium](#unique_78) [page ] 182 | Treasury Specialist - Back Office | Post Flows (TBB1) | Screen Payment Log displays, payment request has been generated, make a note of the key number displayed on this screen. |
| [Process Payment Request](#unique_62) [page ] 123 | Treasury Specialist - Back Office | Automatic Payment Transactions for Payment Requests (F111) | The payment document has been created.  the BCM batch has been created.  A batch may need additional approvals before payment medium is finally created. For details refer to test script Cash Operations - Standard (BFB). |
| [Bank-Initiated Payment](#unique_63) [page ] 126 | Treasury Specialist - Back Office | - | This step is outside of SAP system |
| [Post to General Ledger](#unique_64) [page ] 127 | Treasury Accountant | Post Flows (TBB1) Process Business Transactions (TPM10) | Screen Posting Log: Posted Business Transactions displays, accounting document has been created for outgoing payment in local GAAP (valuation area DE0). |
| [Calculate or Maintain Fair Value of Transaction](#unique_57) [page ] 105 | Treasury Specialist - Back Office | Calculate Net Present Values - With CVA and DVA (TPM60CVA) | The NPVs including CVA/DVA from the Market Risk Analyzer screen displays, you can see the NPV, risk-free NPV, CVA, DVA of each transaction on the screen. |
| [Perform Key Date Valuation](#unique_58) [page ] 108 | Treasury Accountant | Run Valuation (TPM1) | The screen Valuation Log displays, you can check the posting information for local GAAP (valuation area DE0) by choosing Logs + Messages.  The accounting document has been created in local GAAP (valuation area DE0). |
| [Decide to Exercise](#unique_79) [page ] 198 | Treasury Specialist - Front Office | Process OTC Options - Collective Processing (TI91) | The transaction is updated to Exercise and is saved without error |
| [Create FX Spot Contract](#unique_80) [page ] 200 | Treasury Specialist - Front Office | Process OTC Options - Collective Processing (TI91) | The data is saved and the new transaction number generated. |
| [Decide to Expire](#unique_81) [page ] 201 | Treasury Specialist - Front Office | Process OTC Options - Collective Processing (TI91) | The transaction is updated to Expiration and is saved without error |
| [Post Realized Profit and Loss](#unique_65) [page ] 130 | Treasury Accountant | Post Derived Business Transactions (TPM18) | New screen Posting Log: Posted Business Transactions displays, you can see the posting information for local GAAP (valuation area DE0),  The accounting document has been created in local GAAP (valuation area DE0). |

Reporting

|  |  |  |  |
| --- | --- | --- | --- |
| Process Step | Business Role | Transaction/APP | Expected Results |
| [Display Treasury Position Flows](#unique_82) [page ] 205 | Treasury Accountant | Display Treasury Position Flows (F1754) | The report displays with filtered data. |
| [Display Treasury Alerts - Posting](#unique_83)  [page ] 206 | Treasury Accountant | Display Treasury Alerts (F4984) | The report displays with filtered data. |
| [Display Treasury Alerts - Settlement, Release, Payment and Correspondence](#unique_84) [page ] 207 | Treasury Specialist - Back Office | Display Treasury Alerts (F2025) | The report displays with filtered data. |
| [Display Payment Schedule](#unique_85) [page ] 209 | Treasury Accountant | Display Payment Schedules (TJ04) | The report displays with filtered data. |
| [Display Treasury Posting Journal](#unique_86) [page ] 210 | Treasury Accountant | Display Treasury Posting Journal (F1755) | The report displays with filtered data. |
| [Treasury Position Analysis](#unique_87) [page ] 211 | Treasury Accountant | Treasury Position Analysis (Accessible) (W0049) | The report displays with filtered data. |
| [Display Treasury Position Values](#unique_88) [page ] 212 | Treasury Accountant | Display Treasury Position Values (F1867) | The report displays with filtered data. |
| [Define Financial Positions](#unique_89) [page ] 213 | Treasury Risk Manager | Define Financial Positions (FTR\_FP\_DEF) | The report displays with filtered data. |
| [Financial Status (Book Value)](#unique_90) [page ] 216 | Treasury Risk Manager | Financial Status - Book Value (F2136) | The report displays with filtered data. |
| [Financial Status (Nominal Amount)](#unique_91) [page ] 217 | Treasury Risk Manager | Financial Status (Nominal Amount) (Accessible) (W0122) | The report displays with filtered data. |
| [Display Treasury Payments](#unique_92) [page ] 219 | Treasury Specialist - Back Office | Display Treasury Payments (TPM20A) | The report displays with filtered data. |
| [Analyze NPV](#unique_93) [page ] 220 | Treasury Specialist - Middle Office | Analyze NPV (JBRX) | The report displays with filtered data. |
| [Calculate Market Risk Key Figures](#unique_94) [page ] 221 | Treasury Specialist - Middle Office | Calculate Market Risk Key Figures (AISGENKF) | The report displays with filtered data. |
| [Sensitivity Key Figures](#unique_95) [page ] 223 | Treasury Specialist - Middle Office | Sensitivity Key Figures - Single Analysis (AISS) | The report displays with filtered data. |
| [Review Limit Utilization Report](#unique_96) [page ] 224 | Treasury Specialist - Middle Office | Review Limit Utilizations (TBLB) | The report displays with filtered data. |
| [Run Threshold Calculation](#unique_97) [page ] 225 | Treasury Specialist - Back Office | Calculate Clearing Threshold Key Figures (FTR\_THRESHOLD\_CALC) | The report displays with filtered data. |
| [Check Threshold Report](#unique_98) [page ] 227 | Treasury Specialist - Back Office | Clearing Threshold Report (FTR\_THRESHOLD\_DISP) | The report displays with filtered data. |

# Test Procedures

This section describes test procedures for each process step that belongs to this scope item.

The test should take around <Enter a duration, e.g. 60 minutes>.

## Foreign Currency Risk Management and Accounting - Without Options

Purpose

In this section, you create foreign exchange (FX) transactions for hedging and non-hedging purposes. Additionally, you process subsequent steps to settle, fix and execute the contract to completion, either receiving or sending the payment. The FX transactions are tightly and automatically integrated with Cash Operations, General Ledger, and Correspondence. Daily reporting functionality is provided for the roles involved in the FX processes.

### (1XN) Market Rates Management - Manually via Upload

Purpose

This step provides instructions to enter market data such as foreign currency exchange spot rates, swap rates, reference interest rates, and so on.

These data provide default values when creating new transactions, or calculating fair value for existing transactions.

Procedure

For more information, see the Market Rates Management - Manually via Upload (1XN) test script.

### Generate Limit Utilizations

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

At the end of the transaction day, the Treasury Specialist - Middle Office can execute the end-of-day process. The system determines and updates limit utilization based on the transactions and positions contained in the data pool, as well as the external transactions that were entered.

Prerequisite

The market data is imported.

If security exists, the spot price needs to be maintained for current date. Refer to the Update Securities Price section of the Market Rates Management - Manually via Upload (1XN) for detailed procedures.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open End-of-Day Processing (KLNACHT). | The End-of-Day Processing (KLNACHT) screen displays. |  |
| 3 | Enter Criteria of End-of-Day Processing | Enter the following data and choose Execute:  Valuation Date: for example, <Current Date>  Determination Procedure: for example, <10 to 20>  Company Code: for example 1010 | The system displays the message End-of-day processing was completed successfully. |  |

### Analyze Cash Position

Purpose

At the start of the transaction day, the cash manager checks the cash position status, and makes decisions on the right financial instruments to use for short-term purpose based on analysis of cash position.

Procedure

If cash management is implemented in your system, you can use the Cash Flow Analyzer (F2332) app to analyze the cash position. For more information, see the Basic Cash Operations (BFB) test script.

### Analyze Liquidity Forecast

Purpose

The cash manager checks the liquidity forecast regularly and makes decisions for medium-term or long-term financial instruments, such as investment, loan, or foreign exchange.

Procedure

If cash management is implemented in your system, you can use the Cash Flow Analyzer (F2332) app to analyze the liquidity forecast. For more information, see the Basic Cash Operations (BFB) test script.

### Balance Sheet Exposure Management

Purpose

This section describes how to review the balance sheet exposures.

#### Review Balance Sheet FX Risk

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you review the Balance Sheet FX Risk to grasp the overview status of the balance sheet FX risks.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Review Balance Sheet FX Risk (F1588). | The Review Balance Sheet FX Risk (F1588)screen displays. |  |
| 3 | Enter Selection Criteria | Make the following entries and choose Go:  Display Currency: For example, EUR  Exchange Rate Type: For example, M  Key Date: <Current date> | The Standard sections displays data for all the company codes. |  |
| 4 | Drill Down to One Company Code | In the Company Code column, choose 1010. | The Balance Sheet FX Net Exposures list displays per the definition maintained in Define Key Figures for Balance Sheet FX Risk. |  |

#### Take Snapshot for Balance Sheet FX Risk

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you take snapshot for Balance Sheet FX risk on the Key Date.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Take Snapshot - Balance Sheet FX Risk (FXM\_SNAP) | The Take Snapshot-Balance Sheet FX Risk screen is displayed. |  |
| 3 | Entering General Information for take a snap shot | Make the following entries and choose Execute:  In the General area,  Snapshot Description: for example: Take Snapshot-Balance Sheet FX Risk  Created in Status: Created  Key Date Definition: Fixed Date  Key Date: for example, <the current date>  Reporting Currency: EUR  Exchange Rate Type: M  In the Filter area,  Company Code: 1010  Currency: <the risk currency, for example, USD for DE>  In the Time Pattern area,  Period Definition: for example, <select>  Start Date: for example, <the first day of current year>  End date: for example, <the last day of current year>  Increment: for example, 1  Unit: for example, Month  Test Run: <deselect> | The Snapshot Details screen is displayed.  Please note down the Snapshot ID for follow-up steps. |  |

#### Check and Process Snapshot Item

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you check and edit snapshot item for Balance Sheet FX risk

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Process Snapshots - Balance Sheet FX Risk (F4763) | The Process Snapshot - Balance Sheet FX Risk screen is displayed |  |
| 3 | Check Snapshot Item | Enter the snapshot ID you noted down in the field Snapshot ID and choose Go.  Choose > at the end of the row for the snapshot you just created.  In the Snapshot screen, choose > at the end of the row for the snapshot item you want to check the details.  Check the snapshot item. | The Snapshot Item screen is displayed. |  |
| 4 | Create a New Snapshot Item (Optional) | Choose Back to go back to the Snapshot screen.  Choose Create.  In the New Snapshot Item screen, enter the following data and choose Save:  Company Code: 1010  Amount: for example, 1,000,000 <the risk currency, for example, USD for DE>  Period Start: for example, <the first day of current month>  Period End: for example, <the last day of current month> | A snapshot item is created, with the Manual flag. |  |
| 5 | Edit a Snapshot Item (Optional) | Choose Edit, change the data, for example change the Amount to 2,000,000 and choose Save. | Your changes are saved. |  |

#### Release Snapshot

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you release the updated snapshot for Balance Sheet FX risk.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Snapshots - Balance Sheet FX Risk (F4763) | The Process Snapshot - Balance Sheet FX Risk screen is displayed. |  |
| 3 | Release a Snapshot | Select the snapshot you just edited and choose Release  Choose OK in the dialog box. | The snapshot is released. |  |

### Cash Flow Exposure Management

Purpose

This section describes how to enter cash flow exposure based on some exposure data from an external system.

#### Collect Exposure Data

Purpose

Users collect exposure data from various teams and departments to generate a collection of exposures to enter into the SAP system.

This step is done outside of the SAP system.

#### Create Raw Exposure

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

Create a raw exposure in the SAP system based on data obtained from external data source.

Prerequisites

A specific data format is required for Option 2: Import the raw exposures from spreadsheet. For more information on template file generation, see Description on the Template for Import Raw Exposures and Sample Data for Import Raw Exposures in the Appendix.

Procedure

Option 1: Create the raw exposure manually.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori Launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Raw Exposure (FTREX1). | The Raw Exposure: Initial Screen displays. |  |
| 3 | Enter Selection Criteria | Make the following entries and choose Create:  Exposure Activity Type: For example, YFXO | The Raw Exposure Maintenance: Create screen displays. |  |
| 4 | Enter Header Data | On the Header Data tab, make the following entries:  Ext. Doc. No.: For example, <Current date>001  Default Exposure Category: For example, 01  Company Code: 1010  Crit4ExpPosType: FX  Direction: For example, OUT | The screen switches to Line Item Data tab. |  |
| 5 | Line Item Data | Choose the Line Item Data tab. |  |  |
| 6 | New Line Item | Choose Create New Line Item. |  |  |
| 7 | Enter Line Item Data | Make the following entries and choose Save:  ExtItemNo: For example, 1001  Due Date: For example, <Current date + 3 Months>  Expos. Amt.: For example, 100,000,000.00  Exposure Amount Currency: USD  Target Currency: EUR | The Messages dialog box displays messages indicating successful release, creation, and saving. |  |

Option 2: Import the raw exposures from spreadsheet.

Note You may encounter an issue if your browser is in private browsing mode. Switch to regular mode to execute following steps.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Import Raw Exposures - Spreadsheet (FTREX\_EXCEL\_UPLOAD). | The Excel Upload Raw Exposure screen displays. |  |
| 3 | Upload Local File to Device | Choose Local File for Upload/Download.  Note If your browser displays the message Store files on this device, choose Allow to proceed. | The Select Exposure File screen displays. |  |
| 4 | Import from native file system | Choose Import from native file system. Select the template file from the local file system and choose Open.  Note The template must be in a specific format. For more information on the file format, see the Description on the Template for Import Raw Exposures section in the Appendix.  Note The file must have the .xlsx extension.  Note Some sample data is provided in the Appendix in the Sample Data for Import Raw Exposures topic.  The following steps assume you use the sample data provided in the Appendix. | After import, an Information dialog box displays the message Import finished. Number of imported files:1 |  |
| 5 | OK | Choose OK | The Select Exposure File dialog displays the exposure file. |  |
| 6 | Choose Exposure File to Import and Execute | Select the exposure file and choose the Choose button. | The file path in the File name field displays in the Excel Upload Raw Exposure screen. |  |
| 7 | Test Run the Import | Make the following entries and choose Execute:  Display data before processing: Selected  Test Run: Selected | The Exposure Upload Data - Simulation screen displays. |  |
| 8 | Confirm Test Run Result | Review the exposure data. Once you confirm it, choose  Execute. | The Status column displays on the left. Successful records are marked with traffic light symbol. |  |
| 9 | Production Run the Import | Choose Exit. | The Select Exposure File screen displays. |  |
| 10 |  | Make the following entries and choose Execute:  Test Run: Deselected | The Exposure Upload Data screen displays the imported data. |  |
| 11 | Production Run and Review the Import Result | Choose Execute. | The Exposure Upload screen displays with import results in it.  Successfully imported records are indicated by green traffic light symbols and values in Raw Exposure ID. |  |

#### Take Snapshot for Cash Flow Exposure

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

Take snapshot for cash flow exposure on the Key Date.

Prerequisites

A Hedging Area exists. To create a Hedging Area, see the previous Define Hedging Area procedure.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Take a Snapshot | Open Take Snapshot (TOESNAP). | The Take Snapshot screen is displayed. |  |
| 3 | Enter General Selections | On the General Selections tab, make the following entries and choose Execute:  Hedging Area: For example, DE0001  Description: For example, <Current date> snapshot  Extraction Date: for example , <the current date>  Note You can also take a snapshot with extraction date in the past when there is no snapshot taken for the hedge area. Please note that you can only take a snapshot with extraction date in the past for one time.  Day Reference: <select this checkbox>  The Day Reference checkbox must be selected if you want to perform the Generate Hedge Request operation.  When you set Reset Target Quota indicator, manually overwritten target quotas in Hedge Management Cockpit are reset to the target quotas originally defined in your hedging area, which are used with the new snapshot date. | A log is displayed with a notification that the snapshot is successfully created. |  |

#### Review Cash Flow Net Exposure

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you review the cash flow net exposure in the Hedge Management Cockpit.

Prerequisites

A Hedging Area exists. To create a Hedging Area, see the previous Define Hedging Area procedure.

A snapshot on the Key Date exists.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Hedge Management Cockpit (TOENE). | The Hedge Management Cockpit view is displayed. |  |
| 3 | Enter Selection Criteria | Make the following entry, and choose Start:  Hedging Area: For example, DE0001  Layout ID： 1R\_ALL\_CH | The Hedge Management Cockpit for Hedging Area DE0001 displays with the exposure data.  Note If you choose Currency Defined by the Source and exposure items are created based on the cross-currency exposures during snapshot, the hedge management cockpit displays the Target Currency, Risk Currency and Company Code Currency |  |

### Analyze Exposure and Agree on Hedging Actions

Purpose

Analyze the exposure data with related teams and organizations and agree on hedging actions. This step is performed outside of the SAP system.

### Create Trade Request

Purpose

You have three options to create trade requests:

* Create Trade Request via Balance Sheet Exposure Hedge Request
* Create Trade Request via Cash Flow Hedge Request
* [Create Trade Request Manually](#unique_105) [page ] 84

#### Create Trade Request via Balance Sheet Exposure Hedge Request

##### Generate Hedge Request

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you generate a balance sheet foreign exchange (FX) hedge request.

Prerequisites

You have taken and released a snapshot as described in the [Balance Sheet Exposure Management](#unique_101) [page ] 62 section.

Procedure

Option 1: Generate Hedge Request without Predefined Parameters

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori App | Open Generate Hedge Request - Balance Sheet FX Risk (FXM\_REQUEST). | The Generate Balance Sheet Exposure Hedge Requests screen is displayed. |  |
| 3 | Enter General Information for Generate Balance Sheet Exposure Hedge Requests | Make the following entries and choose Execute:  In the Snapshot area,  Selection by Snapshot ID: for example, <select>  Snapshot ID: for example, <the ID you noted down in step Take Snapshot for Balance Sheet FX Risk>  Note Please make sure to use the same snapshot ID in taking snapshot.  In the Filter for Snapshot area  Company Code: 1010  Currency: <the risk currency, for example, USD>  In the Value Date area,  Fixed Date: <select>  Value Date Selection: Current Month End  In the Main Parameter area,  Instrument Category: FX Forward  Target Status: Created  Test Run: <deselect> | The Balance Sheet Exposure Hedge Request List is displayed. |  |

Option 2 Generate Hedge Request with Predefined Parameters

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori App | Open Process Hedge Requests - Balance Sheet FX Risk (F4764). | The Balance Sheet Exposure Hedge Request screen is displayed. |  |
| 3 | Enter General Information for Generate Balance Sheet Exposure Hedge Requests | Choose Create  In the dialog box, make the following entries and choose Create:  Snapshot ID: for example, <the snapshot ID you noted down>  Note Please make sure to use the same snapshot ID in taking snapshot.  Request Parameter Group: for example, RP\_GRP1 | The Balance Sheet Exposure Hedge Request List is displayed with new created hedge request(s). |  |

##### Check and Process Hedge Request

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you check and process a balance sheet foreign exchange (FX) hedge request.

Prerequisite

A balance sheet foreign exchange (FX) hedge request is created and available.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Process Hedge Requests - Balance Sheet FX Risk (F4764). | The Balance Sheet Exposure Hedge Request screen is displayed. |  |
| 3 | Enter Selection Criteria | Enter the following data, and choose Go:  Company Code: for example, 1010 | Balance sheet exposure hedge requests that match the filter criteria are displayed. |  |
| 4 | Check the Request | Select the row of the Hedge Request you just created and choose > at the end of the row. | The Hedge Request screen is displayed. |  |
| 5 | Edit the Request (Optional) | Choose Edit, change the data, for example, change the Amount to 80% of the original amount, and choose Save. | Your changes are saved. |  |

##### Release Hedge Request

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you release a balance sheet foreign exchange (FX) hedge request.

Prerequisites

A balance sheet foreign exchange (FX) hedge request is created and available.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Process Hedge Requests - Balance Sheet FX Risk (F4764). | The Balance Sheet Exposure Hedge Request screen is displayed. |  |
| 3 | Enter Selection Criteria | Enter the following data, and choose Go:  Company Code: for example, 1010 | Balance sheet exposure hedge requests that match the filter criteria are displayed. |  |
| 4 | Release the Request | Select the row of the Hedge Request you just edited and choose Release.  Choose OK in the dialog box. | The balance sheet exposure hedge request is released successfully. |  |

#### Create Trade Request via Cash Flow Exposure Hedge Request

##### Generate Hedge Request

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you generate a cash flow foreign exchange hedge request.

Prerequisites

You have taken a snapshot with Day Reference as described in the [Take Snapshot for Cash Flow Exposure](#unique_37) [page ] 71 step.

Procedure

Table 7: Generate Hedge Request Manually

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Hedge Management Cockpit (TOENE). |  |  |
| 3 | Manage Layouts | Choose Manage Layouts | The Layout Overview screen displayed. |  |
| 4 | Create Your Own Lay-out | Select a row of default Layout ID, for example, 1R\_ALL\_CH and choose Create with template | The New Layout ID screen is displayed |  |
| 5 | Enter Layout ID | Enter the following data and choose Enter:  Layout ID: for example, 2R\_TQ\_CH | The Layout screen is displayed |  |
| 6 | Choose Key Figures for new Layout | Make the following entries and choose Save:  Description: for example, With Target Quota (Key Figures in Rows)  Target Quota Type: for example, YLQ  On the Key Figure tab, enter the following data and choose Save:  Amount to Hedge: Display Level, for example, 1; Order, For example, 8  Target Quota [%]: Display Level, For example, 1; Order, For example, 9  Upper Target Quota [%]: Display Level, For example, 1; Order, For example, 10  Lower Target Quota [%]: Display Level, For example, 1; Order, For example, 11 |  |  |
| 7 | Enter Selection Criteria | Make the following entries:  Hedging Area: For example, DE0001  Layout ID: 2R\_TQ\_CH  and choose Start. | The Hedge Management Cockpit for Hedging Area DE0001 is displayed with the exposure data and target quota in it.  You could overwrite target quota by selecting a target quota cell and clicking on Overwrite Target Quota.  The overwritten target quota shall be applied to calculated key figures depending on the target quota, for example, Target Hdg Amt and Amount to Hedge. |  |
| 8 | Generate Hedge Request | Select a field that has Net Exposure value, for example, a field with Net Exposure value in the future three months, and choose Hedge Request > FX Hedge Request to create a hedge request.  Note Select a field properly to create hedge request, otherwise you will get the Requirements for navigation to a hedge request not fulfilled error message. | The Create Hedge Request screen is displayed |  |
| 9 | Save Hedge Request | Make the following entries:  Hedge Request ID: For example, FX hedge  Instrument Cat.: For example, FX Forward  Hedging Classificatn: For example, Y0  Value Date: For example, <current date + 3 months>  Hedge Request Amount: For example, + 1,000,000  and choose Save. |  |  |

Table 8: Generate Hedge Request Automatically

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Generate Hedge Request Automatically | Choose Automated Request Creation  Check the row of Hedge request can be created and modify the following default entries if necessary and choose Save:   * Amount * Hedge Request Value Date * Instrument Category.   Note you must make the key figure Amount to Hedge available in your chosen layout. | The Hedge Request with group ID were saved message is displayed. |  |

##### Release Hedge Request

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

This activity describes how to release an foreign exchange (FX) hedge request.

Prerequisites

An FX trade request is created and available.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Hedge Requests (TOEHREQO). | The Process Hedge Requests (TOEHREQO) view displays. |  |
| 3 | Enter Selection Criteria | Enter the following data:  Company Code: for example, 1010  and choose Start. | The system displays the hedge requests that match the filter criteria. |  |
| 4 | Submit the Request | Select the row of the Hedge Request and choose Process and then select Submit from the dropdown list. | Log displays that the hedge request was submitted. |  |
| 5 | Release the Request | Select the row of the Hedge Request and choose Process and then select Release from the dropdown list. | Log displays that the hedge request was released. |  |

#### Create Trade Request Manually

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you create trade request manually.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Trade Requests (TPITRO). | The Process Trade Requests view displays. |  |
| 3 | Create Manual Trade Request | Choose Create Manual Trade Request  In the General tab, enter following data and Save:  Company Code: for example,1010  Instrument Cat.: for example, FX Forward  Buy/Sell: for example, Buy  Requested Amount: for example, 10,000USD  Opposite Currency: for example, EUR  Value Date: for example, <current date 3 months> | The trade request id displays. |  |
| 4 | Back to Previous Screen | Choose Back. |  |  |
| 5 | Filter the Request | Input the trade request id and choose Execute. |  |  |
| 6 | Submit the Request | Select the row of the Trade Request and choose Process and then select Submit from the dropdown list |  |  |
| 7 | Release the Request | Select the row of the Trade Request and choose Process and then select Release from the dropdown list. | The status of the trade request changes to Released |  |
| 8 | Perform the Get Operation in the SAP S4HANA Cloud Platform App | Perform the Get operation in accordance with the instructions in the Treasury Trading via Trading Platforms (2F5) test script. | The Get operation completes successfully. |  |
| 9 | Confirm Update Status | Check the status of the trade request. | The status of the trade request changes to Transferred. |  |

### Check Trade Request Status

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you check the status of all trade requests.

Prerequisites

There are foreign exchange hedge requests created and released to make the trade requests available.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Process Trade Requests (TPITRO). | The Process Trade Requests view is displayed. |  |
| 3 | Enter Selection Criteria | Enter the following data, and choose Execute:  Trade Request Category : for example, Hedge  To review trade requests created by balance sheet exposure hedge request, choose B/S Hedge | The system displays the trade requests that match the filter criteria.  Hedge requests in previous step display with relevant status. |  |
| 4 | Check the Originating Request | Select the row of a Trade Request and choose Originating Request. | The Hedge Request view is displayed |  |
| 5 | Check the Request | Choose Check | Log displays that the hedge request is consistent. |  |

### Check Limit Utilization Report

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

This section describes how to check the limit utilization report.

Prerequisites

The limit master records of your company are maintained in the system.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Review Limit Utilizations (TBLB). | The Overview of Utilizations - Selection Using all Characteristics screen is displayed. |  |
| 3 | Enter Selection Criteria | Enter the following data, and choose Execute:  Limit Type: for example, Y01 or Y07  Limit Utilization Base: for example, 1  Determination Date: for example, <the current date>  Limits Valid From: for example, <the current date> | An overview of the limit utilization in accordance with your selection criteria is displayed. |  |

### Create Foreign Exchange Contract

Purpose

In this section, you can create foreign exchange contracts for hedging or non-hedging purposes.

#### Create FX Spot/Forward

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you create a Foreign Exchange Spot or Forward transaction for hedging or non-hedging purposes.

You can also create a Foreign Exchange Spot or Forward transaction by copying an existing FX Spot/Forward. For more information, see the [Copy Existing Transaction](#unique_107) [page ] 280 step in the Appendix.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Front Office | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Create FX Spot/Forward (TX01). | The Spot/Forward Transaction Entry: Initial Screen displays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and choose Enter:  Company Code: For example, 1010  Product Type: 60A  Transaction Type: For example, 101  Partner: For example, 10537001  Note Use Transaction Type 102 for forward transaction. | The Spot/Forward Transaction Entry: Structure screen displays. |  |
| 4 | Enter data | Maintain the following fields and then choose the Administr. tab:  Rate: For example, EUR/USD <enter a proper rate>  Buy/Sell: For example, B Buy  Traded Amt: For example, USD 1M  Value Date: +2  You can enter a Value Date greater than +2 days for forward transactions.  If the currency pair is not defined, you can define the currency pair via IMG Define Leading Currency in the following IMG path: SPRO > Financial Supply Chain Management > Treasury and Risk Management > Transaction Manager > General Settings > Transaction Management > Currencies . | The Administr. tab displays. |  |
| 5 | Enter Data in Administration tab | Enter data and choose Save:  Hdg Classific.: For example: Y0  Risk Mitigation: <select>  Note If the transaction is intended for risk mitigation, check the Risk Mitigation field. If so, this transaction is excluded from calculation of the Clearing Threshold Report. | Transaction is saved and a transaction number is generated. |  |

#### Create FX Swap

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you create a Foreign Exchange Swap transaction for hedging or non-hedging purposes.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Front Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Create FX Swap (TX10). | The Create Forex Swap: Initial Screen displays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and press Enter  Company Code: For example, 1010  Partner: For example,10537001  First transaction  Product Type: 60A  Transaction Type: For example, 101  Second transaction  Product Type: 60A  Transaction Type: For example, 102 | The Create Forex Swap: Structure screen displays. |  |
| 4 | Enter data | Enter data and choose Save:  1st Transaction  Currencies: For example, EUR/USD  Rate: For example, <enter a proper rate>  Buy/Sell: For example, B Buy  Traded Amt: For example, USD 1M  Value Date: For example, +2  2nd Transaction  Rate: For example, <enter a proper rate>  Value Date: For example, ++6  If the currency pair is not defined, you can define the currency pair via IMG Define Leading Currency in the following IMG path: SPRO > Financial Supply Chain Management > Treasury and Risk Management > Transaction Manager > General Settings > Transaction Management > Currencies . | Two transactions are saved and two transaction numbers are generated. |  |

#### Create Non-Deliverable Forward

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you create a foreign exchange nondeliverable-forward transaction for hedging or non-hedging purposes.

You can also create a Foreign Exchange Nondeliverable Forward transaction by copying an existing NDF. For more information, see the [Copy Existing Transaction](#unique_107) [page ] 280 step in the Appendix.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Front Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Create FX Spot/Forward (TX01). | The Spot/Forward Transaction Entry: Initial Screen displays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and choose Enter  Company Code: For example, 1010  Product Type: 60B  Transaction Type: For example, 110  Partner: For example,10537001 | The Spot/Forward Transaction Entry: Structure screen displays. |  |
| 4 | Enter data | Enter the following data and choose Administr.  Rate: For example, EUR/BRL <enter a proper rate>  Buy/Sell: For example, B Buy  Traded Amt: For example, BRL 50M  Value Date: ++6+2  Fixing Date: ++6  Settlement Currency: EUR  If the currency pair is not defined, you can define the currency pair via IMG Define Leading Currency in the following IMG path: SPRO > Financial Supply Chain Management > Treasury and Risk Management > Transaction Manager > General Settings > Transaction Management > Currencies . | The Administr. tab is displayed. |  |
| 5 | Enter Data in Administration tab | Enter data and choose Save:  Hdg Classific.: For example, Y0  Risk Mitigation: <select>  If the transaction is intended for risk mitigation, check the Risk Mitigation field. If so, this transaction is excluded from the calculation for the Clearing Threshold Report. | The transaction is saved and a transaction number is generated.  Note If the system displays the error message No currency pair is defined for currencies, maintain the currency pair via the Define Leading Currency IMG under Treasury and Risk Management > General Settings > Transaction Management > Currencies . |  |

### (BFB) Basic Cash Operations

Purpose

After the deal is created (in Contractstatus) but before payment is executed, the future cash flows of this deal is reflected in liquidity forecast reports. If basic cash management is implemented in your system, use the Cash Flow Analyzer (F2332) app to check the liquidity forecast.

Note This step can be executed during the whole lifecycle of the treasury deal. Different results under liquidity forecast reports are shown in the different processing phases of the transaction (for example, before transaction is created, after transaction is created, and after payment is posted).

Procedure

If basic cash management is implemented in your system, you can use the Cash Flow Analyzer (F2332) app to check the liquidity forecast change. For more information, see the Basic Cash Operations(BFB) test script.

Treasury relevant cash flows are reflected in treasury specific planning levels. For example:

* MM - Money Market Deals
* NM - MM Deals (Bank unknown)
* FX - Foreign Exchange Deals
* FO - Foreign Exchange Options
* NF - Forex Deals (Bank unknown)
* DR - Derivative Deals
* ND - Derivative Deals(Bank unknown)

### (J78) Advanced Cash Operations

Purpose

After the deal is created (in Contract status) but before payment is executed, the future cash flows of this deal is reflected in liquidity forecast reports. If full cash management is implemented in your system, use the Cash Flow Analyzer (F2332) or Check Cash Flow Items (F0735) apps to check the liquidity forecast.

Note This step can be executed during the whole lifecycle of the treasury deal. Different results under liquidity forecast reports are shown in the different processing phases of the transaction (for example, before transaction is created, after transaction is created, and after payment is posted).

Procedure

If full cash management is implemented in your system, you can use the Cash Flow Analyzer or Check Cash Flow Items (F0735) apps to check the liquidity forecast change. For more information, see the Advanced Cash Operations (J78) test script.

Treasury relevant cash flows are reflected in treasury specific planning levels. For example:

* MM - Money Market Deals
* NM - MM Deals (Bank unknown)
* FX - Foreign Exchange Deals
* FO - Foreign Exchange Options
* NF - Forex Deals (Bank unknown)
* DR - Derivative Deals
* ND - Derivative Deals(Bank unknown)

In addition, in full cash management apps, you can also select treasury specific cash flows by filtering certainty levels:

* TRM\_D - Financial Instrument
* TRM\_O - Optional Financial Instrument

### Correspondence

Purpose

You can communicate the transaction information with your partner through the Correspondence functionality, for example, with a printout form via email.

#### Set Settlement Status (Manual)

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

Once a TRM transaction is recorded and saved in SAP, the transaction must be settled before you perform further activities. You can settle the transaction via one of two methods once you get counterparty confirmation:

* Manual settlement

For example, if you receive a counterparty confirmation e-mail, use following apps to settle the transaction manually:

* + Process Spots/Forwards - Collective Processing (TX06)
  + Process OTC Options - Collective Processing (TI91)
* Automatic settlement via correspondence process.

For example, for one transaction, once all the outgoing and incoming correspondence objects are matched and set to completed status, the financial transactions are automatically set to settlement status.

In this activity, you settle the TRM transaction manually.

Prerequisites

A TRM transaction is created successfully in the previous step.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Spots/Forwards - Collective Processing (TX06). | The Forex: Collective Processing screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data and choose Execute:  Company Code: for example, 1010  Transaction: <Transaction Number created in previous step> | The Forex: Collective Processing screen displays. |  |
| 4 | Settle the TRM Transaction | Select the checkbox at the beginning of the transaction line and choose Settle. | The Settle forex transaction: Structure screen displays with the transaction data. |  |
| 5 | Save Change | Choose Save. | The transaction is settled and saved. The Forex: Collective Processing screen displays. |  |
| 6 | TRM Transaction Status | Select the checkbox and choose Display. | The Display Forex Transaction: Structure screen displays. |  |
| 7 | Check Status | Choose ... > Status .  The Activity Cat field should be in Contract Settlement status. | The transaction is in Contract Settlement status. |  |

#### Correspondence with PDF Form

Purpose

Email/Print are all PDF form related outputs. By default, SAP provides several PDF forms of business profiles, for example, PR\_PRINT and PR\_EMAIL.

* For any Business Partner assigned profile PR\_PRINT, when a financial transaction is created, a PDF form is sent to the predefined print queue. You can review and print the PDF file via the Process Correspondence - Monitor (FTR\_COMONI) app. Once you review and confirm that the transaction information on the form is correct, you may then send the paper copy of the form to the Business Partner.
* For any Business Partner assigned profile PR\_EMAIL, when a transaction is created, SAP will automatically send emails to the Business Partner.

Once you receive the confirmation about the transaction from your Business Partner, you can settle all the correspondence objects of the transaction. Once all the correspondence objects are settled, the transaction status changes to the Contract Settlement status.

In this step, you settle the TRM transaction via the correspondence processing automatically.

Prerequisites

You've created a TRM transaction which has not been settled.

##### Send Confirmation Email / Print

Purpose

SAP provides Business partner group BPG\_DEFAULT. By default, if any business partner is assigned to this group, correspondence objects are automatically sent when a financial transaction is saved. As described in the preliminary steps, the Business Partner 10537001 is assigned to BPG\_DEFAULT, so the correspondence objects are sent automatically. However, if you create a new business partner group via IMG and do not assign the auto-send attribute, you may need to send those correspondence objects manually via the Send Correspondence (FTR\_COSEND) app.

Procedure

This step does not require any operation in the system.

##### Check Correspondence Status

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you check the status of a transaction's correspondence objects.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Correspondence - Monitor (FTR\_COMONI). | The Correspondence Monitor screen displays. |  |
| 3 | Enter selection criteria on the initial screen | Enter the following data and choose Execute:  Correspondence tab:  Company Code: for example, 1010  Deal tab:  Company Code: for example, 1010  Deal Number: for example, <Transaction Number> | The Correspondence monitor - Standard View screen displays. |  |
| 4 | Check the correspondence status | All correspondence objects are displayed. In the Status column.  One financial transaction could have one or more correspondence objects depending on the BP profiles and BP groups assignment.   * If the channel is Email, Delivered status means the system tried to send the email to the email address maintained in the Business partner master data. However, this Email address may be overwritten if you maintained an Email Recipient rule in the Output Parameter Determination app. You can use the Display Email Transmissions (F1259) app to check the real email status. * If the channel is Print, the form is sent to the Print queue. You can print out the form with the Maintain Print Queues (F1260) app. * You can maintain your own email template with the Maintain Email Templates app. * You can maintain your own form template with the Maintain Form Templates app. | Correspondence objects are in Delivered status. |  |
| 5 | Display the transaction details | Select the checkbox for the line with following data and choose Show Underlying：  Recpt/Send Type： COUNTERPARTY  Channel： EMAIL  Choose Back. | The transaction details displays.  The Correspondence monitor - Standard View screen displays. |  |
| 6 | Display the form of the correspondence object | Select the checkbox for the line with following data and choose View Message.  Recpt/Send Type： COUNTERPARTY  Channel: EMAIL  A dialog box displays a form. Choose Continue. | The form of the correspondence object displays. |  |

For zero/low cost collar FX option (cylinder FX option), please check the status for both legs.

##### Receive Incoming Confirmation

Purpose

In the prior step, for Email channel, an outbound email is sent to the Business Partner. Normally, you receive counterparty confirmation from the Business Partner via Email, phone, and so on. This step is performed outside of the SAP system.

Procedure

This step does not require any operation in system.

##### Find Deal and Match Deal Details

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

You have received counterparty confirmation in the previous procedure. In this procedure, you create an inbound correspondence object and match it with all the outgoing correspondence objects.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Correspondence - Monitor (FTR\_COMONI). | The Correspondence Monitor view displays. |  |
| 3 | Enter Selection Criteria on the Initial View | Enter the following data and choose Execute:  Correspondence group:  Company Code: for example, 1010  Deal group:  Company Code: for example, 1010  Deal Number: for example, <Transaction Number>  Note Make a note of the correspondence key for a COUNTERPARTY correspondence object. | Please note down the correspondence key numbers for COUNTERPARTY PRINT and COUNTERPARTY EMAIL. |  |
| 4 | Create | Choose Create. | The Options for Creating Correspondence Objects view displays. |  |
| 5 | Create an Incoming Correspondence Object Referring to the Outgoing Correspondence Object | Enter the following data for groups and press Enter:  Display Options group:  Corresp. Category: 01 Transaction Activities  Transaction Details group:  Company Code: for example, 1010  Product Type: for example, <Product type you entered in the transaction>  Incoming/Outgoing: I Incoming  Entry Options: 05 Correspondence object as template  Template for Correspondence Object Data group:  Correspondence Key: for example, <Enter the correspondence key number for COUNTERPARTY PRINT from the previous step> |  |  |
| 6 | Save | Choose Save.  Note If the Automatic matching proposal view displays, choose Cancel. | The incoming correspondence object is created successfully and displayed on Correspondence monitor - Standard View view. |  |
| 7 | Match the Incoming Correspondence Object with the Outgoing Correspondence Objects for channel PRINT | Select the checkbox for the incoming correspondence object and choose Status Functions > Automatic Match . | The Automatic matching proposal view displays. |  |
| 8 | Outgoing Correspondence | On the left-side of the view, expand the incoming correspondence key. All outgoing correspondence objects of the transaction are displayed.  Select all the checkboxes of the outgoing correspondence objects and choose Enter. | All the outgoing COUNTERPARTY PRINT correspondence objects of the transaction now have status completed.  All the INTERNAL outgoing correspondence objects remain in Delivered status. |  |
| 9 | Match the Incoming Correspondence Object with the Outgoing Correspondence Objects for channel EMAIL | Repeat the above steps to create an incoming correspondence object for COUNTERPARTY EMAIL and match it with outgoing correspondence for channel EMAIL. |  |  |

##### Set Settlement Status

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In the prior step, all transaction correspondence objects are matched successfully. In standard functionality, the transaction is settled automatically.

In this step, you check if the transaction is automatically settled.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Correspondence - Monitor (FTR\_COMONI). | The Correspondence Monitor screen displays. |  |
| 3 | Enter selection criteria on the initial screen | Enter the following data and choose Execute:  Correspondence tab:  Company Code: For example, 1010  Deal tab:  Company Code: For example, 1010  Deal Number: For example, <Transaction Number> | The Correspondence monitor - Standard View screen displays. |  |
| 4 | Display the transaction history | Select the checkbox for the incoming correspondence object and choose Show Underlying. | The Display Forex Transaction: Structure screen displays, with Activity 2 Contract Settlement on the second line. |  |

### Period end has been reached

#### Calculate or Maintain Fair Value of Transaction

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you determine the fair values (NPV - net present values) of financial transactions.

The net present values can be calculated automatically by the Market Risk Analyzer (MRA) and saved to table VTVBAR. These values can then be used for the accounting valuation. In addition, you can also maintain the relevant net present value manually.

Predelivered configuration in MRA provides three options when calculating NPV automatically via app Calculate Net Present Values - With CVA and DVA (TPM60CVA)):

* Risk-free NPV: using the evaluation type that doesn't contain basis spread curve or credit spread curve, system only calculates the risk-free NPV.
* Risk-based NPV with credit spread curve: using the evaluation type that contains credit spread curve, system calculates risk-free NPV by using risk-free yield curve, and calculates the (risk-based) NPV, which also accounts for credit spreads.
* Risk-based NPV with basis spread curve and credit spread curve: using the evaluation type that contains basis spread curve and credit spread curve, system calculates risk-free NPV by using risk-free yield curve and basis spreads curve, and calculates the (risk-based) NPV, which also accounts for credit spreads.

There are two kinds of calculation method for CVA and DVA:

* Based on Expected Exposures
* Difference method

The formula for NPV is: NPV = risk-free NPV - CVA - DVA.

Prerequisites

Before calculating NPV via the Calculate Net Present Values - With CVA and DVA (TPM60CVA) app, ensure that relevant market data (interest rates, foreign exchange rates, credit spreads, and so on) are maintained for the evaluation date. For details of market data maintenance, see the Market Rates Management - Manually via Upload (1XN) test script.

If you want to use Par Method to calculate NPV for your FX foward transactions, please update the FX Valuation Method to Currency Conversion Before Discounting in relevant Evaluation Type via Define and Set Up Evaluation Types under SPRO > Treasury and Risk Management > Transaction Manager > Basic Analyzer Settings > Valuation in advance.

Procedure

Option 1: Calculate NPV Automatically

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Calculate Net Present Values - With CVA and DVA (TPM60CVA). | The Determine NPVs Including Credit and Debit Value Adjustments screen displays. |  |
| 3 | Enter Selection Criteria and Execute | Enter the following data and choose Execute:  Evaluation Parameter Derivatn: Deselected  Select OTC Transaction: Selected  Company Code: for example, 1010  Transaction: <transaction number from previous steps>  Evaluation Date: for example, <last date of current month>  CVD/DVA Type: To calculate risk-free NPV, enter nothing. To calculate risk-based NPV and CVA/DVA, enter Y01.  Evaluation Type: To calculate risk-free NPV, enter Y001. To calculate risk-based NPV and CVA/DVA, enter Y002.  Test Run: Deselected  Price/NPV Type: 001  Save Values with Warnings: Selected  Detail Log (Other Calc. Steps):Selected | The NPVs including CVA/DVA from the Market Risk Analyzer screen displays, the NPV, risk-free NPV, CVA, DVA of each transaction.  To check other information, you can use the following buttons:   * Single Transaction: * CVA/DVA Key Figures * Detailed Log * Calculation Bases * Error Log |  |

Option 2: Maintain NPV Manually

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Enter Net Present Values (JBNPV). | The Enter Net Present Values (JBNPV)screen displays. The Field Selection dialog box displays. |  |
| 3 | Field Selection | Make the following entries and choose Continue:  Company Code: Selected  Transaction: Selected | The Determine Work Area Entry dialog box displays. |  |
| 4 | Field Selection | Make the following entries and choose Continue:  Company Code: for example, 1010  Transaction: <transaction numbers created in previous steps> | The Display View "NPVs of OTC transactions": Overview screen displays. |  |
|  |  | Choose Edit. | The Change View "NPVs of OTC transactions": Overview screen displays. |  |
| 5 | Enter NPV | Choose New Entries.  Make the following entries and choose Save:  Cont. Type: for example, Money Market  CoCd: for example, 1010  Transaction: <transaction numbers created in previous steps>  Price/NPV Type: 001  Effective from: for example, <last date of current month>  Net Present Value: <the value of (risk-based) NPV>  Currency: for example, EUR  Risk-free NPV: <the value of risk-free NPV>  CVA: <the value of CVA>  DVA: <the value of DVA>  To reflect credit spreads for accounting valuation, maintain the risk-based NPV in the Net Present Value field, then enter CVA/DVA, which is the difference between risk-free NPV and risk-based NPV, Net Present Value (NPV) = risk-free NPV - CVA - DVA. Otherwise, also enter the value of risk-free NPV in the Net Present Value field, and leave fields CVA and DVA blank. | Manually maintained NPV is saved. |  |

#### Perform Key Date Valuation

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

You use the valuation function to value the positions of financial instruments based on historical cost or fair value for a given key date, and transfer results to financial accounting.

Prerequisites

Fair values (NPV) are calculated or maintained for financial transactions, which are evaluated at fair value (NPV) according to accounting principles.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Accountant. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Run Valuation (TPM1). | The Run Valuation screen displays. |  |
| 3 | Enter Selection Criteria for Test Run | Enter the following data and choose Execute:  In the Product Groups area,  OTC Transactions: <Select this checkbox>  In the General Selections area,  Company Code: for example, 1010  Valuation Area: for example, DE0  Transaction: <transaction number(s) created in previous steps, for zero/low cost collar FX option (cylinder FX option), enter the transaction numbers of both legs>  In the Valuation Parameters area,  Key Date for Valuation: for example, <last date of current month>  Valuation Category: for example, Mid-year Valuation with Reset  When the period end is also the year end, use the Valuation Category Year End Valuation.  Test Run: <selected> | The Display Selected Treasury Positions for Valuation screen displays. |  |
| 4 | Execute Valuation for Test Run | Choose Run Valuation.  If a Message dialog box displays, choose Continue. | The Valuation Log screen displays. If a red traffic light is shown, click it and check the error message. Solve the issue and perform a test run again until you resolve the error.  You can check the simulated posting information for local GAAP (valuation area DE0) by choosing Logs + Messages. There is no posting created because it is a test run.  Note Sometimes, there is no simulated posting because your selected transaction may not need valuation. |  |
| 5 | Enter Selection Criteria for Production Run | Choose Back until you return to the Run Valuation screen.  Change the following data and choose Execute:  Test Run: <deselect> | The Display Selected Treasury Positions for Valuation screen displays. |  |
| 6 | Execute Valuation for Production Run | Choose Run Valuation. | The Valuation Log screen displays. Check the posting information for local GAAP (valuation area DE0) by choosing Logs + Messages. The accounting document is created in the local GAAP (valuation area DE0). |  |

### Transaction is Mature

Purpose

This section describes the required operations such as fixing an NDF transaction or payment when a transaction is mature.

#### For NDF

Purpose

The fixing rate is required for Non-Deliverable Forwards (NDFs).

##### Fix Rate for NDF

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you fix the rate for a NDF transaction.

Prerequisites

An NDF transaction exists and approaches maturity.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Fix FX Rates (TXV5). | The Execute Fixing Transaction: Initial Screen displays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and press Enter  Company Code: for example, 1010  Transaction: <the number of maturing transaction> | The Execute Fixing Transaction: Structure screen displays.  The Rate for Settlement is automatically suggested from currency table. |  |
| 4 | Confirm and Save Data | Review the Settlement section. When you are done with your review, choose Save. | The data is saved without error. |  |

##### Correspondence

Purpose

You can communicate the transaction information with your partner through the Correspondence functionality, for example, with a printout form via email.

###### Set Settlement Status (Manual)

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

Once a TRM transaction is recorded and saved in SAP, the transaction must be settled before you perform further activities. You can settle the transaction via one of two methods once you get counterparty confirmation:

* Manual settlement

For example, if you receive a counterparty confirmation e-mail, use following apps to settle the transaction manually:

* + Process Spots/Forwards (Subtitle: Collective Processing)
  + Process FX Options (Subtitle: Collective Processing)
* Automatic settlement via correspondence process.

For example, for one transaction, once all the outgoing and incoming correspondence objects are matched and set to completed status, the financial transactions are automatically set to settlement status.

In this activity, you settle the TRM transaction manually.

Prerequisites

A TRM transaction is created successfully in the previous step.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Spots/Forwards - Collective Processing (TX06). | The Forex: Collective Processing screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data and choose Execute:  Company Code: for example, 1010  Transaction: <Transaction Number created in previous step> | The Forex: Collective Processing screen displays. |  |
| 4 | Settle the TRM Transaction | Select the checkbox at the beginning of the transaction line and choose Settle. | The Settle forex transaction: Structure screen displays with the transaction data. |  |
| 5 | Save Change | Choose Save. | The transaction is settled and saved. The Forex: Collective Processing screen displays. |  |
| 6 | TRM Transaction Status | Select the checkbox and choose Display. | The Display Forex Transaction: Structure screen displays. |  |
| 7 | Status | Choose ... > Status .  The Activity Cat field should be in Fixing Settlement status. | The transaction is in Fixing Settlement status. |  |

###### Correspondence with PDF Form

Purpose

Email/Print are all PDF form related outputs. By default, SAP provides several PDF forms of business profiles, for example, PR\_PRINT and PR\_EMAIL.

* For any Business Partner assigned profile PR\_PRINT, when a financial transaction is created, a PDF form is sent to the predefined print queue. You can review and print the PDF file via the Process Correspondence - Monitor (FTR\_COMONI) app. Once you review and confirm that the transaction information on the form is correct, you may then send the paper copy of the form to the Business Partner.
* For any Business Partner assigned profile PR\_EMAIL, when a transaction is created, SAP will automatically send emails to the Business Partner.

Once you receive the confirmation about the transaction from your Business Partner, you can settle all the correspondence objects of the transaction. Once all the correspondence objects are settled, the transaction status changes to the Contract Settlement status.

In this step, you settle the TRM transaction via the correspondence processing automatically.

Prerequisites

You've created a TRM transaction which has not been settled.

###### Send Confirmation Email / Print

Purpose

SAP provides Business partner group BPG\_DEFAULT. By default, if any business partner is assigned to this group, correspondence objects are sent automatically when a financial transaction is saved. As described in the Preliminary steps section of this document, Business Partner 10537001 is assigned to BPG\_DEFAULT, so the correspondence objects are sent automatically. However, if you create a new business partner group via IMG and do not assign the auto-send attribute, you may need to send those correspondence objects manually via the Send Correspondence app.

Procedure

This step does not require any operation in system.

###### Check Correspondence Status

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you check the status of a transaction's correspondence objects.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Correspondence - Monitor (FTR\_COMONI). | The Correspondence Monitor screen displays. |  |
| 3 | Enter selection criteria on the initial screen | Enter the following data and choose Execute:  Correspondence tab:  Company Code: for example, 1010  Deal tab:  Company Code: for example, 1010  Deal Number: for example, <Transaction Number> | The Correspondence monitor - Standard View screen displays. |  |
| 4 | Check the correspondence status | All correspondence objects are displayed. In the Status column.  One financial transaction could have one or more correspondence objects depending on the BP profiles and BP groups assignment.   * If the channel is Email, Delivered status means the system tried to send the email to the email address maintained in the Business partner master data. However, this Email address may be overwritten if you maintained an Email Recipient rule in the Output Parameter Determination app. You can use the Display Email Transmissions (F1259) app to check the real email status. * If the channel is Print, the form is sent to the Print queue. You can print out the form with the Maintain Print Queues (F1260) app. * You can maintain your own email template with the Maintain Email Templates app. * You can maintain your own form template with the Maintain Form Templates app. | Correspondence objects are in Delivered status. |  |
| 5 | Display the transaction details | Select the checkbox for the line with following data and choose Show Underlying：  Recpt/Send Type： COUNTERPARTY  Channel： EMAIL  Choose Back. | The transaction details displays.  The Correspondence monitor - Standard View screen displays. |  |
| 6 | Display the form of the correspondence object | Select the checkbox for the line with following data and choose View Message.  Recpt/Send Type： COUNTERPARTY  Channel: EMAIL  A dialog box displays a form. Choose Continue. | The form of the correspondence object displays. |  |

For zero/low cost collar FX option (cylinder FX option), please check the status for both legs.

###### Receive Incoming Confirmation

Purpose

In the prior step, for Email channel, an outbound email is sent to the Business Partner. Normally, you receive counterparty confirmation from the Business Partner via Email, phone, and so on. This step is performed outside of the SAP system.

Procedure

This step does not require any operation in system.

###### Find Deal and Match Deal Details

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

You have received counterparty confirmation in the previous procedure. In this procedure, you create an inbound correspondence object and match it with all the outgoing correspondence objects.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Correspondence - Monitor (FTR\_COMONI). | The Correspondence Monitor view displays. |  |
| 3 | Enter Selection Criteria on the Initial View | Enter the following data and choose Execute:  Correspondence group:  Company Code: for example, 1010  Deal group:  Company Code: for example, 1010  Deal Number: for example, <Transaction Number>  Note Make a note of the correspondence key for a COUNTERPARTY correspondence object. | Please note down the correspondence key numbers for COUNTERPARTY PRINT and COUNTERPARTY EMAIL. |  |
| 4 | Create | Choose Create. | The Options for Creating Correspondence Objects view displays. |  |
| 5 | Create an Incoming Correspondence Object Referring to the Outgoing Correspondence Object | Enter the following data for groups and press Enter:  Display Options group:  Corresp. Category: 01 Transaction Activities  Transaction Details group:  Company Code: for example, 1010  Product Type: for example, <Product type you entered in the transaction>  Incoming/Outgoing: I Incoming  Entry Options: 05 Correspondence object as template  Template for Correspondence Object Data group:  Correspondence Key: for example, <Enter the correspondence key number for COUNTERPARTY PRINT from the previous step> |  |  |
| 6 | Save | Choose Save.  Note If the Automatic matching proposal view displays, choose Cancel. | The incoming correspondence object is created successfully and displayed on Correspondence monitor - Standard View view. |  |
| 7 | Match the Incoming Correspondence Object with the Outgoing Correspondence Objects for channel PRINT | Select the checkbox for the incoming correspondence object and choose Status Functions > Automatic Match . | The Automatic matching proposal view displays. |  |
| 8 | Outgoing Correspondence | On the left-side of the view, expand the incoming correspondence key. All outgoing correspondence objects of the transaction are displayed.  Select all the checkboxes of the outgoing correspondence objects and choose Enter. | All the outgoing COUNTERPARTY PRINT correspondence objects of the transaction now have status completed.  All the INTERNAL outgoing correspondence objects remain in Delivered status. |  |
| 9 | Match the Incoming Correspondence Object with the Outgoing Correspondence Objects for channel EMAIL | Repeat the above steps to create an incoming correspondence object for COUNTERPARTY EMAIL and match it with outgoing correspondence for channel EMAIL. |  |  |

###### Set Settlement Status

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In the previous step, all correspondence objects of the transaction are matched successfully. As the standard functionality, the transaction is settled automatically.

In this step, you only check if the transaction has been settled automatically.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Correspondence - Monitor (FTR\_COMONI). | The Correspondence Monitor screen displays. |  |
| 3 | Enter selection criteria on the initial screen | Enter the following data and choose Execute:  Correspondence tab:  Company Code: for example, 1010  Deal tab:  Company Code: for example, 1010  Deal Number: for example, <Transaction Number> | The Correspondence monitor - Standard View screen displays. |  |
| 4 | Display the transaction history | Select the checkbox of the incoming correspondence object and choose Show Underlying. | The OTC Option Display: Issue Structure screen displays. The second row shows Activity 2 Contract Settlement. |  |

For zero/low cost collar FX option (cylinder FX option), please check settlement status for both legs.

#### Generate Payment Request for Mature Transaction

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

Each financial transaction contains flows that must be paid. When creating the transaction, the payment request can be selected as required (usually only for outgoing payment in practice). The treasury back office uses the Pay Only functionality in the Post Flows (TBB1) app to create the payment request for outflows that require payment request. It does not create postings in financial accounting.

If the payment is initiated by the financial partner, skip this procedure and the following Process Payment Request procedure and continue with the Bank Initiated Payment procedure.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Post Flows (TBB1). | The Treasury: Post Flows view displays. |  |
| 3 | Test Run | Enter the following data and choose Execute:  Foreign Exchange: Selected  Company code: for example, 1010  Transaction: <transaction number with outflows you created the in previous steps>  Up to and Including Due Date: enter date on which the flow of financial transaction should be posted, for example, <current date>  Test Run: Selected  Pay Only: Selected | The Payment Log - Test Run view displays. Review the payment information on this view.  If the system displays the No flows exist for processing notification, no payment with payment request is needed for your selection criteria. Go to the succeeding Post to General Ledger procedure. |  |
| 4 | Back | Choose Back. | The Treasury: Post Flows view displays. |  |
| 5 | Production Run | Make the following change:  Test Run: Deselected  and choose Execute. | The Payment Log view displays. A payment request is generated.  Make a note of the key number: \_\_\_\_\_\_\_\_\_\_ |  |

#### Process Payment Request

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

You use this app to start the Payment Program for Payment Requests. The payment program for payment requests app provides another automatic payment option in the SAP system. Unlike the standard payment program, the payments are based on payment requests, not on open items (vendor/customer items).

Prerequisites

A payment request is generated in the previous step.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Automatic Payment Transactions for Payment Requests (F111). | The Automatic Payment Transactions for Payment Requests (F111)screen displays. |  |
| 3 | Enter Run Date and Identification | Enter the following data and choose Parameters:  Run Date: For example, <Current date>  Identification: For example,TRM01 | The Automatic Payment Transactions: Parameters screen displays. |  |
| 4 | Enter Parameters | Enter the following data and choose Dynamic selections:  Posting Date: For example, <Current date>  Next payment run on: For example, <Current date+3 days>  Company Code: For example, 1010  Payment Methods: For example, TF | The Free Selection for payment run dialog box displays. |  |
| 5 | Key Number | Enter the following data and choose Save:  Key Number: <the key number you noted down in previous step> | The Automatic Payment Transactions: Parameters screen displays. |  |
| 6 | Additional Log | Choose Additional Log. | The Additional Log dialog box displays. |  |
| 7 | Enter Parameters | Make the following entries and choose Continue:  Payment Method Selection in All Cases: Selected  Line Items of the Payment Documents: Selected  Due Date Check: Selected  If the system displays the message Log created for all accounts displays, choose Continue.  Choose Save on the Automatic Payment Transactions: Parameters screen. | The system displays the message Parameters have been entered displays on the Automatic Payment Transactions for Payment Requests screen. |  |
| 8 | Schedule Proposal | Choose Proposal. | The Schedule Proposal dialog box displays. |  |
| 9 | Schedule Job | Select Start Immediat. and choose Schedule Job. | The system displays the message Proposal is running with a yellow traffic light. |  |
| 10 | Update Status | Choose Status until the message Payment proposal has been created displays in the status bar with green traffic light. | The payment proposal is generated. |  |
| 11 | Schedule Payment | Choose Pmnt run. | The Schedule Payment dialog box displays. |  |
| 12 | Schedule Job | Select Start Immediat., select Create Payment Medium and choose Schedule Job. | The message Payment run is running displays in the status bar with a yellow traffic light. |  |
| 13 | Update Status | Choose Status until the message Payment run has been carried out displays with a green traffic light. | The Automatic Payment Transactions for Payment Requests (F111) screen displays.  The payment document is created.  If Bank Communication Management (BCM) is not implemented in your system, the payment medium is created if it uses PMW format. You can check log by clicking Display payment log.  If BCM is implemented in your system, in Display payment log, you see the message Payment run XX/XX/20XX TRM01R is intended for cross-payment run payment media. A BCM batch is created after the payment run. For more information, see the next test step. |  |
| 14 | Cross-Payment Run Payment Media (Create BCM Batch) | Choose More > Environment > Payment Medium > Cross-Payment Run Payment Medium > Create Payment Medium . | The Creation of Cross-Payment Run Payment Media screen displays. |  |
| 15 | Enter Data | Enter the following data and choose Execute:  Run Date: For example, <Current date>  Identification: For example, TRM01R | The Creation of Cross-Payment Run Payment Media dialog box displays with the message Collector XX/XX/20XX XXXXXX was created or updated. The BCM batch is created.  A batch may need additional approvals before the payment medium is finally created. For more information, see the Advanced Cash Operations (J78) test script. |  |

#### Bank-Initiated Payment

Purpose

If the outgoing payment is initiated by bank, it is not necessary to run the previous steps [Generate Payment Request for Mature Transaction](#unique_61) [page ] 121 and [Process Payment Request](#unique_62) [page ] 123, because the outgoing payment is initiated by the bank.

Procedure

This step does not require any steps in the SAP system.

#### Post to General Ledger

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

With the posting functionalities, the posting related cash flows are transferred to the FI interface that generates the relevant postings in financial accounting. There are two SAP Fiori apps available for posting flows:

* Post Flows (TBB1): This SAP Fiori app supports to generate posting for incoming payment and outgoing payment without payment request. You can not use this app to generate postings for outgoing payments that have been processed in the previous [Generate Payment Request for Mature Transaction](#unique_61) [page ] 121 step with the Pay Only option.
* Process Business Transactions (TPM10): You use this SAP Fiori app to generate postings for outgoing payments that have been processed in the previous [Generate Payment Request for Mature Transaction](#unique_61) [page ] 121 step with the Pay Only option.

Prerequisites

Outgoing payments handled using payment request were processed in the previous Generate Payment Request for Mature Transaction procedure with the Pay Only option.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Accountant. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Post Flows (TBB1). | The Treasury: Post Flows view displays. |  |
| 3 | Test Run | Enter the following data:  Foreign Exchange: Selected  Company code: For example, 1010  Transaction: <transaction number with inflow created in previous steps, for zero/low cost collar FX option (cylinder FX option), it is the short leg>  Up to and Including Due Date: Enter date on which the flow of financial transaction should be posted, for example, <current date>  Test Run: Selected  Post Operational Only: Selected  and choose Execute: | The Posting Log: Posted Business Transactions view displays. Review the simulated posting information for local GAAP (valuation area DE0) on this view.  Note No posting created during a test run.  If the system displays the No flows exist for processing notification, no posting is needed for your selection criteria.  You can skip the next steps and continue with step 6, using the Process Business Transactions (TPM10) app. |  |
| 4 | Back | Choose Back. | The Treasury: Post Flows view displays. |  |
| 5 | Production Run | Make the following entries and choose Execute:  Test Run: Deselected | The Posting Log: Posted Business Transactions view displays. The accounting document is created for incoming payment in the local GAAP (valuation area DE0). |  |
| 6 | Access another SAP Fiori app | Return to the SAP Fiori launchpad and open Process Business Transactions (TPM10). | The Fix, Post or Reverse Transactions view displays. |  |
| 7 | Enter Selection Criteria for Test Run | Enter the following data:  OTC Transactions: Selected  Company Code: For example, 1010  Valuation Area: For example, DE0  Limit by Transaction Number: Deselect this checkbox  Limiting by Subledger Positions: Selected  Transaction: <transaction number with outflow and its payment request that you generated in the previous Generate Payment Request procedure, for zero/low cost collar FX option (cylinder FX option), it is the long leg>  Test Run: Selected  and choose Execute. | The Test Run: Post/Reverse Business Transactions view displays.  If the system displays the You have not selected any business transactions notification, no postings are needed for your selection criteria. You can skip the current step. |  |
| 8 | Check Test Run Result | Choose Select All.  Choose Choose Those to Post.  Choose Execute. | The Test Run: Display Posted/Reversed Business Transactions view displays. |  |
| 9 | Log and Messages | Choose Log and Messages. | The Posting Log: Posted Business Transactions view displays. Review the simulated posting information for local GAAP (valuation area DE0) on this view.  Note No posting is created during a test run. |  |
| 10 | Back | Choose Back. | The Fix, Post or Reverse Transactions view displays. |  |
| 11 | Deselect Test Run | Make the following change:  Test Run: Deselected  and choose Execute. | The Update Run: Post/Reverse Business Transactions view displays. |  |
| 12 | Production Run | Choose Select All.  Choose Choose Those to Post.  Choose Execute. | The Update Run: Display Posted/Reversed Business Transactions view displays. |  |
| 13 | Log and Messages | Choose Log and Messages. | The Posting Log: Posted Business Transactions view displays. The accounting document is created for outgoing payment in the local GAAP (valuation area DE0). |  |

#### Post Realized Profit and Loss

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you fix and post derived business transactions (usually realized profit and loss when a deal is mature).

Prerequisites

The maturity date of transaction is reached.

The financial transaction is created, settled, and posted.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Accountant. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Post Derived Business Transactions (TPM18). | The Fix and Post Derived Business Transactions screen displays. |  |
| 3 | Enter Selection Criteria for Test Run | Enter the following data and choose Execute:  OTC Transactions: Selected  Company Code: For example, 1010  Valuation Area: For example, DE0  OTC Transactions: <transaction number(s) that are mature, for zero/low cost collar FX option (cylinder FX option), enter the transaction numbers of both legs>  TRL Date: <maturity date of transaction>  Test Run: Selected  Confirm the message Are you sure that you want to select future business transactions by pressing Enter | The Fix and Post Derived Business Transactions screen displays.  If the No scheduled derived business transactions were found for the selection message displays, no derived transaction is available for your selection. You can skip the current step. |  |
| 4 | Fix and Post for Test run | Choose Fix. | The Posting Log: Posted Business Transactions screen displays. You can see the simulated posting information for local GAAP (valuation area DE0). There is no posting created because it is test run. |  |
| 5 | Enter Selection Criteria for Production Run | Choose Back until you return to the initial screen of this app.  Change the following data and choose Execute:  Test Run: Deselect  Confirm the message Are you sure that you want to select future business transactions by pressing Enter | The Fix and Post Derived Business Transactions screen displays. |  |
| 6 | Fix and Post for Production run | Choose Fix. | The Posting Log: Posted Business Transactions screen displays. You can see the posting information for local GAAP (valuation area DE0). An accounting document is created in the local GAAP (valuation area DE0). |  |

## Foreign Currency Risk Management and Accounting - With Options

Purpose

This section describes creation of a foreign exchange (FX) transactions for hedging and non-hedging purposes, as well as subsequent steps to settle, fix and execute the contract until complete (either receiving or sending the payment). The FX transactions are tightly and automatically integrated with Cash Operations, General Ledger, and Correspondence. Daily reporting functionality is provided for the roles involved in the FX processes.

### (1XN) Market Rates Management - Manually via Upload

Purpose

This step provides instructions to enter market data such as foreign currency exchange spot rates, swap rates, reference interest rates, and so on.

These data provide default values when creating new transactions, or calculating fair value for existing transactions.

Procedure

For more information, see the Market Rates Management - Manually via Upload (1XN) test script.

### Generate Limit Utilizations

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

At the end of the transaction day, the Treasury Specialist - Middle Office can run the end-of-day process. The system determines and updates limit utilizations based on the transactions and positions contained in the data pool, and the external transactions that were entered.

Prerequisite

The market data is imported.

If security exists, the spot price needs to be maintained for current date. Refer to the Update Securities Price section of the Market Rates Management - Manually via Upload (1XN) for detailed procedures.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Middle Office | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open End-of-Day Processing (KLNACHT). | The End-of-Day Processing (KLNACHT) screen displays. |  |
| 3 | Enter Criteria of End-of-Day Processing | Enter the following data and choose Execute:  Valuation Date: for example, <Current Date>  Determination Procedure: for example, <10 to 20>  Company Code: for example, 1010 | The system displays the message End-of-day processing was completed successfully. |  |

### Analyze Liquidity Forecast

Purpose

The cash manager checks the liquidity forecast regularly and makes decisions for medium-term or long-term financial instruments, such as investment, loan, or foreign exchange.

Procedure

If cash management is implemented in your system, you can use the Cash Flow Analyzer (F2332) app to analyze the liquidity forecast. For more information, see the Basic Cash Operations (BFB) test script.

### Balance Sheet Exposure Management

Purpose

This section describes how to review the balance sheet exposures.

#### Review Balance Sheet FX Risk

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you review the Balance Sheet FX Risk to grasp the overview status of the balance sheet FX risks.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Review Balance Sheet FX Risk (F1588). | The Review Balance Sheet FX Risk (F1588)screen displays. |  |
| 3 | Enter Selection Criteria | Make the following entries and choose Go:  Display Currency: For example, EUR  Exchange Rate Type: For example, M  Key Date: <Current date> | The Standard sections displays data for all the company codes. |  |
| 4 | Drill Down to One Company Code | In the Company Code column, choose 1010. | The Balance Sheet FX Net Exposures list displays per the definition maintained in Define Key Figures for Balance Sheet FX Risk. |  |

#### Take Snapshot for Balance Sheet FX Risk

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you take snapshot for Balance Sheet FX risk on the Key Date.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Take Snapshot - Balance Sheet FX Risk (FXM\_SNAP) | The Take Snapshot-Balance Sheet FX Risk screen is displayed. |  |
| 3 | Entering General Information for take a snap shot | Make the following entries and choose Execute:  In the General area,  Snapshot Description: for example: Take Snapshot-Balance Sheet FX Risk  Created in Status: Created  Key Date Definition: Fixed Date  Key Date: for example, <the current date>  Reporting Currency: EUR  Exchange Rate Type: M  In the Filter area,  Company Code: 1010  Currency: <the risk currency, for example, USD for DE>  In the Time Pattern area,  Period Definition: for example, <select>  Start Date: for example, <the first day of current year>  End date: for example, <the last day of current year>  Increment: for example, 1  Unit: for example, Month  Test Run: <deselect> | The Snapshot Details screen is displayed.  Please note down the Snapshot ID for follow-up steps. |  |

#### Check and Process Snapshot Item

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you check and edit snapshot item for Balance Sheet FX risk

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Process Snapshots - Balance Sheet FX Risk (F4763) | The Process Snapshot - Balance Sheet FX Risk screen is displayed |  |
| 3 | Check Snapshot Item | Enter the snapshot ID you noted down in the field Snapshot ID and choose Go.  Choose > at the end of the row for the snapshot you just created.  In the Snapshot screen, choose > at the end of the row for the snapshot item you want to check the details.  Check the snapshot item. | The Snapshot Item screen is displayed. |  |
| 4 | Create a New Snapshot Item (Optional) | Choose Back to go back to the Snapshot screen.  Choose Create.  In the New Snapshot Item screen, enter the following data and choose Save:  Company Code: 1010  Amount: for example, 1,000,000 <the risk currency, for example, USD for DE>  Period Start: for example, <the first day of current month>  Period End: for example, <the last day of current month> | A snapshot item is created, with the Manual flag. |  |
| 5 | Edit a Snapshot Item (Optional) | Choose Edit, change the data, for example change the Amount to 2,000,000 and choose Save. | Your changes are saved. |  |

#### Release Snapshot

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you release the updated snapshot for Balance Sheet FX risk.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Snapshots - Balance Sheet FX Risk (F4763) | The Process Snapshot - Balance Sheet FX Risk screen is displayed. |  |
| 3 | Release a Snapshot | Select the snapshot you just edited and choose Release  Choose OK in the dialog box. | The snapshot is released. |  |

### Cash Flow Exposure Management

Purpose

This section describes how to enter cash flow exposure based on some exposure data from an external system.

#### Collect Exposure Data

Purpose

Users collect exposure data from various teams and departments to generate a collection of exposures to enter into the SAP system.

This step is done outside of the SAP system.

#### Create Raw Exposure

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you create a raw exposure in the SAP system based on data obtained from external data source.

Procedure

Option 1: Create the raw exposure manually

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Raw Exposure (FTREX1). | The Raw Exposure: Initial Screen displays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and choose Create:  Exposure Activity Type: for example, YFXO | The Raw Exposure Maintenance: Create screen displays. |  |
| 4 | Enter Header Data | Enter Header Data and choose the Line Item Data tab.  Make the following entries:  Ext. Doc. No.: for example, <Current date>001  Default Exposure Category: for example, 01  Company Code: 1010  Cirt4ExpPosType: FX  Direction: for example, OUT | The screen switches to the Line Item Data tab. |  |
| 5 | Enter Line Item Data | Choose Create New Line Item.  Enter Line Item Data and choose Save.  External Item Number: for example, 1001  Due Date: for example, <Current date + 6 Months>  Exposure Amount: for example, 100,000,000.00  Exposure Amount Currency: USD  Target Currency: EUR | The data is saved. |  |

Option 2: Import the raw exposures from spreadsheet

If you are running your browser in its privacy mode, you may encounter issues. If this happens, use your browser's regular browsing mode for the following steps.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Import Raw Exposures - Spreadsheet (FTREX\_EXCEL\_UPLOAD). | The Excel Upload Raw Exposure screen displays. |  |
| 3 | Upload Local File to Device | Choose Local File for Upload/Download.  Note If the browser displays a message Store files on this device , choose Allow. | The Select Exposure File screen displays. |  |
| 4 | Import from native file system | Choose Import from native file system. Locate the template file from local file system, and choose Open.  Note The template must be in a specific format. For more information on the file format, see the Description on the Template for Import Raw Exposures section in the Appendix.  Note Import a file with the .xlsx extension.  Some sample data is provided in the Appendix, in the Sample Data for Import Raw Exposures section.  The following steps assume you use the sample data provided in the Appendix. | After import, an Information dialog displays, with the message Import finished. Number of imported files:1 |  |
| 5 | Choose Exposure File to Import and Execute | Choose OK.  Select the exposure file and choose Choose. | The exposure file displays in the Select Exposure File dialog box.  The file path entered into the File name field is displayed in the Excel Upload Raw Exposure dialog box. |  |
| 6 | Test Run the Import | Select the processing options and choose Execute.  Display data before processing: Selected  Test Run: Selected | The Exposure Upload Data - Simulation screen displays. |  |
| 7 | Confirm Test Run Result | Review and confirm the exposure data and choose Execute. | The Status column displays successful records marked with a green traffic light symbol. |  |
| 8 | Production Run the Import | Choose Exit. Make the following entries and choose Execute:  Test Run: Deselected | The Exposure Upload Data screen displays. |  |
| 9 | Production Run and Review the Import Result | Choose Execute. | The Exposure Upload screen displays.  Successfully imported records are marked with a green traffic light symbol, and have generated Raw Exposure ID . |  |

#### Take Snapshot for Cash Flow Exposure

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

Take snapshot for cash flow exposure on the Key Date.

Prerequisites

A Hedging Area exists. To create a Hedging Area, see the previous Define Hedging Area procedure.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Take a Snapshot | Open Take Snapshot (TOESNAP). | The Take Snapshot screen is displayed. |  |
| 3 | Enter General Selections | On the General Selections tab, make the following entries and choose Execute:  Hedging Area: For example, DE0001  Description: For example, <Current date> snapshot  Extraction Date: for example , <the current date>  Note You can also take a snapshot with extraction date in the past when there is no snapshot taken for the hedge area. Please note that you can only take a snapshot with extraction date in the past for one time.  Day Reference: <select this checkbox>  The Day Reference checkbox must be selected if you want to perform the Generate Hedge Request operation.  When you set Reset Target Quota indicator, manually overwritten target quotas in Hedge Management Cockpit are reset to the target quotas originally defined in your hedging area, which are used with the new snapshot date. | A log is displayed with a notification that the snapshot is successfully created. |  |

#### Review Cash Flow Net Exposure

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you review the cash flow net exposure in the Hedge Management Cockpit.

Prerequisites

A Hedging Area exists. To create a Hedging Area, see the previous Define Hedging Area procedure.

A snapshot on the Key Date exists.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Hedge Management Cockpit (TOENE). | The Hedge Management Cockpit view is displayed. |  |
| 3 | Enter Selection Criteria | Make the following entry, and choose Start:  Hedging Area: For example, DE0001  Layout ID： 1R\_ALL\_CH | The Hedge Management Cockpit for Hedging Area DE0001 displays with the exposure data.  Note If you choose Currency Defined by the Source and exposure items are created based on the cross-currency exposures during snapshot, the hedge management cockpit displays the Target Currency, Risk Currency and Company Code Currency |  |

### Analyze Exposure and Agree on Hedging Actions

Purpose

Analyze the exposure data with related teams and organizations and agree on hedging actions. This step is performed outside of the SAP system.

### Create Trade Request

Purpose

You have three options to create trade requests:

* Create Trade Request via Balance Sheet Exposure Hedge Request
* Create Trade Request via Cash Flow Hedge Request
* [Create Trade Request Manually](#unique_72) [page ] 156

#### Create Trade Request via Balance Sheet Exposure Hedge Request

##### Generate Hedge Request

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you generate a balance sheet foreign exchange (FX) hedge request.

Prerequisites

You have taken and released a snapshot as described in the [Balance Sheet Exposure Management](#unique_123) [page ] 134 section.

Procedure

Option 1: Generate Hedge Request without Predefined Parameters

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori App | Open Generate Hedge Request - Balance Sheet FX Risk (FXM\_REQUEST). | The Generate Balance Sheet Exposure Hedge Requests screen is displayed. |  |
| 3 | Enter General Information for Generate Balance Sheet Exposure Hedge Requests | Make the following entries and choose Execute:  In the Snapshot area,  Selection by Snapshot ID: for example, <select>  Snapshot ID: for example, <the ID you noted down in step Take Snapshot for Balance Sheet FX Risk>  Note Please make sure to use the same snapshot ID in taking snapshot.  In the Filter for Snapshot area  Company Code: 1010  Currency: <the risk currency, for example, USD>  In the Value Date area,  Fixed Date: <select>  Value Date Selection: Current Month End  In the Main Parameter area,  Instrument Category: FX Option  Target Status: Created  Test Run: <deselect> | The Balance Sheet Exposure Hedge Request List is displayed. |  |

Option 2 Generate Hedge Request with Predefined Parameters

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori App | Open Process Hedge Requests - Balance Sheet FX Risk (F4764). | The Balance Sheet Exposure Hedge Request screen is displayed. |  |
| 3 | Enter General Information for Generate Balance Sheet Exposure Hedge Requests | Choose Create  In the dialog box, make the following entries and choose Create:  Snapshot ID: for example, <the snapshot ID you noted down>  Note Please make sure to use the same snapshot ID in taking snapshot.  Request Parameter Group: for example, RP\_GRP1 | The Balance Sheet Exposure Hedge Request List is displayed with new created hedge request(s). |  |

##### Check and Process Hedge Request

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you check and process a balance sheet foreign exchange (FX) hedge request.

Prerequisite

A balance sheet foreign exchange (FX) hedge request is created and available.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Process Hedge Requests - Balance Sheet FX Risk (F4764). | The Balance Sheet Exposure Hedge Request screen is displayed. |  |
| 3 | Enter Selection Criteria | Enter the following data, and choose Go:  Company Code: for example, 1010 | Balance sheet exposure hedge requests that match the filter criteria are displayed. |  |
| 4 | Check the Request | Select the row of the Hedge Request you just created and choose > at the end of the row. | The Hedge Request screen is displayed. |  |
| 5 | Edit the Request (Optional) | Choose Edit, change the data, for example, change the Amount to 80% of the original amount, and choose Save. | Your changes are saved. |  |

##### Release Hedge Request

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you release a balance sheet foreign exchange (FX) hedge request.

Prerequisites

A balance sheet foreign exchange (FX) hedge request is created and available.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Process Hedge Requests - Balance Sheet FX Risk (F4764). | The Balance Sheet Exposure Hedge Request screen is displayed. |  |
| 3 | Enter Selection Criteria | Enter the following data, and choose Go:  Company Code: for example, 1010 | Balance sheet exposure hedge requests that match the filter criteria are displayed. |  |
| 4 | Release the Request | Select the row of the Hedge Request you just edited and choose Release.  Choose OK in the dialog box. | The balance sheet exposure hedge request is released successfully. |  |

#### Create Trade Request via Cash Flow Exposure Hedge Request

##### Generate Hedge Request

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you generate a cash flow foreign exchange hedge request.

Prerequisites

You have taken a snapshot with Day Reference as described in the [Take Snapshot for Cash Flow Exposure](#unique_37) [page ] 71 step.

Procedure

Table 9: Generate Hedge Request Manually

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Hedge Management Cockpit (TOENE). |  |  |
| 3 | Manage Layouts | Choose Manage Layouts | The Layout Overview screen displayed. |  |
| 4 | Create Your Own Lay-out | Select a row of default Layout ID, for example, 1R\_ALL\_CH and choose Create with template | The New Layout ID screen is displayed |  |
| 5 | Enter Layout ID | Enter the following data and choose Enter:  Layout ID: for example, 2R\_TQ\_CH | The Layout screen is displayed |  |
| 6 | Choose Key Figures for new Layout | Make the following entries and choose Save:  Description: for example, With Target Quota (Key Figures in Rows)  Target Quota Type: for example, YLQ  On the Key Figure tab, enter the following data and choose Save:  Amount to Hedge: Display Level, for example, 1; Order, For example, 8  Target Quota [%]: Display Level, For example, 1; Order, For example, 9  Upper Target Quota [%]: Display Level, For example, 1; Order, For example, 10  Lower Target Quota [%]: Display Level, For example, 1; Order, For example, 11 |  |  |
| 7 | Enter Selection Criteria | Make the following entries:  Hedging Area: For example, DE0001  Layout ID： 2R\_TQ\_CH  and choose Start. | The Hedge Management Cockpit for Hedging Area DE0001 is displayed with the exposure data and target quota in it.  You could overwrite target quota by selecting a target quota cell and clicking on Overwrite Target Quota.  The overwritten target quota shall be applied to calculated key figures which are depending on the target quota, for example, Target Hdg Amt and Amount to Hedge. |  |
| 8 | Generate Hedge Request | Select a row.  For example, select a row that includes Net Hedges in the Key Figure Name column with a current date value for + 3 months.  Choose Hedge Request and then FX Hedge Request. | The Hedge Request view is displayed. |  |
| 9 | Save Hedge Request | Make the following entries:  Hedge Request ID: For example, FX hedge  Instrument Cat.: For example, FX Option  Hedging Classificatn: For example, Y0  Value Date: For example, <current date + 3 months>  Hedge Request Amount: For example, + 1,000,000  and choose Save. |  |  |

Table 10: Generate Hedge Request Automatically

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Generate Hedge Request Automatically | Choose Automated Request Creation  Check the row of Hedge request can be created and modify the following default entries if necessary and choose Save:   * Amount * Hedge Request Value Date * Instrument Category.   Note you must make the key figure Amount to Hedge available in your chosen layout. | The Hedge Request with group ID were saved message is displayed. |  |

##### Release Hedge Request

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

This activity describes how to release an foreign exchange (FX) hedge request.

Prerequisites

An FX trade request is created and available.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Process Hedge Requests (TOEHREQO). | The Process Hedge Requests view is displayed. |  |
| 3 | Enter Selection Criteria | Enter the following data:  Company Code: for example, 1010  and choose Start. | The system displays the hedge requests that match the filter criteria. |  |
| 4 | Submit the Request | Select the row of the Hedge Request and choose Process and then select Submit from the dropdown list. | Log displays that the hedge request was submitted. |  |
| 5 | Release the Request | Select the row of the Hedge Request and choose Process and then select Release from the dropdown list. | Log displays that the hedge request was released. |  |
| 7 | Confirm Update Status | Double-click the Hedge Request.  Choose the Trade Request button.  and confirm the Trade Req. Status in the Assigned Trade Request dialog box. | The status of the trade request changes to Transferred after Get. |  |

#### Create Trade Request Manually

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you create trade request manually.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Trade Requests (TPITRO). | The Process Trade Requests view displays. |  |
| 3 | Create Manual Trade Request | Choose Create Manual Trade Request  In the General tab, enter following data and Save:  Company Code: for example,1010  Instrument Cat.: for example, FX Option  Buy/Sell: for example, Buy  Requested Amount: for example, 10,000USD  Opposite Currency: for example, EUR  Value Date: for example, <current date> | The trade request id displays. |  |
| 4 | Back to Previous Screen | Choose Back. |  |  |
| 5 | Filter the Request | Input the trade request id and choose Execute. |  |  |
| 6 | Submit the Request | Select the row of the Trade Request and choose Process and then select Submit from the dropdown list |  |  |
| 7 | Release the Request | Select the row of the Trade Request and choose Process and then select Release from the dropdown list. | The status of the trade request changes to Released |  |

### Check Trade Request Status

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you check the status of all trade requests.

Prerequisites

There are foreign exchange hedge requests created and released to make the trade requests available.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Process Trade Requests (TPITRO). | The Process Trade Requests view is displayed. |  |
| 3 | Enter Selection Criteria | Enter the following data, and choose Execute:  Trade Request Category : for example, Hedge  To review trade requests created by balance sheet exposure hedge request, choose B/S Hedge | The system displays the trade requests that match the filter criteria.  Hedge requests in previous step display with relevant status. |  |
| 4 | Check the Originating Request | Select the row of a Trade Request and choose Originating Request. | The Hedge Request view is displayed |  |
| 5 | Check the Request | Choose Check | Log displays that the hedge request is consistent. |  |

### Check Limit Utilization Report

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

This section describes how to check the limit utilization report.

Prerequisites

The limit master records of your company are maintained in the system.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Review Limit Utilizations (TBLB). | The Overview of Utilizations - Selection Using all Characteristics screen is displayed. |  |
| 3 | Enter Selection Criteria | Enter the following data, and choose Execute:  Limit Type: for example, Y01 or Y07  Limit Utilization Base: for example, 1  Determination Date: for example, <the current date>  Limits Valid From: for example, <the current date> | An overview of the limit utilization in accordance with your selection criteria is displayed. |  |

### Create FX Option Contract

Purpose

In this step, you create FX option contract (plain vanilla FX option, or zero/low cost collar FX option) as hedging instruments.

#### Create Plain Vanilla FX Option

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you create the foreign exchange option contracts for those foreign exchange hedging activities. In addition, foreign exchange option contracts can also be created for non-hedging contexts.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori Launchpad as a Treasury Specialist - Front Office | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Create OTC Option (TI71). | The Create OTC Option: Initial Screen displays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and press Enter:  Company Code: for example, 1010  Product Type: 76A  Transaction Type: for example, 100  Partner: for example,10537001 | The OTC Option: Create Contract: Structure screen displays. |  |
| 4 | Enter Structure | Enter the following data and choose the Administration tab.  Expiry Date: for example, ++6 (6 months later)  Expiry Time: for example, Frankfurt 15:00  Exercise Type: for example, European  Settlement: for example, Physical Exercise  Strike: for example, EUR/USD <enter a proper rate>  Put/Call: for example, Call  Traded Amt: for example, USD 5M  Under the Premium section, enter the following data:  Notation: for example, Percentage  Percentage: for example, 8  Flow Type: for example, 1300 Optional Premium - Profit/Loss  Currency: for example, EUR  If the currency pair is not defined, you can define the currency pair via IMG Define Leading Currency in the following IMG path: SPRO > Financial Supply Chain Management > Treasury and Risk Management > Transaction Manager > General Settings > Transaction Management > Currencies . |  |  |
| 5 | Enter Administration Data | Enter the following data and choose Save:  Risk Mitigation: For example, <deselect>  Note Check the Risk Mitigation field if this transaction is intended for a risk mitigation context. If so, this transaction is excluded from the Clearing Threshold Report calculation.  Hedging Classification: For example, Y0 | The data is saved and the transaction number is generated. |  |

#### Create Zero/Low Cost Collar FX Option

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you create a zero/low cost collar FX option (cylinder option).

There are two alternatives to manually create zero/low cost collar FX option:

Option 1: Create Two Options Separately and Create Option Reference. You create a FX option (long leg), and create another FX option (short leg), and then create the reference for these two legs and become the zero/low cost collar FX option.

* Option 2: Create Zero/Low Cost Collar FX Option in Single Step. The two legs and the reference are saved at the same time.

No matter which option you choose, the following attributes are necessary to be identical in both FX option transactions (two legs):

* Company code
* Product type
* Business partner
* Expiry Date
* Expiry Time
* Risk currency, risk amount
* Premium payment date, premium currency
* Contract date
* Hedging classification

##### Option 1: Create Two Options Separately and Create Option Reference

Procedure

Purchase a Call/Put FX Option (Long Leg):

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori Launchpad as a Treasury Specialist - Front Office | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Create OTC Option (TI71). | The Create OTC Option: Initial Screen displays. |  |
| 3 | Enter Data on Initial Screen | On the Create OTC Option: Initial Screen, enter the following data and choose Enter:  Company Code: for example, 1010  Product Type: 76A  Transaction Type: 100  Partner: for example, 10537001 | The OTC Option: Create Contract: Structure screen displays. |  |
| 4 | Enter Data on Tab Structure | On the tab Structure, enter the following data:  Sub-area Option:  Expiry Date: for example, <Current date + 2 Months>  Expiry Time: for example, Frankfurt 15:00  Exercise Type: for example, European  Settlement: for example, Physical Exercise  Strike:Risk Currency/Local Currency Rate, for example, USD/EUR <enter the strike rate>  Put/Call: for example, Call  Traded Amt: <Risk Currency><Amount>, for example, USD500000  Value Date: for example, <Current date + 2 Months + 2 days>  Sub-area Premium:  Flow Type: for example, 1300 Option Premium - Profit/Loss  Payment Date: <Current date + 2 days>  Amount: <local currency> <your option premium amount>, for example, EUR500  Sub-area Contract Conclusion:  Contract Date: for example, <current date>  The Expiry Date of FX option should be within the same period as the due date of exposure.  you long call option in cylinder option if it is outgoing exposure.  You long put option in cylinder option if it is incoming exposure,  The currency of Traded Amt should be the risk currency. The amount of Traded Amt should be less or equal to the amount of Net Open Exposure.  If the currency pair is not defined, you can define the currency pair via IMG Define Leading Currency in the following IMG path: SPRO > Financial Supply Chain Management > Treasury and Risk Management > Transaction Manager > General Settings > Transaction Management > Currencies . | Data on tab Structure has been entered. |  |
| 5 | Enter Data in Administration tab | Choose tab Administr., and enter the following data:  Gen. Valn Class: for example, 43 Derivatives  Hdg Classific.: for example, Y0 | Data on tab Administr. has been entered. |  |
| 6 | Save the OTC FX Option (Long Leg) | Choose Save. | If dialog box Document lines: Display messages displays, make sure no error message is there (otherwise please correct data and save again), and choose Continue (Enter).  Message Financial transaction saved under number displays.  Note down the transaction number of this long leg. |  |

Sell a Put/Call FX Option (Short Leg):

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori Launchpad as a Treasury Specialist - Front Office | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Create OTC Option (TI71). | The Create OTC Option: Initial Screen displays. |  |
| 3 | Enter Data on Initial Screen | On the Create OTC Option: Initial Screen, enter the following data and choose Enter:  Company Code: for example, 1010  Product Type: 76A  Transaction Type: 200  Partner: for example, 10537001 | The OTC Option: Create Contract: Structure screen displays. |  |
| 4 | Enter Data on Tab Structure | On the tab Structure, enter the following data:  Sub-area Option:  Expiry Date: for example, <Current date + 2 Months>  Expiry Time: for example, Frankfurt 15:00  Exercise Type: for example, European  Settlement: for example, Physical Exercise  Strike:Risk Currency/Local Currency Rate, for example, USD/EUR <enter the strike rate>  Put/Call: for example, Put  Traded Amt: <Risk Currency> <Amount>, for example, USD500000  Value Date: for example, <Current date + 2 Months + 2 days>  Sub-area Premium:  Flow Type: for example, 1300 Option Premium - Profit/Loss  Payment Date: <Current date + 2 days>  Amount: <local currency> <your option premium amount>, for example, EUR500  Sub-area Contract Conclusion:  Contract Date: for example, <current date>  Note The Expiry Date of FX option should be within the same period as the due date of exposure.  You short call option in cylinder option if it is incoming exposure.  You short put option in cylinder option if it is outgoing exposure.  Note The currency of Traded Amt should be the risk currency. The amount of Traded Amt should be less or equal to the amount of Net Open Exposure. | Data on tab Structure has been entered. |  |
| 5 | Enter Data in Administration tab | Choose tab Administr., and enter the following data:  Gen. Valn Class: for example, 43 Derivatives  Hdg Classific.: for example, Y0 | Data on tab Administr. has been entered. |  |
| 6 | Save the OTC FX Option (Short Leg) | Choose Save. | If dialog box Document lines: Display messages displays, make sure no error message is there (otherwise please correct data and save again), and choose Continue (Enter).  Message Financial transaction saved under number displays.  Note down the transaction number of this short leg. |  |

Create Option Reference:

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori Launchpad as a Treasury Specialist - Front Office | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Create Reference (TBR6). | The Create Reference: Initial Screen displays. |  |
| 3 | Enter Data on Initial Screen | On the Create Reference: Initial Screen, enter the following data:  Reference Category: OPT  Sub-area Object 1 to Be Linked:  Company Code: for example, 1010  Transaction: <The transaction number of the long leg>  Sub-area Object 2 to Be Linked:  Company Code: for example, 1010  Transaction: <The transaction number of the short leg>  Choose Enter. | The Create Reference: Data screen displays. |  |
| 4 | Save Reference | On the Create Reference: Data screen, choose Save, | Massage Reference number created displays. |  |

##### Option 2: Create Zero/Low Cost Collar FX Option in Single Step

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori Launchpad as a Treasury Specialist - Front Office | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Create Collar FX Option (TI4B). | The Create Option Entry - Spread: Initial Screen displays. |  |
| 3 | Enter Data on Initial Screen | On the Create Option Entry - Spread: Initial Screen, enter the following data:  Company Code: for example, 1010  Partner: for example, 10537001  Sub-area First Transaction:  Product Type: 76A  Transaction Type: 100  Sub-area Second Transaction:  Product Type: 76A  Transaction Type: 200  Choose Enter. | The Currency Option Entry - Spread: Structure screen displays. |  |
| 4 | Enter Data for 1st Transaction (Long Leg) | On the Currency Option Entry - Spread: Structure screen, enter the following data in area 1st Transaction:  Sub-area Option:  Exercise Type: for example, European  Settlement: for example, Physical Exercise  Expiry Date: for example, <Current date + 2 Months>  Expiry Time: for example, Frankfurt 15:00  Strike:Risk Currency/Local Currency Rate, for example, USD/EUR <enter the strike rate>  Put/Call: for example, Call  Traded Amt: <Risk Currency> <Amount>, for example, USD500000  Value Date: for example, <Current date + 2 Months + 2 days>  Sub-area Premium:  Flow Type: for example, 1300 Option Premium - Profit/Loss  Payment Date: <Current date + 2 days>  Amount: <local currency> <your option premium amount>, for example, EUR500  Gen. Valn Class: for example, 43 Derivatives  Hdg Classific.: for example, Y0  Choose Enter.  The Expiry Date of FX option should be within the same period as the due date of exposure.  You long put option in cylinder option if it is incoming exposure,  you long call option in cylinder option if it is outgoing exposure.  The currency of Traded Amt should be the risk currency. The amount of Traded Amt should be less or equal to the amount of Net Open Exposure.  If the currency pair is not defined, you can define the currency pair via IMG Define Leading Currency in the following IMG path: SPRO > Financial Supply Chain Management > Treasury and Risk Management > Transaction Manager > General Settings > Transaction Management > Currencies . | Data for 1st Transaction (long leg) has been entered. |  |
| 5 | Enter Data for 2nd Transaction (Short Leg) | Enter the following data in area 2nd Transaction:  Sub-area Option:  Exercise Type: <it is automatically copied from 1st transaction>  Settlement: <it is automatically copied from 1st transaction>  Expiry Date: <it is automatically copied from 1st transaction>  Expiry Time: <it is automatically copied from 1st transaction>  Strike: currency pair is automatically copied from 1st transaction. You only need to enter a proper exchange rate  Put/Call: it is automatically derived from 1st transaction; if it is Call for 1st transaction, it should be Put for the 2nd transaction.  Traded Amt: currency and amount are automatically copied from 1st transaction  Value Date: <it is automatically copied from 1st transaction>  Sub-area Premium:  Flow Type: for example, 1300 Option Premium - Profit/Loss  Payment Date: Current date + 2 days  Amount: <local currency> <your option premium amount>, for example, EUR500  Gen. Valn Class: for example, 43 Derivatives  Hdg Classific.: for example, Y0  Choose Enter.  You short call option in cylinder option if it is incoming exposure.  You short put option in cylinder option if it is outgoing exposure. | Data for 2nd Transaction (short leg) has been entered. |  |
| 6 | Enter Contract Conclusion Data | In sub-area Contract Conclusion, enter the following data:  Contract Date: for example, <current date> | Contract date has been entered. |  |
| 7 | Save the Cylinder Option (Both Legs) | Choose Save. | If dialog box Document lines: Display messagesAfter the zero/low cost collar FX option (cylinder FX option) is created, you can logon as Treasury Specialist - Middle Office and open app displays, make sure no error message is there (otherwise please correct data and save again), and choose Continue (Enter).  Message Options number 1 and number 2 created in company code company code displays.  Two legs of cylinder option have been saved, the reference for them has been created.  Note down the transaction numbers of these two legs. |  |

After the zero/low cost collar FX option (cylinder FX option) is created, you can log on as Treasury Specialist - Middle Office and open app Hedge Management Cockpit (TOENE) to check the net open exposure again.

In app Hedge Management Cockpit (TOENE), the amount of long leg will be reflected in corresponding cells for Key Figure Name Net Hedges and relevant company code, risk currency and period; Net Open Exposure should be reduced accordingly.

### (BFB) Basic Cash Operations

Purpose

After the deal is created (in Contractstatus) but before payment is executed, the future cash flows of this deal is reflected in liquidity forecast reports. If basic cash management is implemented in your system, use the Cash Flow Analyzer (F2332) app to check the liquidity forecast.

Note This step can be executed during the whole lifecycle of the treasury deal. Different results under liquidity forecast reports are shown in the different processing phases of the transaction (for example, before transaction is created, after transaction is created, and after payment is posted).

Procedure

If basic cash management is implemented in your system, you can use the Cash Flow Analyzer (F2332) app to check the liquidity forecast change. For more information, see the Basic Cash Operations(BFB) test script.

Treasury relevant cash flows are reflected in treasury specific planning levels. For example:

* MM - Money Market Deals
* NM - MM Deals (Bank unknown)
* FX - Foreign Exchange Deals
* FO - Foreign Exchange Options
* NF - Forex Deals (Bank unknown)
* DR - Derivative Deals
* ND - Derivative Deals(Bank unknown)

### (J78) Advanced Cash Operations

Purpose

After the deal is created (in Contract status) but before payment is executed, the future cash flows of this deal is reflected in liquidity forecast reports. If full cash management is implemented in your system, use the Cash Flow Analyzer (F2332) or Check Cash Flow Items (F0735) apps to check the liquidity forecast.

Note This step can be executed during the whole lifecycle of the treasury deal. Different results under liquidity forecast reports are shown in the different processing phases of the transaction (for example, before transaction is created, after transaction is created, and after payment is posted).

Procedure

If full cash management is implemented in your system, you can use the Cash Flow Analyzer or Check Cash Flow Items (F0735) apps to check the liquidity forecast change. For more information, see the Advanced Cash Operations (J78) test script.

Treasury relevant cash flows are reflected in treasury specific planning levels. For example:

* MM - Money Market Deals
* NM - MM Deals (Bank unknown)
* FX - Foreign Exchange Deals
* FO - Foreign Exchange Options
* NF - Forex Deals (Bank unknown)
* DR - Derivative Deals
* ND - Derivative Deals(Bank unknown)

In addition, in full cash management apps, you can also select treasury specific cash flows by filtering certainty levels:

* TRM\_D - Financial Instrument
* TRM\_O - Optional Financial Instrument

### Correspondence

Purpose

You can communicate the transaction information with your partner through the Correspondence functionality, for example, with a printout form via email.

#### Set Settlement Status (Manual)

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

Once a TRM transaction is recorded and saved in the SAP system, the transaction must be settled before you perform further activities. You can settle the transaction via one of two methods once you get counterparty confirmation:

* Manual settlement

For example, if you receive a counterparty confirmation e-mail, use following apps to settle the transaction manually.

* + Process Spots/Forwards - Collective Processing (TX06)
  + Process OTC Options - Collective Processing (TI91)
* Automatic settlement via correspondence process

For example, for one transaction, once all the outgoing and incoming correspondence objects are matched and set to completed status, the financial transactions are set to settlement status automatically.

You settle the TRM transaction manually in this step.

Prerequisite

A TRM transaction is created successfully in the previous step.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Process OTC Options - Collective Processing (TI91). | The OTC Options: Collective Processing screen is displayed. |  |
| 3 | Enter Selection Criteria and Execute | Enter the following data and choose Execute:  Company Code: for example, 1010  Transaction: <the transaction number created in the previous step> | The transaction is displayed in the next screen. |  |
| 4 | Settle the TRM transaction | Select the checkbox at the beginning of the transaction line and choose Settle. | The OTC Option Add Activity: Issue Structure screen displays with the transaction data. |  |
| 5 | Save the change | Choose Save. | The transaction is settled and saved. The OTC Options: Collective Processing screen displays. |  |
| 6 | Check the status of the TRM transaction | Select the checkbox and choose Display. | The OTC Option Display: Issue Structure screen displays. |  |
| 7 | Check Status | Choose ... > Status .  The Activity Cat field is in Contract Settlement status. | The transaction has the Contract Settlement status. |  |

Note For zero/low cost collar FX option (cylinder FX option), please set the Contract Settlement status for both legs.

#### Correspondence with PDF Form

Purpose

Email/Print are all PDF form related outputs. By default, SAP provides several PDF forms of business profiles, for example, PR\_PRINT and PR\_EMAIL.

* For any Business Partner assigned profile PR\_PRINT, when a financial transaction is created, a PDF form is sent to the predefined print queue. You can review and print the PDF file via the Process Correspondence - Monitor (FTR\_COMONI) app. Once you review and confirm that the transaction information on the form is correct, you may then send the paper copy of the form to the Business Partner.
* For any Business Partner assigned profile PR\_EMAIL, when a transaction is created, SAP will automatically send emails to the Business Partner.

Once you receive the confirmation about the transaction from your Business Partner, you can settle all the correspondence objects of the transaction. Once all the correspondence objects are settled, the transaction status changes to the Contract Settlement status.

In this step, you settle the TRM transaction via the correspondence processing automatically.

Prerequisites

You've created a TRM transaction which has not been settled.

##### Send Confirmation Email / Print

Purpose

SAP provides Business partner group BPG\_DEFAULT. By default, if any business partner is assigned to this group, correspondence objects are automatically sent when a financial transaction is saved. As described in the preliminary steps, the Business Partner 10537001 is assigned to BPG\_DEFAULT, so the correspondence objects are sent automatically. However, if you create a new business partner group via IMG and do not assign the auto-send attribute, you may need to send those correspondence objects manually via the Send Correspondence (FTR\_COSEND) app.

Procedure

This step does not require any operation in the system.

##### Check Correspondence Status

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you check the status of a transaction's correspondence objects.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Correspondence - Monitor (FTR\_COMONI). | The Correspondence Monitor screen displays. |  |
| 3 | Enter selection criteria on the initial screen | Enter the following data and choose Execute:  Correspondence tab:  Company Code: for example, 1010  Deal tab:  Company Code: for example, 1010  Deal Number: for example, <Transaction Number> | The Correspondence monitor - Standard View screen displays. |  |
| 4 | Check the correspondence status | All correspondence objects are displayed. In the Status column.  One financial transaction could have one or more correspondence objects depending on the BP profiles and BP groups assignment.   * If the channel is Email, Delivered status means the system tried to send the email to the email address maintained in the Business partner master data. However, this Email address may be overwritten if you maintained an Email Recipient rule in the Output Parameter Determination app. You can use the Display Email Transmissions (F1259) app to check the real email status. * If the channel is Print, the form is sent to the Print queue. You can print out the form with the Maintain Print Queues (F1260) app. * You can maintain your own email template with the Maintain Email Templates app. * You can maintain your own form template with the Maintain Form Templates app. | Correspondence objects are in Delivered status. |  |
| 5 | Display the transaction details | Select the checkbox for the line with following data and choose Show Underlying：  Recpt/Send Type： COUNTERPARTY  Channel： EMAIL  Choose Back. | The transaction details displays.  The Correspondence monitor - Standard View screen displays. |  |
| 6 | Display the form of the correspondence object | Select the checkbox for the line with following data and choose View Message.  Recpt/Send Type： COUNTERPARTY  Channel: EMAIL  A dialog box displays a form. Choose Continue. | The form of the correspondence object displays. |  |

For zero/low cost collar FX option (cylinder FX option), please check the status for both legs.

##### Receive Incoming Confirmation

Purpose

In the prior step, for Email channel, an outbound email is sent to the Business Partner. Normally, you receive counterparty confirmation from the Business Partner via Email, phone, and so on. This step is performed outside of the SAP system.

Procedure

This step does not require any operation in system.

##### Find Deal and Match Deal Details

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

You have received counterparty confirmation in the previous procedure. In this procedure, you create an inbound correspondence object and match it with all the outgoing correspondence objects.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Correspondence - Monitor (FTR\_COMONI). | The Correspondence Monitor view displays. |  |
| 3 | Enter Selection Criteria on the Initial View | Enter the following data and choose Execute:  Correspondence group:  Company Code: for example, 1010  Deal group:  Company Code: for example, 1010  Deal Number: for example, <Transaction Number>  Note Make a note of the correspondence key for a COUNTERPARTY correspondence object. | Please note down the correspondence key numbers for COUNTERPARTY PRINT and COUNTERPARTY EMAIL. |  |
| 4 | Create | Choose Create. | The Options for Creating Correspondence Objects view displays. |  |
| 5 | Create an Incoming Correspondence Object Referring to the Outgoing Correspondence Object | Enter the following data for groups and press Enter:  Display Options group:  Corresp. Category: 01 Transaction Activities  Transaction Details group:  Company Code: for example, 1010  Product Type: for example, <Product type you entered in the transaction>  Incoming/Outgoing: I Incoming  Entry Options: 05 Correspondence object as template  Template for Correspondence Object Data group:  Correspondence Key: for example, <Enter the correspondence key number for COUNTERPARTY PRINT from the previous step> |  |  |
| 6 | Save | Choose Save.  Note If the Automatic matching proposal view displays, choose Cancel. | The incoming correspondence object is created successfully and displayed on Correspondence monitor - Standard View view. |  |
| 7 | Match the Incoming Correspondence Object with the Outgoing Correspondence Objects for channel PRINT | Select the checkbox for the incoming correspondence object and choose Status Functions > Automatic Match . | The Automatic matching proposal view displays. |  |
| 8 | Outgoing Correspondence | On the left-side of the view, expand the incoming correspondence key. All outgoing correspondence objects of the transaction are displayed.  Select all the checkboxes of the outgoing correspondence objects and choose Enter. | All the outgoing COUNTERPARTY PRINT correspondence objects of the transaction now have status completed.  All the INTERNAL outgoing correspondence objects remain in Delivered status. |  |
| 9 | Match the Incoming Correspondence Object with the Outgoing Correspondence Objects for channel EMAIL | Repeat the above steps to create an incoming correspondence object for COUNTERPARTY EMAIL and match it with outgoing correspondence for channel EMAIL. |  |  |

##### Set Settlement Status

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In the previous step, all correspondence objects of the transaction are matched successfully. As the standard functionality, the transaction is settled automatically.

In this step, you only check if the transaction has been settled automatically.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Correspondence - Monitor (FTR\_COMONI). | The Correspondence Monitor screen displays. |  |
| 3 | Enter selection criteria on the initial screen | Enter the following data and choose Execute:  Correspondence tab:  Company Code: for example, 1010  Deal tab:  Company Code: for example, 1010  Deal Number: for example, <Transaction Number> | The Correspondence monitor - Standard View screen displays. |  |
| 4 | Display the transaction history | Select the checkbox of the incoming correspondence object and choose Show Underlying. | The OTC Option Display: Issue Structure screen displays. The second row shows Activity 2 Contract Settlement. |  |

For zero/low cost collar FX option (cylinder FX option), please check settlement status for both legs.

### Premium Payment

#### Generate Payment Request for Premium

Purpose

Each financial transaction contains flows that must be paid. When creating the transaction, the payment request can be selected as required (usually only for outgoing payment in practice). Treasury back office uses the Pay Only functionality in the Post Flows (TBB1) app to create the payment request for outflows that require payment request. It does not create posting in financial accounting.

If payment is initiated by the financial partner, skip this step and the next step [Process Payment Request](#unique_62) [page ] 123, and continue with the [Bank-Initiated Payment](#unique_63) [page ] 126 step.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Post Flows (TBB1). | The Treasury: Post Flows screen displays. |  |
| 3 | Test Run | Enter the following data and choose Execute:  Derivatives: <select>  Company code: for example 1010  Transaction: <transaction number with outflows which was created in previous steps, for zero/low cost collar FX option (cylinder FX option), it is the long leg>  Up to and Including Due Date: enter date on which the flow of financial transaction should be posted, for example, <current date + 2 working days>  Test Run: <select>  Pay Only: <select> | The Payment Log - Test Run screen displays. Check the payment information on this screen.  If the system displays the message No flows exist for processing, no payments with payment request are needed for your selection criteria. Skip to the [Post to General Ledger](#unique_64) [page ] 127 step. |  |
| 4 | Production Run | Choose Back.  On the Treasury: Post Flows screen, change the following data and choose Execute:  Test Run: <deselect> | The Payment Log screen displays. The payment request is generated. Make a note of the key number displayed on this screen: \_\_\_\_\_\_\_\_\_\_ |  |

#### Process Payment Request

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

You use this app to start the Payment Program for Payment Requests. The payment program for payment requests app provides another automatic payment option in the SAP system. Unlike the standard payment program, the payments are based on payment requests, not on open items (vendor/customer items).

Prerequisites

A payment request is generated in the previous step.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Automatic Payment Transactions for Payment Requests (F111). | The Automatic Payment Transactions for Payment Requests (F111)screen displays. |  |
| 3 | Enter Run Date and Identification | Enter the following data and choose Parameters:  Run Date: For example, <Current date>  Identification: For example,TRM01 | The Automatic Payment Transactions: Parameters screen displays. |  |
| 4 | Enter Parameters | Enter the following data and choose Dynamic selections:  Posting Date: For example, <Current date>  Next payment run on: For example, <Current date+3 days>  Company Code: For example, 1010  Payment Methods: For example, TF | The Free Selection for payment run dialog box displays. |  |
| 5 | Key Number | Enter the following data and choose Save:  Key Number: <the key number you noted down in previous step> | The Automatic Payment Transactions: Parameters screen displays. |  |
| 6 | Additional Log | Choose Additional Log. | The Additional Log dialog box displays. |  |
| 7 | Enter Parameters | Make the following entries and choose Continue:  Payment Method Selection in All Cases: Selected  Line Items of the Payment Documents: Selected  Due Date Check: Selected  If the system displays the message Log created for all accounts displays, choose Continue.  Choose Save on the Automatic Payment Transactions: Parameters screen. | The system displays the message Parameters have been entered displays on the Automatic Payment Transactions for Payment Requests screen. |  |
| 8 | Schedule Proposal | Choose Proposal. | The Schedule Proposal dialog box displays. |  |
| 9 | Schedule Job | Select Start Immediat. and choose Schedule Job. | The system displays the message Proposal is running with a yellow traffic light. |  |
| 10 | Update Status | Choose Status until the message Payment proposal has been created displays in the status bar with green traffic light. | The payment proposal is generated. |  |
| 11 | Schedule Payment | Choose Pmnt run. | The Schedule Payment dialog box displays. |  |
| 12 | Schedule Job | Select Start Immediat., select Create Payment Medium and choose Schedule Job. | The message Payment run is running displays in the status bar with a yellow traffic light. |  |
| 13 | Update Status | Choose Status until the message Payment run has been carried out displays with a green traffic light. | The Automatic Payment Transactions for Payment Requests (F111) screen displays.  The payment document is created.  If Bank Communication Management (BCM) is not implemented in your system, the payment medium is created if it uses PMW format. You can check log by clicking Display payment log.  If BCM is implemented in your system, in Display payment log, you see the message Payment run XX/XX/20XX TRM01R is intended for cross-payment run payment media. A BCM batch is created after the payment run. For more information, see the next test step. |  |
| 14 | Cross-Payment Run Payment Media (Create BCM Batch) | Choose More > Environment > Payment Medium > Cross-Payment Run Payment Medium > Create Payment Medium . | The Creation of Cross-Payment Run Payment Media screen displays. |  |
| 15 | Enter Data | Enter the following data and choose Execute:  Run Date: For example, <Current date>  Identification: For example, TRM01R | The Creation of Cross-Payment Run Payment Media dialog box displays with the message Collector XX/XX/20XX XXXXXX was created or updated. The BCM batch is created.  A batch may need additional approvals before the payment medium is finally created. For more information, see the Advanced Cash Operations (J78) test script. |  |

#### Bank-Initiated Payment

Purpose

If the outgoing payment is initiated by bank, it is not necessary to run the previous steps [Generate Payment Request for Mature Transaction](#unique_61) [page ] 121 and [Process Payment Request](#unique_62) [page ] 123, because the outgoing payment is initiated by the bank.

Procedure

This step does not require any steps in the SAP system.

#### Post to General Ledger

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

With the posting functionalities, the posting related cash flows are transferred to the FI interface that generates the relevant postings in financial accounting. There are two SAP Fiori apps available for posting flows:

* Post Flows (TBB1): This SAP Fiori app supports to generate posting for incoming payment and outgoing payment without payment request. You can not use this app to generate postings for outgoing payments that have been processed in the previous [Generate Payment Request for Mature Transaction](#unique_61) [page ] 121 step with the Pay Only option.
* Process Business Transactions (TPM10): You use this SAP Fiori app to generate postings for outgoing payments that have been processed in the previous [Generate Payment Request for Mature Transaction](#unique_61) [page ] 121 step with the Pay Only option.

Prerequisites

Outgoing payments handled using payment request were processed in the previous Generate Payment Request for Mature Transaction procedure with the Pay Only option.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Accountant. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Post Flows (TBB1). | The Treasury: Post Flows view displays. |  |
| 3 | Test Run | Enter the following data:  Foreign Exchange: Selected  Company code: For example, 1010  Transaction: <transaction number with inflow created in previous steps, for zero/low cost collar FX option (cylinder FX option), it is the short leg>  Up to and Including Due Date: Enter date on which the flow of financial transaction should be posted, for example, <current date>  Test Run: Selected  Post Operational Only: Selected  and choose Execute: | The Posting Log: Posted Business Transactions view displays. Review the simulated posting information for local GAAP (valuation area DE0) on this view.  Note No posting created during a test run.  If the system displays the No flows exist for processing notification, no posting is needed for your selection criteria.  You can skip the next steps and continue with step 6, using the Process Business Transactions (TPM10) app. |  |
| 4 | Back | Choose Back. | The Treasury: Post Flows view displays. |  |
| 5 | Production Run | Make the following entries and choose Execute:  Test Run: Deselected | The Posting Log: Posted Business Transactions view displays. The accounting document is created for incoming payment in the local GAAP (valuation area DE0). |  |
| 6 | Access another SAP Fiori app | Return to the SAP Fiori launchpad and open Process Business Transactions (TPM10). | The Fix, Post or Reverse Transactions view displays. |  |
| 7 | Enter Selection Criteria for Test Run | Enter the following data:  OTC Transactions: Selected  Company Code: For example, 1010  Valuation Area: For example, DE0  Limit by Transaction Number: Deselect this checkbox  Limiting by Subledger Positions: Selected  Transaction: <transaction number with outflow and its payment request that you generated in the previous Generate Payment Request procedure, for zero/low cost collar FX option (cylinder FX option), it is the long leg>  Test Run: Selected  and choose Execute. | The Test Run: Post/Reverse Business Transactions view displays.  If the system displays the You have not selected any business transactions notification, no postings are needed for your selection criteria. You can skip the current step. |  |
| 8 | Check Test Run Result | Choose Select All.  Choose Choose Those to Post.  Choose Execute. | The Test Run: Display Posted/Reversed Business Transactions view displays. |  |
| 9 | Log and Messages | Choose Log and Messages. | The Posting Log: Posted Business Transactions view displays. Review the simulated posting information for local GAAP (valuation area DE0) on this view.  Note No posting is created during a test run. |  |
| 10 | Back | Choose Back. | The Fix, Post or Reverse Transactions view displays. |  |
| 11 | Deselect Test Run | Make the following change:  Test Run: Deselected  and choose Execute. | The Update Run: Post/Reverse Business Transactions view displays. |  |
| 12 | Production Run | Choose Select All.  Choose Choose Those to Post.  Choose Execute. | The Update Run: Display Posted/Reversed Business Transactions view displays. |  |
| 13 | Log and Messages | Choose Log and Messages. | The Posting Log: Posted Business Transactions view displays. The accounting document is created for outgoing payment in the local GAAP (valuation area DE0). |  |

### Period end has been reached

#### Calculate or Maintain Fair Value of Transaction

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you determine the fair values (NPV - net present values) of financial transactions.

The net present values can be calculated automatically by the Market Risk Analyzer (MRA) and saved to table VTVBAR. These values can then be used for the accounting valuation. In addition, you can also maintain the relevant net present value manually.

Predelivered configuration in MRA provides three options when calculating NPV automatically via app Calculate Net Present Values - With CVA and DVA (TPM60CVA):

* Risk-free NPV: using the evaluation type that doesn't contain basis spread curve or credit spread curve, system only calculates the risk-free NPV.
* Risk-based NPV with credit spread curve: using the evaluation type that contains credit spread curve, system calculates risk-free NPV by using risk-free yield curve, and calculates the (risk-based) NPV, which also accounts for credit spreads.
* Risk-based NPV with basis spread curve and credit spread curve: using the evaluation type that contains basis spread curve and credit spread curve, system calculates risk-free NPV by using risk-free yield curve and basis spreads curve, and calculates the (risk-based) NPV, which also accounts for credit spreads.

There are two kinds of calculation method for CVA and DVA:

* Based on Expected Exposures
* Difference method

The formula for NPV is: NPV = risk-free NPV - CVA - DVA.

Prerequisites

Before calculating NPV via the Calculate Net Present Values - with CVA and DVA app, ensure that relevant market data (interest rates, foreign exchange rates, credit spreads, and so on) are maintained for the evaluation date. For details of market data maintenance, see the Market Rates Management - Manually via Upload (1XN) test script.

If you want to calculate NPV for your option with implied volatilies, please assign Currency Pairs for Volatilities with Moneyness and enter Values for Volatilities with Moneyness. For details, please refer to the Market Rates Management - Manually via Upload (1XN) test script. If you don't assign Currency Pairs for Volatilities with Moneyness or enter Values for Volatilities with Moneyness, then system calculates option with historical volatilities.

Procedure

Option 1: Calculate NPV Automatically

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Calculate Net Present Values - With CVA and DVA (TPM60CVA). | The Determine NPVs Including Credit and Debit Value Adjustments screen is displayed. |  |
| 3 | Enter Selection Criteria and Execute | Enter the following data and choose Execute:  Evaluation Parameter Derivatn: <deselect>  Select OTC Transaction: <select>  Company Code: for example, 1010  Transaction: <transaction number from previous steps, for zero/low cost collar FX option (cylinder FX option), enter the transaction numbers of both legs>  Evaluation Date: for example, <last date of current month>  CVD/DVA Type: To calculate risk-free NPV, enter nothing. To calculate risk-based NPV and CVA/DVA, enter Y01.  Evaluation Type: To calculate risk-free NPV, enter Y001. To calculate risk-based NPV and CVA/DVA, enter Y002.  Test Run: <deselect>  Price/NPV Type: 001  Save Values with Warnings: <select>  Detail Log (Other Calc. Steps):<select> | The NPVs including CVA/DVA from the Market Risk Analyzer screen displays, the NPV, risk-free NPV, CVA, DVA of each transaction.  To check other information, you can use the following buttons:   * Single Transaction: * CVA/DVA Key Figures * Detailed Log * Calculation Bases * Error Log |  |

Option 2: Maintain NPV Manually

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Enter Net Present Values (JBNPV). | The Enter Net Present Values (JBNPV)screen displays. The Field Selection dialog box displays. |  |
| 3 | Field Selection | Make the following entries and choose Continue:  Company Code: <select>  Transaction: <select> | The Determine Work Area Entry dialog box displays. |  |
| 4 | Field Selection | Make the following entries and choose Continue:  Company Code: for example, 1010  Transaction: <transaction numbers created in previous steps, for zero/low cost collar FX option (cylinder FX option), enter the transaction numbers of both legs > | The Display View "NPVs of OTC transactions": Overview screen displays. |  |
|  |  | Choose Edit. | The Change View "NPVs of OTC transactions": Overview screen displays. |  |
| 5 | Enter NPV | Choose New Entries.  Make the following entries and choose Save:  Cont. Type: for example, Money Market  CoCd: for example, 1010  Transaction: <transaction numbers created in previous steps, for zero/low cost collar FX option (cylinder FX option), enter the transaction numbers of both legs >  Price/NPV Type: 001  Effective from: for example, <last date of current month>  Net Present Value: <the value of (risk-based) NPV>  Currency: for example, EUR  Risk-free NPV: <the value of risk-free NPV>  CVA: <the value of CVA>  DVA: <the value of DVA>  To reflect credit spreads for accounting valuation, maintain the risk-based NPV in the Net Present Value field, then enter CVA/DVA, which is the difference between risk-free NPV and risk-based NPV, Net Present Value (NPV) = risk-free NPV - CVA - DVA. Otherwise, also enter the value of risk-free NPV in the Net Present Value field, and leave fields CVA and DVA blank. | Manually maintained NPV is saved. |  |

#### Perform Key Date Valuation

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

You use the valuation function to value the positions of financial instruments based on historical cost or fair value for a given key date, and transfer results to financial accounting.

Prerequisites

Fair values (NPV) are calculated or maintained for financial transactions, which are evaluated at fair value (NPV) according to accounting principles.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Accountant. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Run Valuation (TPM1). | The Run Valuation screen displays. |  |
| 3 | Enter Selection Criteria for Test Run | Enter the following data and choose Execute:  In the Product Groups area,  OTC Transactions: <Select this checkbox>  In the General Selections area,  Company Code: for example, 1010  Valuation Area: for example, DE0  Transaction: <transaction number(s) created in previous steps, for zero/low cost collar FX option (cylinder FX option), enter the transaction numbers of both legs>  In the Valuation Parameters area,  Key Date for Valuation: for example, <last date of current month>  Valuation Category: for example, Mid-year Valuation with Reset  When the period end is also the year end, use the Valuation Category Year End Valuation.  Test Run: <selected> | The Display Selected Treasury Positions for Valuation screen displays. |  |
| 4 | Execute Valuation for Test Run | Choose Run Valuation.  If a Message dialog box displays, choose Continue. | The Valuation Log screen displays. If a red traffic light is shown, click it and check the error message. Solve the issue and perform a test run again until you resolve the error.  You can check the simulated posting information for local GAAP (valuation area DE0) by choosing Logs + Messages. There is no posting created because it is a test run.  Note Sometimes, there is no simulated posting because your selected transaction may not need valuation. |  |
| 5 | Enter Selection Criteria for Production Run | Choose Back until you return to the Run Valuation screen.  Change the following data and choose Execute:  Test Run: <deselect> | The Display Selected Treasury Positions for Valuation screen displays. |  |
| 6 | Execute Valuation for Production Run | Choose Run Valuation. | The Valuation Log screen displays. Check the posting information for local GAAP (valuation area DE0) by choosing Logs + Messages. The accounting document is created in the local GAAP (valuation area DE0). |  |

### Transaction is Mature

Purpose

This section describes the required operations when the option transaction is mature. User must decide whether to exercise or expire the option and conduct the following operations.

#### Check FX Options Collective Processing Report

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you review the status of the transactions and conduct operations accordingly.

If it is zero/low cost collar FX option (cylinder FX option), please perform following steps (exercise or expire) for long leg.

If the long leg is in-the-money when maturity, usually the company will exercise the long leg and counterparty will expire the short leg.

If the long leg is out-of-the-money when maturity, usually the company will expire the long leg and counterparty will exercise the short leg.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Front Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process OTC Options - Collective Processing (TI91). | The OTC Options: Collective Processing screen displays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and choose Execute:  Company Code: for example,1010  Transaction: <the number of maturing transaction, for zero/low cost collar FX option (cylinder FX option), enter the maturing transaction numbers of long leg> | The OTC Options: Collective Processing screen displays with the option transactions. |  |

##### Decide to Exercise

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you perform the operation to exercise a matured FX option.

Prerequisites

* An FX option transaction exists, updated to Contract Settlement status, and reaching its maturity.
* Enter the OTC Options: Collective Processing screen as described in the [Check FX Options Collective Processing Report](#unique_152) [page ] 197.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Front Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Process OTC Options - Collective Processing (TI91). | The OTC Options: Collective Processing screen is displayed. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and choose Execute:  Company Code: for example,1010  Transaction: <the number of maturing transaction, for zero/low cost collar FX option (cylinder FX option), enter the maturing transaction numbers of long leg> | The OTC Options: Collective Processing screen is displayed with the option transactions. |  |
| 4 | Select a Transaction and Exercise | Select a transaction with the following criteria and choose Exercise:  Activity Cat. Name: Contract Settlement | The OTC Option: Add Activity screen is displayed, with the Company Code and Transaction on the screen. |  |
| 5 | Proceed | Press Enter. | The OTC Option Add Activity: Issue Structure screen is displayed. |  |
| 6 | Enter Data and Save | Enter data and choose Save.  Confirm the Exercise Date:  If Exercise Type is European, the Exercise Date should be equal to Exercise Period.  If Exercise Type is American, the Exercise Date should be earlier than or equal to Exercise Period.  Note Make sure the Contract Date is earlier than the Exercise Period. | The data is saved without error. |  |

##### Create FX Spot Contract

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you perform operations after exercising a currency option to create an FX Spot transaction.

Prerequisites

An FX option transaction is exercised.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process OTC Options - Collective Processing (TI91). | The OTC Options: Collective Processing screen displays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and choose Execute:  Company Code: for example,1010  Transaction: <the number of maturing transaction, for zero/low cost collar FX option (cylinder FX option), enter the maturing transaction numbers of long leg> | The OTC Options: Collective Processing screen displays with the option transactions. |  |
| 4 | Select a Transaction and Settle | Select a transaction that matches the following criteria and choose Settle:  Activity Cat. Name: Exercise | The OTC Option: Add Activity: Issue Structure screen displays, with the Company Code and Transaction on the screen. |  |
| 5 | Proceed | Press Enter | The OTC Option Add Activity: Issue Structure screen displays. |  |
| 6 | Enter Data and Save | Choose Save. | The Spot/Forward Transaction Create: Structure screen displays. |  |
| 7 | Confirm Data and Save | Confirm the following data and choose Save.  Transaction Type: 107 Spot Transaction from Option  Editable fields are initialized with the value from the exercised option transaction. Confirm them, then choose Save. | The data is saved and the new transaction number is generated. |  |

Refer to the previous steps for subsequent operations (such as Cash Operations, Correspondence, Period end has been reached).

All steps including and after Basic Cash Operations (BFB) under the Foreign Currency Risk Management and Accounting - Without Options section.

##### Decide to Expire

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you perform the operation to expire a matured FX option.

Prerequisites

* An FX option transaction exists, updated to Contract Settlement status, and reaching its maturity.
* Enter the OTC Options: Collective Processing screen as described in the Check FX Options Collective Processing Report.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Front Office | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process OTC Options - Collective Processing (TI91). | The OTC Options: Collective Processing screen displays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and choose Execute:  Company Code: for example,1010  Transaction: <the number of maturing transaction, for zero/low cost collar FX option (cylinder FX option), enter the maturing transaction numbers of short leg> | The OTC Options: Collective Processing screen displays with the option transactions. |  |
| 4 | Select a Transaction and Exercise | Select a transaction that meets the following criteria and choose Expiration:  Activity Cat. Name: Contract Settlement | The OTC Option: Add Activity screen displays, with the Company Code and Transaction on the screen. |  |
| 5 | Proceed | Press Enter. | The OTC Option Add Activity: Issue Structure screen displays. |  |
| 6 | Enter Data and Save | Enter data and choose Save.  Note Make sure the Contract Date is earlier than the Exercise Period. | The data is saved without error. |  |

#### Post Realized Profit and Loss

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you fix and post derived business transactions (usually realized profit and loss when a deal is mature).

Prerequisites

The maturity date of transaction is reached.

The financial transaction is created, settled, and posted.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Accountant. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Post Derived Business Transactions (TPM18). | The Fix and Post Derived Business Transactions screen displays. |  |
| 3 | Enter Selection Criteria for Test Run | Enter the following data and choose Execute:  OTC Transactions: Selected  Company Code: For example, 1010  Valuation Area: For example, DE0  OTC Transactions: <transaction number(s) that are mature, for zero/low cost collar FX option (cylinder FX option), enter the transaction numbers of both legs>  TRL Date: <maturity date of transaction>  Test Run: Selected  Confirm the message Are you sure that you want to select future business transactions by pressing Enter | The Fix and Post Derived Business Transactions screen displays.  If the No scheduled derived business transactions were found for the selection message displays, no derived transaction is available for your selection. You can skip the current step. |  |
| 4 | Fix and Post for Test run | Choose Fix. | The Posting Log: Posted Business Transactions screen displays. You can see the simulated posting information for local GAAP (valuation area DE0). There is no posting created because it is test run. |  |
| 5 | Enter Selection Criteria for Production Run | Choose Back until you return to the initial screen of this app.  Change the following data and choose Execute:  Test Run: Deselect  Confirm the message Are you sure that you want to select future business transactions by pressing Enter | The Fix and Post Derived Business Transactions screen displays. |  |
| 6 | Fix and Post for Production run | Choose Fix. | The Posting Log: Posted Business Transactions screen displays. You can see the posting information for local GAAP (valuation area DE0). An accounting document is created in the local GAAP (valuation area DE0). |  |

## Reporting

### Display Treasury Position Flows

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you display the position flows.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Accountant | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Display Treasury Position Flows (F1754). | The Display Treasury Position Flows (F1754) screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data and choose Go:  Product Group: for example,OTC Transactions  Company code: for example, 1010 | The position Flow data displays per the filter values. |  |

### Display Treasury Alerts - Posting

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you display treasury alerts for posting.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Accountant | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori App | Open Display Treasury Alerts - Posting (F4984) | The Display Treasury Alerts - Posting screen is displayed. |  |
| 3 | Enter Selection Criteria | Enter the following data and choose Go:  Issue Message For: Posting  Company Code: for example, 1010 | Alerts data is displayed per the filter values. |  |

### Display Treasury Alerts - Settlement, Release, Payment and Correspondence

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you display treasury alerts for various type of transactions.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori Launchpad as a Treasury Specialist - Back Office. | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Display Treasury Alerts - Settlement (F4979) | The Display Treasury Alerts - Settlement screen displays. |  |
| 3 | Enter Selection Criteria | Make the following entries and choose Go:  Issue Message For: Settlement  Company Code: for example, 1010 | Alerts data displays per the filter values. |  |
| 4 | Confirm Alerts for Other Transactions | Select other values in the Issue Message For field. |  |  |
| 5 | Select Display Treasury Alerts Tiles with Release | Open Display Treasury Alerts - Release (F4980). | The Display Treasury Alerts - Release screen displays, with the issue message For: Release. |  |
| 6 | Select Display Treasury Alerts Tiles with Payment | Open Display Treasury Alerts - Payment (F4981). | The Display Treasury Alerts - Payment screen displays, with the issue message For: Payment. |  |
| 7 | Select Display Treasury Alerts Tiles with Correspondence | Open Display Treasury Alerts - Correspondence (F4983). | The Display Treasury Alerts - Correspondence screen displays, with the issue message For: Correspondence. |  |

### Display Payment Schedule

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you display the payment schedule for outgoing cash flows due.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Accountant. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Display Payment Schedules (TJ04). | The Treasury: Payment Schedules screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data and choose Execute:  OTC Transactions: Selected  Company code: for example, 1010  End of Term in the Future:Selected  End of Term in Lapsed: Selected  Payment Period: for example, <Current Date> to <Current Date + 5 days>  Payment Status: for example, 1  Output Error Log: Selected | You can check the payment schedule report. |  |

### Display Treasury Posting Journal

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you display posting journals for review.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Accountant. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Display Treasury Posting Journal (F1755). | The Display Treasury Posting Journal (F1755)screen displays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and choose Go:  Product Group: for example, OTC Transactions  Company Code: for example, 1010 | The posting journals display per the filter values. |  |

### Treasury Position Analysis

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you display treasury position analysis for review.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Accountant. | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Treasury Position Analysis (Accessible) (W0049). | The Treasury Position Analysis (F3167)screendisplays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and select Go  Key Date: for example, <Current Date>  Include Planned Data: for example, 1  Valuation Area: for example, DE0  Company Code: for example, 1010  Product Type: for example, 60A, 60B and 76A  When entering multiple Product Type, you can use Enter key. For example, enter 60A, press Enter key. Then, enter 60B and press Enter key. | The position analysis data displays per the filter values. |  |

### Display Treasury Position Values

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you display treasury position values.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Accountant. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Display Treasury Position Values (F1867). | The List Report screen displays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and choose Go:  Key Date: for example, <Current Date>  Product Group: for example, OTC Transactions  Company Code: for example, 1010 | The position values data displays per the filter values. |  |

### Define Financial Positions

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you define a set of key figures to be displayed on the Financial Status - Book Value and Financial Status - Nominal Amount screens.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Risk Manager. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Define Financial Positions (FTR\_FP\_DEF). | The Display View "Maintain Financial Position Groups": Overview screen displays. |  |
| 3 | Maintain Key Figure Groups | Choose Edit.  Choose New Entries.  Make the following entries and choose Save:  Financial Position Group: for example, FPG\_A0001  Financial Position Group Description: for example, Bank accounts and Short term invest.  Assets/Liabilities: for example, Assets | The data is saved. |  |
| 4 | Maintain Key Figures | Choose the Maintain Financial Positions tab.  Choose New Entries.  Make the following entries and choose Save:  Financial Position: for example, FP\_A0001  Financial Position Description: for example, Bank accounts  Financial Position Group: for example, FPG\_A0001  Data Source: for example, One Exposure | The data is saved. |  |
| 5 | Maintain Selections | Select the financial position above, and choose Back, then choose Maintain Selections.  Make the following entries, then choose Back:  House Bank: for example,DEBK1  Choose Save. | The data is saved. |  |
| 6 | Enter More Data | Repeat the above steps with the data from the following table. |  |  |

Financial Position Groups

|  |  |  |
| --- | --- | --- |
| Financial Position Group | Financial Position Group Description | Assets/Liabilities |
| FPG\_A0001 | Bank accounts and Short term invest. | Assets |
| FPG\_A0002 | Long term invest. and other assets | Assets |
| FPG\_L0001 | Short term debt | Liabilities |
| FPG\_L0002 | Long term debt and other liabilities | Liabilities |

Financial Positions

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Financial Position | Financial Position Description | Financial Position Group | Data Source | Maintain Selection |
| FP\_A0001 | Bank accounts | FPG\_A0001 | One exposure | House bank |
| FP\_A0002 | Short term investments | FPG\_A0001 | Treasury position management | Product Type = 51A to 55ATransaction Type = 100 to 199  Valuation Class = 20 to 29  Valuation Area = DE0  Posting Status = 2 |
| FP\_A0003 | Long term investments | FPG\_A0002 | Treasury position management | Product Type = 51A to 55A  Transaction Type = 100 to 199  Valuation Class = 10 to 19  Valuation Area = DE0  Posting Status = 2 |
| FP\_A0004 | Other assets | FPG\_A0002 | One document balances | Account Number = 12041000 to 12041999                                  12042000 to 12042999                                  12701000 to 12701999Chart of Account = YCOALedger = 0L |
| FP\_L0001 | Short term debt | FPG\_L0001 | Treasury position management | Product Type = 51A to 55ATransaction Type = 200 to 299  Valuation Class = 20 to 29  Valuation Area = DE0  Posting Status = 2 |
| FP\_L0002 | Long term debt | FPG\_L0002 | Treasury position management | Product Type = 51A to 55ATransaction Type = 200 to 299  Valuation Class = 10 to 19  Valuation Area = DE0  Posting Status = 2 |
| FP\_L0003 | Other liabilities | FPG\_L0002 | One document balances | Account Number = 22541000 to 22541999                                  22542000 to 22542999  Chart of Account = YCOALedger = 0L |

### Financial Status (Book Value)

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you display the financial status on book values.

Prerequisites

Financial positions are already defined. For more information, see [Define Financial Positions](#unique_89) [page ] 213.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Risk Manager. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Financial Status - Book Value (F2136). | The Financial Status - Book Value screen displays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and choose Go:  Key Date: for example, <Current Date>  Display Currency: for example, EUR  Exchange Rate Type: for example, M  Company Code: for example,1010 | The data displays per the filter values. |  |

### Financial Status (Nominal Amount)

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you display the financial status of a nominal amount.

Prerequisites

Financial positions are already defined.

Refer to [Define Financial Positions](#unique_89) [page ] 213 for more details.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Risk Manager | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Financial Status - Nominal Amount (F3168). | The Financial Status - Nominal Amount screen displays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and choose Go:  Key Date: for example, <Current Date>  Display Currency: for example, EUR  Exchange Rate Type: for example, M  Company Code: for example, 1010 | The data displays per the filter values. |  |

### Display Treasury Payments

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you display all payment journals for review.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Display Treasury Payments (TPM20A). | The Payment Journal screen displays. |  |
| 3 | Enter Selection Criteria | Enter selection criteria and choose Execute:  Company Code: for example, 1010  Product Type: 60A | The payment journals display. |  |
| 4 | Review data | Review the data displayed on the screen. You can also choose Original business transaction or Details to drill down for more details. |  |  |

### Analyze NPV

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you calculate and display the NPV result.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Analyze NPV (JBRX). | The NPV Analysis: Display of Single Values screen displays. |  |
| 3 | Enter Selection Criteria of Gen. Selection | Enter the following data:  Evaluation Currency: for example, EUR  Evaluation Type: for example, Y001  Evaluation Date: for example, <Current Date>  Horizon: for example, <End Date of Current Month>  Portfolio Hierarchy: for example, 100 | The system calculates the net present value as on the horizon date, but selects the transaction data and market data for the evaluation date. |  |
| 4 | Enter Selection Criteria of Characteristics | Choose the Characteristics tab. |  |  |
| 5 | Enter Selection Criteria of Characteristics | Enter the following data and choose Execute:  Company Code: for example, 1010  Product Type: for example, 60A | The NPV result displays based on Portfolio Hierarchy. |  |

### Calculate Market Risk Key Figures

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

You can use this function to calculate online and display the key figures for NPV analysis and sensitivity key figures for a selection of transactions. You can also use the key figures that are calculated as the basis for defining formula-based key figures, and display them with the NPV and sensitivity key figures.

Prerequisite

Maintaining the report layout for key figure. Follow the <#unique_154> procedure in the Appendix section.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Calculate Market Risk Key Figures (AISGENKF). | The Single Value Analysis for Generic Key Figures screen displays. |  |
| 3 | Enter Selection Criteria of Gen. Selection | Enter the following data:  Evaluation Currency: for example, EUR  Evaluation Type: for example, Y001  Evaluation Date: for example, <Current Date>  Horizon: for example, <Current Date>  Report Layout: for example, <Y01 or other Report Layout you created>  Portfolio Hierarchy: for example, 100 | The system calculates the net present value as on the horizon date, but selects the transaction data and market data for the evaluation date. |  |
| 4 | Enter Selection Criteria | Choose the Characteristics tab. |  |  |
| 5 | Enter Selection Criteria | Enter the following data then choose Execute:  Company Code: for example, 1010  Product Type: for example, 60A To: for example, 60B | The Single Value Analysis for assigned Report Layout display. |  |

### Sensitivity Key Figures

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you process sensitivity key figures.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Sensitivity Key Figures - Single Analysis (AISS). | The Sensitivity Key Figures - Single Analysis (AISS) screen displays. |  |
| 3 | Enter Selection Criteria of Gen. Selection | Enter the following data:  Display Currency: for example, EUR  Evaluation Type: for example, Y001  Evaluation Date: for example, <Current Date>  Horizon: for example, <End Date of Current Month>  Portfolio Hierarchy: for example, 100 | The system calculates the net present value as on the horizon date, but selects the transaction data and market data for the evaluation date. |  |
| 4 | Characteristics | Choose the Characteristics tab. |  |  |
| 5 | Enter Selection Criteria | Enter the following data then choose Execute:  Company Code: for example, 1010  Product Type: for example, 60A | The Sensitivity Key Figures displays based on portfolio hierarchy. |  |

### Review Limit Utilization Report

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you review the Limit Utilization Report.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Review Limit Utilizations (TBLB). | The Overview of Utilizations - Selection Using all Characteristics screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data and choose Execute:  Limit type: for example, Y01  Status of Limit Utilization: for example, 1  Determination Date: for example, <Current Date>  Limits Valid From: for example, <Current Date> | The system displays an overview of the limit utilizations in accordance with your selection criteria. |  |

### Run Threshold Calculation

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you prepare data for the Clearing Threshold Reporting.

Prerequisite

This steps processes only existing transaction data such as foreign exchange transactions, interest rate swap transactions, and so on.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Calculate Clearing Threshold Key Figures (FTR\_THRESHOLD\_CALC) | The Calculate Key Figures for Clearing Threshold Report screen displays. |  |
| 3 | Test Run | Enter the following data and choose Execute:  Legal basis: 01  CTR entity: for example, 1000  Key date: enter dates for the period that you want to prepare the data. For example, current date - 7tocurrent date  Test Run: Selected  Display Results:Selected | The Calculate Key Figures for Clearing Threshold Report screen displays with the result of the Clearing Threshold utilization, on a daily basis for the specified period.  Note If the period specified included any non-working day, a message displays indicating the same. |  |
| 4 | Production Run | Choose Back. | The Calculate Key Figures Clearing Threshold Report screen displays. |  |
| 5 | Production Run | Change the following data and choose Execute:  Test Run: Deselected> | The Calculate Key Figures for Clearing Threshold Report screen displays with the result of the Clearing Threshold utilization, on a daily basis for the specified period. |  |

### Check Threshold Report

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you review the data for the Clearing Threshold Reporting.

Prerequisite

The Run Threshold Calculation step must to be completed for the production run before any data can be available.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Clearing Threshold Report (FTR\_THRESHOLD\_DISP). | The Clearing Threshold Report (FTR\_THRESHOLD\_DISP) screen displays. |  |
| 3 | Test Run | Enter the following data and choose Execute:  Legal basis: 01  CTR entity: for example, 1000  Key date: <enter dates for the period that you want to review the data>. For example, current date - 7tocurrent date | The Clearing Threshold Report (FTR\_THRESHOLD\_DISP) screen displays, with data shown on a daily basis. |  |

# Appendix

## Exposure Management

### Overview of Raw Exposures

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you review and collectively process the raw exposures.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori Launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Raw Exposures - Collective Processing (FTREX2). | The Raw Exposures : Overview screen displays. |  |
| 3 | Enter Selection Criteria | Choose Execute.  Note If necessary, you can also enter criteria to filter the raw exposures. | The Raw Exposures : Overview screen displays with raw exposure records. |  |

### Process Exposure Positions

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you review and process the exposure positions on a given key date.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori Launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Exposure Positions (FTREX12). | The Raw Exposure Positions screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data and select Execute.  Key Date: for example, <Current date> | The Exposure Positions as of screen displays with the exposure positions on the given date. |  |

### Display Exposure Position Flows

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you review and process the exposure position flows.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori Launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Display Exposure Position Flows (FTREX13). | The Exposure Position Flows screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data and choose Execute:  Exposure Position Type: for example, YFX | The Exposure Positions as of screen displays. |  |

### Description on the Template for Import Raw Exposures

|  |  |
| --- | --- |
| Fieldname | Description |
| External Document Number | A parameter for transferring the external document number for the BAPI methods of the business object Raw Exposure in New Exposure Management (BUS5990). This parameter represents the reference document number to which the raw exposure refers and forms the key along with exposure origin and logical system to uniquely identify a raw exposure. |
| Exposure Origin | A parameter for transferring the exposure origin for the BAPI methods of the business object Raw Exposure in New Exposure Management (BUS5990). This parameter represents the origin of the raw exposure (MM, SD, and so on) and forms the key along with external document number and logical system to uniquely identify a raw exposure. |
| Logical System | In the SAP System the client corresponds to a logical system. The distribution of data between systems requires that each system in the network has a unique identification. The logical system is used for this purpose. |
| Exposure Activity Type | The exposure activity type encapsulates an exposure category for foreign exchange (FX) and an exposure category for a commodity. It also identifies whether the commodity risk is of Classical (Pricing Risk only) or it is a new approach Pricing and Delivery Risks based.  The exposure activity type gives semantic meaning to an exposure. It is also the anchor for the dynamic field selection feature. A raw exposure is always created with an exposure activity type. |
| Exposure Category of Raw Exposure | A raw exposure can be categorized using exposure categories such as Forecasted Transaction, Firm Commitment Transaction, or Asset/Liability Transaction.  The exposure category is used as one of the criteria for differentiating exposure positions, because hedge accounting rules are different for these categories. |
| Country Key | The country key contains information that the system uses to check entries such as the length of the postal code or bank account number. The two-character ISO code in accordance with ISO 3166, which is delivered by SAP as a default, is usually used. It can also be the vehicle license plate country-code or a typical country key (for example, in Germany, the Federal statistics office key). The country keys are determined during system installation in the global settings. The definition of the country key in the SAP system does not have to match political or government entities. Because the country key does not have to correspond to the ISO code in all installations, programs that differ according to certain values of the country key cannot query the country key T005-LAND1, but must program based on the ISO code T005 INTCA. |
| ISO code | International standardized country key in accordance with ISO 3166.  The entry is used in countries of the European Community to check the VAT registration number (VAT reg.no.). You can store the VAT registration number in the master record of a customer or vendor, or for the company code. The ISO code is used as the country key when exchanging information via EDI. You must therefore specify the ISO code for each country in this field if you use Edythe ISO code also controls which additional specifications are relevant for a company code. You can always only enter the additional details that are relevant for the company code country or for all countries. The assignment to the country takes place via the ISO code.  Procedure: Enter the ISO code for each country. This is important:   * If the country belongs to the European Community * If you exchange information via EDI * If company-code specific additional specifications are to be limited by country. |
| Company Code | The company code is an organizational unit within financial accounting. |
| Value of Free Attribute (Char4) |  |
| Value of Free Attribute (Char4) |  |
| Free Attribute (Char20) |  |
| Free Attribute (Date) |  |
| Valid From | Raw Exposure Valid From date  Determines the validity of a raw exposure and the exposure position flows created on release of a raw exposure. |
| Inventory Indicator | The indicator defines whether a commodity exposure quantity is a normal flow arising from a plan/sales order or an end-of-day inventory balance. If it is a normal flow, the entire quantity is added as an exposure position flow. For an end-of-day inventory balance, the system establishes the difference between the given quantity and available quantity in the exposure position, and then adds the difference to the exposure position flow. If the indicator is set for End-of-Day Inventory Balance, only commodity line items can be defined in this raw exposure.  In the commodity exposure approach category Pricing-based and Delivery-based, the commodity inventory can be accurately maintained in Exposure Management.  Dependencies: This indicator only works if the commodity exposure approach category is set as Pricing-Based and Delivery-Based. |
| Release Status | Release status of a raw exposure  Possible values include:   * Editable - This means the raw exposure can be edited. * Initiated - This means the release workflow for a raw exposure has been initiated. * Released- This means the raw exposure has been released to exposure positions. |
| External Item Number | This field can be used to link the line items in raw exposures with line items in operational documents such as sales orders or purchase orders. |
| Profit Center | Along with controlling area, this key uniquely identifies a profit center. |
| Material (deprecated) - Post load validation (F2615) | Alphanumeric key uniquely identifying the material. |
| Commodity | Code or short name given to a commodity. |
| Qty | Specifies the number of units of the commodity that are traded. The quantity can only be interpreted correctly together with the unit of measure. |
| Unit of Measure | Specifies the types of units of the commodity that are traded. |
| UOM ISO Code | ISO code for measurement units. An ISO code can be assigned to several internal measurement units of a dimension.  Use: The ISO code is important for EDI. It is used to convert the internal SAP measurement units into standard measurement units. Data exchange via EDI requires internal measurement units to be converted into standard measurement units.  A list of the current internationally agreed ISO codes can be ordered from the UN commission responsible (WP.4 Trade Facilitation Recommendations, Recommendation 20):  UN Economic Commission for Europe  Information Office  Palais des Nations1211  Geneva Switzerland  e-mail: info.ece@unece.org or viewed directly on the Internet: [Here](http://www.unece.org/cefact/codesfortrade/codes_index.htm)  For more information, see SAP Note [69063](https://launchpad.support.sap.com/#/notes/69063). |
| Exposure Amount | Exposure amount |
| Exposure Amount Currency | Currency of the exposure amount |
| ISO Code Exp.Amt.Curr | Currency key (standard worldwide).  Procedure: Enter the ISO code if you do not already use the global standard currency key as the currency key.  If you use the EDI application, the ISO code is used for exchanging information. |
| Target Currency of Raw Exposure | Target currency of a raw exposure line item  Use: In an FX line item, the target currency is the risk currency. |
| ISO Code (Target Curr) | Currency key (standard worldwide).  Procedure: Enter the ISO code if you do not already use the global standard currency key as the currency key. If you use the EDI application, the ISO code is used for exchanging information. |
| Period | Example: Planning Periods   * January * February * March * April |
| Planning Year | The planning period together with the planning year defines the period when the raw exposure expires.  Use: Enter the year when the raw exposure expires. |
| Exposure Due Date | Date on which the raw exposure is due or expires.  Use: This date is sent to Hedge Accounting for Exposures as the end date or the expiry date of the exposure. This field cannot be edited if the due date is added as a differentiating parameter to the exposure position type. |
| Free Attribute (Char20) |  |
| Free Attribute (Char20) |  |
| Free Attribute (Char20) |  |
| Free Attribute (Char20) |  |
| Value of Free Attribute (Char10) |  |
| Value of Free Attribute (Char10) |  |
| Value of Free Attribute (Char4) |  |
| Free Attribute (Date) |  |
| Payment Date | Date on which the Payment is made |
| Fixed/Floating Indicator |  |
| Plant | Key uniquely identifying a plant. |
| Storage Location | Number of the storage location at which the material is stored. A plant may contain one or more storage locations. |
| Batch | Assigns a material that is manufactured in batches or production lots to a specific batch. |
| Market Price Exposure Rule |  |
| Condition Type |  |
| Variable Price Category |  |
| Price Fixation Status |  |
| Earliest Exercise Date |  |
| Latest Exercise Date |  |
| Delivery Date |  |
| External Item ID | External item ID  Use: This field can link the line items in raw exposures with line items in operational documents (such as sales orders or purchase orders). |
| Material (deprecated) - Post load validation (F2615) | Alphanumeric key uniquely identifying the material. |
| Portfolio | A portfolio is an organizational element to group together various treasury transactions for reporting purposes. |
| Cost Center | Key uniquely identifying a cost center. |
| Business Area | Key identifying a business area. |
| WBS Element | Key identifying a WBS element. |
| Segment | Segment for Segmental Reporting |
| On Behalf of Company Code | When you create a financial transaction on behalf of another company code, you can enter the company code on the Administration tab in the financial transaction data. Additionally, in Exposure Management 2.0, this attribute can be filled for raw exposure line items, and can be used as a differentiation criterion for exposure positions. Within a hedging area, you can use this attribute as a differentiation criterion for the analysis items.  Example: Within a group of companies, the corporate headquarters and the affiliated companies have different company codes. When the corporate headquarters hedges on behalf of one of the affiliated companies, this can be visualized by entering the company code of the affiliated company on the Administration tab page in the financial transaction data of the hedging instrument. In addition, you add the relevant company code to the raw exposure line items and use it as a differentiation criterion for exposure positions and in the hedging area. |

### Sample Data for Import Raw Exposures

You may be able to download an Excel temple with four records of sample data in it, depending on the document format.

If the Excel template is available for you, you should see the link to download it here.

If you do not see the link, the document you are using does not support the Excel template download. In that case, create an Excel template using the instructions and sample data below.

To fit the following table in this document, the table is transposed. Copy the data (except for the Field, Record 1, Record 2 row) into Excel and transpose the columns and rows to create your importable template file. Ensure that you renamed the spreadsheet tab to Main.

Pay attention to the number type and text type columns while creating your template.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Field | Record 1 | Record 2 | Record 3 | Record 4 |
| External Document Number | 2021 | 2022 | 2023 | 2024 |
| Exposure Origin | ABR | ABR | ABR | ABR |
| Logical System | 099TTUG | 099TTUG | 099TTUG | 099TTUG |
| Exposure Activity Type | YFXO | YFXO | YFXO | YFXO |
| Exposure Category of Raw Exposure | 01 | 01 | 01 | 01 |
| Country Key |  |  |  |  |
| ISO code |  |  |  |  |
| Company Code | 1310 | 1310 | 1310 | 1310 |
| Value of Free Attribute (Char4) | FX | FX | FX | FX |
| Value of Free Attribute (Char4) | OUT | OUT | OUT | OUT |
| Free Attribute (Char20) |  |  |  |  |
| Free Attribute (Date) |  |  |  |  |
| Valid From | 8/30/2016 | 8/30/2016 | 8/30/2016 | 8/30/2016 |
| Inventory Indicator | 0 | 0 | 0 | 0 |
| Release Status |  |  |  |  |
| External Item Number | 1 | 2 | 1 | 2 |
| Profit Center |  |  |  |  |
| Material (deprecated) - Post load validation (F2615) |  |  |  |  |
| Commodity |  |  |  |  |
| Qty | 0.000 | 0.000 | 0.000 | 0.000 |
| Unit of Measure |  |  |  |  |
| UOM ISO Code |  |  |  |  |
| Exposure Amount | 5,000,000.00 | 5,000,000.00 | 10,000.00 | 10,000.00 |
| Exposure Amount Currency | USD | USD | USD | USD |
| ISO Code Exp.Amt.Curr |  |  |  |  |
| Target Currency of Raw Exposure | EUR | EUR | EUR | EUR |
| ISO Code ( Target Curr) |  |  |  |  |
| Period | M08 | M08 | M08 | M08 |
| Planning Year | 2017 | 2017 | 2017 | 2017 |
| Exposure Due Date | 8/30/2017 | 8/30/2017 | 8/30/2017 | 8/30/2017 |
| Free Attribute (Char20) |  |  |  |  |
| Free Attribute (Char20) |  |  |  |  |
| Free Attribute (Char20) |  |  |  |  |
| Free Attribute (Char20) |  |  |  |  |
| Value of Free Attribute (Char10) |  |  |  |  |
| Value of Free Attribute (Char10) |  |  |  |  |
| Value of Free Attribute (Char4) |  |  |  |  |
| Free Attribute (Date) |  |  |  |  |
| Payment Date |  |  |  |  |
| Fixed/Floating Indicator |  |  |  |  |
| Plant |  |  |  |  |
| Storage Location |  |  |  |  |
| Batch |  |  |  |  |
| Market Price Exposure Rule |  |  |  |  |
| Condition Type |  |  |  |  |
| Variable Price Category |  |  |  |  |
| Price Fixation Status |  |  |  |  |
| Earliest Exercise Date |  |  |  |  |
| Latest Exercise Date |  |  |  |  |
| Delivery Date |  |  |  |  |
| External Item ID | 1 | 2 | 1 | 2 |
| Material (deprecated) - Post load validation (F2615) |  |  |  |  |
| Portfolio | Y000 | Y000 | Y000 | Y000 |
| Cost Center |  |  |  |  |
| Business Area |  |  |  |  |
| WBS Element |  |  |  |  |
| Segment |  |  |  |  |
| On Behalf of Company Code |  |  |  |  |

## Accounting

Purpose

This section describes additional accounting-relevant activities.

### Reverse Valuation

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you reverse the posted period end valuation for the deal (for example, if you have done the period end valuation with incorrect currency rates or incorrect evaluation type; this can result in incorrect accounting results that must be reversed).

Prerequisites

The period end valuation of the deal is posted.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori Launchpad as a Treasury Accountant. | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Reverse Valuation (TPM2). | The Reverse Valuation (TPM2) screen displays. |  |
| 3 | Enter Selection Criteria for Test Run | Enter the following data and choose Execute:  OTC Transactions: Selected  Company code: for example, 1010  Valuation Area: leave blank, or enter specific valuation are, for example, DE0  Transaction: <transaction numbers for valuation to be reversed>  Key Date for Valuation: for example, <the date on which the reversal should take place>  Reasons for Reversal: for example 04 Other reasons  Test Run: Selected | The Display Positions to be Reversed screen displays. |  |
| 4 | Reverse Valuation for Test Run | Choose Reverse Valuation (TPM2). | The Reversal Log: Reversed Business Transactions screen displays. The system displays the message Valuation (test run) has been successfully reversed.  Simulated reversal posting information are shown on this screen. No posting is created, because it is a test run. |  |
| 5 | Enter Selection Criteria for Production Run | Choose Back until you return to the initial screen of this app.  Change the following data and choose Execute:  Test Run: Deselected | The Display Positions to be Reversed screen displays. |  |
| 6 | Reverse Valuation for Production Run | Choose Reverse Valuation (TPM2). | The Reversal Log: Reversed Business Transactions screen displays. The system displays the message Valuation has been successfully reversed.  You can check the posting on this screen. The accounting document for reversal is created. |  |

### Account Assignment Reference Transfer

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

An account assignment reference is assigned to each position. In this activity, you transfer positions with their book value from one account assignment reference to another (a transfer of the financial positions to the G/L accounts).

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Accountant. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Transfer Account Assignment Reference (TPM28). | The Execute Account Assignment Reference Transfer screen displays. |  |
| 3 | Enter Selection Criteria for Test Run | Enter the following data and choose Execute:  OTC Trans MM, Forex, OTC Derivatives: Selected  Company code: for example, 1010  Valuation Area: leave blank, or enter a specific valuation area, for example, DE0  Transaction: <transaction numbers for account assignment reference to be transferred>  Posting Date: <the date on which account assignment reference transfer should take place>  New Acct Assignment Ref.: <choose a new account assignment reference>  Test Run: Selected | The Display Positions to be Transferred screen displays. |  |
| 4 | Execute Transfer for Test Run | Choose Carry out transfer posting. | The Posting Log: Posted Business Transactions screen displays. The system displays the message Transfer posting (in test run) was successful.  Simulated postings for account assignment reference transfer are shown on this screen. No posting is created, because it is test run. |  |
| 5 | Enter Selection Criteria for Production Run | Choose Back until you return to the initial screen of this app.  Change the following data and choose Execute:  Test Run: Deselected | The Display Positions to be Transferred screen displays. |  |
| 6 | Execute Transfer for Production Run | Choose Carry out transfer posting. | The Posting Log: Posted Business Transactions screen displays. The system displays the message Transfer posting was successful.  The postings for account assignment reference transfer are shown on this screen. Accounting documents are created. |  |

### Reverse Account Assignment Reference Transfer

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

To reverse the account assignment reference transfer after the transfer is updated, you can use the Reverse Account Assignment Reference Transfer (TPM29) app.

Prerequisites

The account assignment reference transfer is posted.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Accountant. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Reverse Account Assignment Reference Transfer. | The Reverse Account Assignment Reference Transfer (TPM29) screen displays. |  |
| 3 | Enter Selection Criteria for Test Run | Make the following entries and choose Execute:  OTC Transactions Money Market, Forex, Derivatives:Selected  Company code: for example, 1010  Valuation Area: leave blank  Transaction: <transaction numbers for account assignment reference transfer to be reversed>  Reasons for Reversal: for example, 04 Other reasons  Test Run: Selected | The Display Positions to be Reversed screen displays. |  |
| 4 | Reverse Transfer for Test Run | Select the items to be reversed and choose Cancel transfer. | The Reversal Log: Reversed Business Transactions screen displays. The system displays the message Transfers reversed successfully (test run).  Simulated postings for reversal of account assignment reference transfer are displayed. No posting is created because you performed a test run. |  |
| 5 | Enter Selection Criteria for Production Run | Choose Back until you return to the initial screen of this app.  Change the following data and choose Execute:  Test Run: Deselected | The Display Positions to be Reversed screen displays. |  |
| 6 | Reverse Transfer for Production Run | Select the items to be reversed and choose Cancel transfer. | The Reversal Log: Reversed Business Transactions screen displays. The system displays the message Transfers reversed successfully.  Postings for reversal of account assignment reference transfer are shown. Accounting documents are created. |  |

## Interest Rate Adjustment

### Change Adjustment (Interest Rates/Prices)

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you change the adjustment of interest rate.

Prerequisites

The adjustment of interest rate is created.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Change Adjustment - Interest Rates/Prices (TI11) | The Change Last Interest/Price Adjustment screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data and choose Enter:  Company Code: for example, 1010  Transaction: <transaction number with Adjust Interest Rate created in previous steps> | The Change Interest Rate/Price Adjustment screen displays. |  |
| 4 | Enter New Interest Rate | Enter the following data and choose Save:  Interest Rate: for example, 3 | The manual rate/price adjustment is changed. |  |

### Display Adjustment (Interest Rates/Prices)

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you display adjustment of interest rate.

Prerequisites

The adjustment of interest rate is created.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Display Adjustment - Interest Rates/Prices (TI12) | The Display Interest/Price Adjustment screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data and choose Enter:  Company Code: for example, 1010  Transaction: <transaction number with Adjust Interest Rate created in previous steps> | The Display Interest/Price Adjustment screen displays. |  |

### Reverse Automatic Adjustments (Interest Rates/Prices)

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you reverse the automatic adjustment of interest rate.

Prerequisites

The automatic adjustment of interest rate is created.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Reverse Automatic Adjustments - Interest Rates/Prices (TJ05\_REV) | The Reverse Automatic Interest Rate or Price Adjustment screen displays. |  |
| 3 | Enter Reverse Criteria | Enter the following data and choose Execute:  Company Code: for example, 1010  Fixing Date: for example, <Last automatic Adjustment Date>  Test Run: Deselected | The Reverse result displays. |  |

### Reverse Adjustment (Interest Rates/Prices)

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you reverse the manual adjustment of interest rate.

Prerequisites

The manual adjustment of interest rate has been created.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Reverse Adjustment - Interest Rates/Prices (TI37) | The Reverse Last Interest/Price Adjustment screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data and choose Enter:  Company Code: for example, 1010  Transaction: <transaction number with Adjust Interest Rate created in previous steps> | The Reverse Last Interest/Price Adjustment screen displays. |  |
| 4 | Reverse Interest Rate Adjustment | Choose Save: | The manual rate/price adjustment is reversed. |  |

## Market Risk Analyzer

### Manage Market Data Shift

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you create market data shifts to analyze key figures with modified market data. This is used in the Defining Report Layout for Calculate Market Risk Key Figures step.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Manage Market Data Shift (JBR0). | The Edit Market Data Shifts screen displays. |  |
| 3 | Enter Market Data Shifts Name | Enter the following data and choose Create:  Market Data Shift: for example, 1 | The Define Market Data Shifts screen displays. |  |
| 4 | Define Market Data Shift | Enter the following data and choose the Yield Curves tab:  Short Name: for example, Market Data Shift 0001 |  |  |
| 5 | Maintain Yield Curves of Market Data Shift | Choose Insert Row.  Make the following entries and choose Save:  Short Name: for example, Euro Depo Shift  Currency: for example, EUR  YC. Type: for example, 0001  Ref.Int.Rate: for example, EURM01EUR  Percentage: for example, 2 | The market data shift is saved. |  |

### Maintain Scenarios

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you create a scenario. A scenario is a market data record which can contain current market data, exchange rates, exchange rate volatilities, yield curves, interest rate volatilities, e.g. you can create scenarios, which represent market situations you consider possible or probable (for example, a high interest rate scenario with an inverted yield curve).

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori Launchpad as a Treasury Specialist - Middle Office | The SAP Fiori Launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Manage Scenarios (TV21) | The Scenario Admin: Initial Screen screen is displayed. |  |
| 3 | Enter Scenario Name | On the Scenario Admin: Initial Screen screen, enter the following data and choose Create:  Scenario: for example, 1 | The Create Scenario 1 screen is displayed. |  |
| 4 | Maintain Scenario | On the Create Scenario 1 screen, enter the following data  Scenario: Full Name: for example, Scenario 1  Scenario: Short Name: for example, Scenario 1 |  |  |
| 5 | Maintain Exch. Rates of Scenario | On the Create Scenario 1 screen, choose Exchange Rates tap, then enter the following data:  Reference Currency: for example, EUR  In the Other Currencies area, choose Insert Row, enter the following data:  Currency: for example, USD  Bid Rate: for example, 1.2  Ask Rate: for example, 1.2  Then choose Save.  Note Market Data Shift is parameter shifts based on market data imported; for scenario, you can maintain parameters without reference. | Scenario is saved |  |

### Defining Report Layout for Calculate Market Risk Key Figures

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you define the report layout for market risk key figures report.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori Launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori Launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Calculate Market Risk Key Figures (AISGENKF). | The Calculate Market Risk Key Figures screen is displayed. |  |
| 3 | Access Report Layout Definition screen | On the Calculate Market Risk Key Figures screen, enter the Evaluation Currency and Evaluation Type, and choose Define Report Layout. | The Change View "Key Figure Layout": Overview screen is displayed. | . |
| 4 | Create Layout-ID entries | On the Change View "Key Figures Layout": Overview screen, Choose New Entries, then insert the following data in the Key Figure Layout form and Save:  ROW1  Layout-ID: for example, Y01  Short Name: for example, NPV/BPV/Duration  Long Name: for example, NPV/BPV/Duration  ROW2  Layout-ID: for example, Y02  Short Name: for example, NPV + Market Data shifts  Long Name: for example, NPV + Market Data shifts | Two new entries have been created. |  |
| 5 | Access Key Figures Maintain screen | On the Change View "Key Figures": Overview screen, select the checkbox of Layout-ID Y01, then double click Key Figures folder in the Dialog Structure panel. | The Change View "Key Figures": Overview screen is displayed in the main area. |  |
| 6 | Maintain Key Figures of Layout | On the Change View "Key Figures": Overview screen, choose New Entries and then insert the following data in the Key Figures form:  ROW1  Key Figure Name: for example, BARWERT  Pos. Area: for example, <select this checkbox>  PH-Area: for example, <select this checkbox>  Key Figure Category: for example, NPV  Short Name: for example, NPV  Shift Rule: for example, 1 or Market Data Shift Rule you created  Dec.Places: for example, 0  ROW2  Key Figure Name: for example, BPV  Pos. Area: for example, <select this checkbox>  PH-Area: for example, <select this checkbox>  Key Figure Category: for example, SKF\_BASE\_POINT  Short Name: for example, BPV  Shift Rule: for example, 0  Dec.Places: for example, 0  ROW3  Key Figure Name: for example, CRFNPV  Pos. Area: for example, <select this checkbox>  PH-Area: for example, <select this checkbox>  Key Figure Category: for example, RISK\_FREE\_NPV  Short Name: for example, Current Risk Free NPV  Shift Rule: for example, 0  Dec.Places: for example, 0  ROW4  Key Figure Name: for example, DURATION1  Pos. Area: for example, <select this checkbox>  PH-Area: for example, <select this checkbox>  Key Figure Category: for example, SKF\_FWDURATION  Short Name: for example, Modified Duration  Shift Rule: for example, 0  Dec.Places: for example, 0  ROW5  Key Figure Name: for example, DURATION2  Pos. Area: for example, <select this checkbox>  PH-Area: for example, <select this checkbox>  Key Figure Category: for example, SKF\_MACAULAY  Short Name: for example, Macaulay Duration  Shift Rule: for example, 0  Dec.Places: for example, 0  and Save. | The New Entries: Overview of Added Entries screen displays allowing entry of the Key Figures name and configuration settings. |  |
| 7 | Access Key Figures Maintain screen | Go back to the Change View "Key Figure Layout": Overview screen, select the checkbox of Layout-ID Y02, then double click on the Key Figures folder in the Dialog Structure panel. |  |  |
| 8 | Maintain Key Figures of Layout | On the Change View "Key Figure Layout": Overview screen, Choose New Entries, then insert the following data in Key Figures form and Save:  Key Figure Name: for example, NPV  Pos. Area: for example, <select this checkbox>  PH-Area: for example, <select this checkbox>  Key Figure Category: for example, NPV  Short Name: for example, NPV  Shift Rule: for example, 1 or Market Data Shift Rule you created  Decimal Places: for example, 0 |  |  |

### Manage Market Risk Key Figure Sets

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you define the parameters for the market risk key figures calculation, including evaluation currency, evaluation type, scenario, and market data shift rule.

The market risk key figures calculation is processed as a scheduled background job, the result of which is recorded in the database for analysis.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office | The SAP Fiori Launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Manage Market Risk Key Figure Sets (AFWKF\_SET) | The Change View "Market Risk Key Figure Set": Overview screen is displayed. |  |
| 3 | Define Risk Factor Set | On the Change View "Market Risk Key Figure Set": Overview screen, double click on the Risk Factor Set folder in the Dialog Structure panel on the left side. Choose New Entries, insert the following data in the Risk Factor Set form:  RiskF. Set: for example, R01  Description: for example, Risk Factor Set with FX Rate and Yld Curves  FX Risk: <select the checkbox>  IR Risk: <select the checkbox>  Then select the created entry, double click on the Risk Currency folder in the Dialog Structure panel on the left side. Choose New Entries, insert the following data in the Risk Currency form:  Row 1  Currency: for example, USD  lR Risk: <select the checkbox>  Then double click on the Interest Rate Term folder in the Dialog Structure panel on the left side. Choose New Entries,insert the following data in the Interest Rate Term form and choose Save:  Row 1  Term: for example, 1  Time Unit: for example, Month  Row 2  Term: for example, 3  Time Unit: for example, Month  Row 3  Term: for example, 6  Time Unit: for example, Month  Row 4  Term: for example, 1  Time Unit: for example, Year | A new risk factor set is created. |  |
| 4 | Maintain Market Risk Key Set | Double click on the Market Risk Key Figure Set folder in the Dialog Structure panel on the left side. Choose New Entries, insert the following data in the Market Risk Key Figure Set form and choose Save:  row 1  MR Key Figure Set: for example, MRK01  Description: for example, Market Key Figure Set without VaR  Evaluation Currency: for example, EUR  Eval. Type: for example, Y001  Calc. VaR: <deselect>  UpdUponChg: <select>  Note If the UpdUponChg checkbox is selected, once a new financial object is created or changed, an automatic calculation of the market risk key figure set is triggered. The calculation only covers the updated object. The adjustment run is based on the basic run of same date that is processed by scheduled job.  Row 2  MR Key Figure Set: for example, MRK02  Description: for example, Market Key Figure Set (VaR Hist.Sim.)  Evaluation Currency: for example, EUR  Eval. Type: for example, Y001  Calc. VaR: <select>  VaRTyp: for example, SV1  RiskF. Set: for example, R01  Row 3  MR Key Figure Set: for example, MRK03  Description: for example, Market Key Figure Set (VaR MonteCarloSim.)  Evaluation Currency: for example, EUR  Eval. Type: for example, Y001  Calc. VaR: <select>  VaRTyp: for example, SV2  RiskF. Set: for example, R01  Row 4  MR Key Figure Set: for example, MRK04  Description: for example, Market Key Figure Set (VaR Variance/Covariance)  Evaluation Currency: for example, EUR  Eval. Type: for example, Y001  Calc. VaR: <select>  VaRTyp: for example, SV3  RiskF. Set: for example, R01  Note If the Calc. VaR checkbox is selected, the parameters of the VaR type and the risk factor set need to be assigned; the market data scenario or market data shift should be blank. | Market Risk Key Set is saved  The VaR type SV1 is for the VaR calculation method as historical simulation;  The VaR type SV2 is for the VaR calculation method as Monte Carlo simulation;  The VaR type SV3 is for the VaR calculation method as variance-covariance approach. |  |

### Calculate Market Risk Key Figures

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you schedule a background job to calculate market risk key figures, including the key figure Value at Risk. The calculation result is stored in the database for analysis. The calculation risk keys are defined in the market risk key figure set.

There are three calculation methods are provided for the key figure Value at Risk: the historical simulation, the Monte Carlo simulation and a parametric method (variance-covariance approach).

For the historical simulation, the daily market data of past 250 days needs to be maintained for simulation.

For the Monte Carlo simulation and the variance-covariance approach, the statistical data of volatility or correlation are required, and the calculation is based on the daily historical market data, where daily market data of past 113 days needs to be maintained.

Prerequisites

You need to maintain the Market Risk Key Figure Set first. Please refer to the previous Manage Market Risk Key Figure Sets step in the Appendix section.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the GUI system via SAP logon with necessary user authorization. | The SAP Easy Access displays. |  |
| 2 | Access the Transaction for New Job Definition | Enter transaction code RAEP1\_KFSET in the command field, then choose Enter. | The Calculate Market Risk Key Figures screen is displayed. |  |
| 3 | Enter General Information for New Job | In the Mode and Evaluation Parameters panels, enter the following data:  Basic Run: <select>  Test Run for Basic Run: <deselect>  Market Risk Key Figure Set: the key figure set you maintained, for example, MRK01, and MRK02  Evaluation Date: for example, <Current Date>  Calculate Statistical Data: <select> | The adjustment run processes new financial objects and financial objects for which errors have occurred in the base run. |  |
| 4 | Enter Scheduling Options for New Job | Choose Program in the top bar, then choose Execute in Background in the drop-down menu.  Choose Continue in the pop-up window, and choose Immediate in the next screen, then choose Save to schedule the job. |  |  |
| 5 | Access the Transaction for Job Monitor | Enter transaction code SM36 in the command field, then choose Enter. | The Define Background Job screen is displayed. |  |
| 6 | Monitor the Status of Job | Choose Own Jobs. | The job you just scheduled is displayed in the Job Overview screen. |  |

## Credit Risk Analyzer

### Display Limit Overview

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you display the limit overview.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log onto the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Display Limit Overview (TBL3) | The Overview of Limits screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data and choose Execute:  Limit Type: for example, Y01 to Y09  Company Code: for example, 1010 | The Display Limits for Limit Types: Overview screen displays. |  |

## Change Counterparty

### Change Counterparty of Financial Transactions

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you change the counterparty of financial transactions.

Prerequisites

Create a partner 10537002 in advance by referring to the Create Business Partner for Treasury and Risk Management (22G) master data script.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Change Counterparty - Financial Transaction (TRTM\_CHG\_PARTNER). | The Change Counterparty of a Financial Transaction screen displays. |  |
| 3 | Test Run | Make the following entries and choose Execute:  Company Code: for example, 1010  New Partner: for example, 10537002  Change Effective From: enter the date from which the change will be effective. For example, <current date>  Test Run: Selected | The Change Counterparty of a Financial Transaction screen displays with Test Run: List of Successfully Changed Financial Transactions  Note If the period specified included any non-working day, a message displays indicating the same. |  |
| 4 | Production Run | Choose Exit.  Make the following entries and choose Execute:  Test Run: Deselected | The Change Counterparty of a Financial Transaction screen displays with List of Successfully Changed Financial Transactions |  |

### Display Financial Transactions With Changed Counterparty

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you display the list of financial transactions for the changed counterparty.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Display Transactions - Changed Counterparty (TRTM\_CHG\_PARTNER\_DIS). | The Display Financial Transactions With Changed Counterparty screen displays. |  |
| 3 | Enter Selection Criteria | Make the following entries and choose Execute:  Company Code: for example, 1010 | The Display Financial Transactions With Changed Counterparty screen displays with List of Financial Transactions with Changed Partner. |  |

## Analytical Apps

### Define Display Order

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

This step provides instructions on changing the display order for currency pairs.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Risk Manager. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Define Display Order - Currency Pairs (FXM\_CURR\_DISP). | The Display View "Define Display Order for Currency Pairs": Overview screen displays. |  |
| 3 | Maintain Key Figure Groups | Choose Edit. |  |  |
| 4 | Maintain Key Figure Groups | Locate the entries to change. Make the changes and choose Save.  Note For example, find the following currency pairs, then change the Display Order column.  Record 1  Leading Currency:EUR  Following Currency:USD  Display Order: 10  Record 2  Leading Currency:EUR  Following Currency:BRL  Display Order: 20 | The data is saved. |  |

### Analytical Apps

Purpose

This step provides instructions on usage of some SAP Fiori Analytical apps for Treasury & Risk Management.

Procedure

For more information, see the SAP Fiori Analytical Apps for Treasury and Risk Management (1MN) test script.

## FX Netting

The FX Netting function lets you group together transactions from the Foreign Exchange areas and pay them collectively. This can simplify payment processing. Situations happen where several financial transactions must be paid collectively, especially in the case of transactions with business partners that are not house banks (payments must be exchanged).

When you roll over an FX Forward transaction, SAP creates two transactions. One is the netting transaction to offset the original transaction and the other one is the new rollover transaction with new value date and conditions. A netting group can be created for the original FX Forward transaction and the netting transaction.

In this section, you create an FX Forward transaction, then roll over the transaction. You then create a netting group for the original FX Forward transaction and the netting transaction. Afterward, you process all outgoing and incoming payment requests in the netting group. The outgoing payments and incoming payments balance out to zero.

When doing Rollover or Premature Settlement for an FX transaction, you also have the option to adjust the exchange rate of the netting transaction according to your business requirement. In such case, the outgoing payments and incoming payments will not balance out to zero.

### Create a FX Forward Transaction

Purpose

In this activity, you create a Foreign Exchange Forward transaction for hedging or non-hedging purpose.

Procedure

Perform the following step in the Foreign Currency Risk Management (1X1) test script to create an FX Forward Transaction.

* Create FX Spot/Forward (TX01)
* You must create an FX Forward Transaction (transaction type 102).
* For Value date, enter Current Date + 1 Month.
* Make a note of the transaction number: \_\_\_\_\_\_\_\_\_\_

### Manual Settlement

Purpose

The TRM transactions must be settled before further processing.

Procedure

Perform the following steps in the Foreign Currency Risk Management (1X1) test script:

* Set Settlement Status (Manual)

### Roll Over the FX Transaction

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

When rolling over a FX forward transaction, SAP automatically creates a netting transaction to offset the original FX forward transaction. In this step, you roll over the FX transaction you just created and settled in the previous step.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Front Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access App | Open Process Spots/Forwards - Collective Processing (TX06). | The Forex: Collective Processing screen is displayed. |  |
| 3 | Enter Parameters | Make the following entries and choose Execute:  Company Code: 1010  Transaction: Transaction number from previous step  . | On the Forex: Collective Processing screen, the transaction is displayed. |  |
| 4 | Roll Over the Transaction | Select the checkbox (first column) and choose Roll Over. | The Rollover on Previous Basis: Structure screen displays. |  |
| 5 | Roll Over the Transaction | Make the following entries and choose Save:  1st Transaction:  Rate: For example, 1.2  Value Date: Current Date + 2 Months  You may also adjust the rate of the second transaction (netting) according to your business requirement. | On the Forex: Collective Processing screen, the following message is displayed:  Forex transactions 100000000XXXX and 100000000XXXX saved in company coded 1010.   * The transaction types of these 2 transactions are 104 Roll Over and 103 Netting. * Make a note of the two transaction numbers: \_\_\_\_\_\_\_\_\_\_ \_\_\_\_\_\_\_\_\_\_ |  |

### Edit Payment Details of the FX Transactions

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

For FX netting function to work properly, you must set the Generate Payment Request checkbox for both the outgoing and incoming payments for the FX transactions.

Procedure

Table 11: Change Payment Details for Original FX Forward Transaction

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access App | Open Process Spots/Forwards - Collective Processing (TX06). | The Forex: Collective Processing screen is displayed. |  |
| 3 | Enter parameters in the initial screen | Make the following entries and choose Execute:  Company Code: 1010  Transaction: Three transaction numbers created in previous steps | The Forex: Collective Processing screen displays the transactions. |  |
| 4 | Change the payment details setting for the original FX transaction | Scroll to the right to locate the TTyp column.  Select the checkbox of the row with transaction type(TTyp) 102 and choose Change. | The Change Forex Transaction: Structure screen displays. |  |
| 5 | Change the payment details setting for the original FX transaction | Choose Payment Details. | The Change Forex Transaction: Payment Details screen displays. |  |
| 6 | Change the payment details setting for the original FX transaction | Select the checkbox for the row with the + sign and choose Payment Details. |  |  |
| 7 | Change the payment details setting for the original FX transaction | Make the following entries and choose Save:  Payment Request: <select>  Payer/Payee: 10537001  Payment Methods: F  Partner Bank: USD1 | The Forex: Collective Processing screen displays the message Forex transaction saved under number 100000000XXXX. |  |

Table 12: Change Payment Details for FX Netting Transaction

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Front Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access App | Open Process FX Spots/Forwards - Collective Processing. | The Forex: Collective Processing screen is displayed. |  |
| 3 | Enter Parameters | Make the following entries and choose Execute:  Company Code: 1010  Transaction: <three transaction numbers created in previous steps> | The Forex: Collective Processing screen displays the transactions. |  |
| 4 | Change Payment Details for Netted FX Transaction | Scroll to the right to locate the TTyp column.  Select the checkbox of the row with transaction type(TTyp) 103 and choose Change. | The Change Forex Transaction: Structure screen displays. |  |
| 5 | Change Payment Details for Netted FX Transaction | Choose Payment Details. | The Change Forex Transaction: Payment Details screen displays. |  |
| 6 | Change Payment Details for Netted FX Transaction | Select the checkbox for the row with the + sign and choose Payment Details. |  |  |
| 7 | Change Payment Details for Netted FX Transaction | Make the following entries and choose Save:  Payment Request: <select>  Payer/Payee: 10537001  Payment Methods: T  Partner Bank: EUR1 | The Forex: Collective Processing screen displays the message Forex transaction saved under number 100000000XXXX. |  |

### Propose Netting List

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

Once you have created the FX transactions to be netted, you may create the netting group via the Create Netting (TBR1) app. SAP Treasury and Risk Management can also automatically propose the netting list for FX transactions. In this step, you create the netting list. You may also display, undo, or change the netting group after creation. The following apps are relevant for FX Netting:

* Create Netting (TBR1)
* Change Netting (TBR2)
* Display Netting (TBR3)
* Undo Netting (TBR4)
* Display Netting Proposals (TBR5)

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access App | Open Display Netting Proposals (TBR5). | The Proposal List for Netting view is displayed. |  |
| 3 | Enter parameters in the initial view | Make the following entries and choose Execute:  Company Code: 1010  Transaction: Three transaction numbers created in previous step | The Proposal List for Netting view displays the transactions.  Note The transactions are grouped into two groups. |  |
| 4 | Create the Netting List | The two transactions with transaction types 102 and 103 are grouped together.  Select the two checkboxes before the two transactions under the first group, then choose Save. | The Proposal List for Netting view displays the message Netting X created.  Note Make a note of the Netting Number: \_\_\_\_\_\_\_\_\_\_ |  |

### Display Netting

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

Once a netting number is created, you may display, change, or undo the netting number if necessary. In this step, you display the netting group created in the prior step.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access App | Open Display Netting (TBR3). | The Display Netting: Initial Screen is displayed. |  |
| 3 | Enter parameters in the initial screen | Make the following entries and choose Execute:  Netting: Netting number from previous step | The Display Netting: Data screen displays the netting number.  Note Make a note of the two transaction numbers: \_\_\_\_\_\_\_\_\_\_ \_\_\_\_\_\_\_\_\_\_ |  |

### Generate Payment Request for the Netted Transactions

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you generate the payment requests for the netted transactions.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access App | Open Post Flows (TBB1). | The Treasury: Post Flows screen displays. |  |
| 3 | Test Run | Make the following entries and choose Execute:  Money Market: Selected  Company code: 1010  Transaction: Two transaction numbers from previous step  Up to and Including Due Date: Date to post flow of financial transaction, for example, Current date + 1 month  Test Run: Selected  Pay Only: Selected | In the Information Overview screen, both Payment Log and Messages have green light status. |  |
| 4 | Production Run | Choose Back. | The Treasury: Post Flows screen displays. |  |
| 5 | Production Run | Change the following data and choose Execute:  Test Run: Deselected | In the Information Overview screen, both Payment Log and Messages have green light status. |  |
| 6 | Payment Log | Choose Payment Log. | The Payment Log screen displays the keys. Make a note of the payment request key numbers: \_\_\_\_\_\_\_\_\_\_ \_\_\_\_\_\_\_\_\_\_ \_\_\_\_\_\_\_\_\_\_ |  |

### Process Payment Request

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you start the payment program for payment requests. The payment program for payment requests is an additional automatic payment option in the SAP system. Unlike the standard payment program, the payments are not based on open items (vendor/customer items) but on payment requests.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access App | Open Automatic Payment Transactions for Payment Requests (F111). | The Automatic Payment Transactions for Payment Requests (F111) screen displays. |  |
| 3 | Enter Run Date and Identification | Enter the following data and choose Parameters:  Run Date: for example, Current date  Identification: for example, TRM01  Note If the system displays the message Parameters have been entered, use another identification (such as TRM02). | The Automatic Payment Transactions: Parameters screen displays. |  |
| 4 | Enter Parameters | Enter the following data and choose Dynamic selections:  Posting Date: for example, Current date  Next payment run on: for example, Current date+2 months  Company Code: for example, 1010  Payment Methods: for example, TF | The Free Selection for payment run dialog box displays. |  |
| 5 | Enter Parameters | Enter the following data and choose Save:  Key Number: All key numbers from previous step  Note Include all the payment request key numbers in one payment run. If you do not, the outgoing and incoming payments do not balance out to zero. |  |  |
| 6 | Enter Parameters | Choose Additional Log. | The Additional Log dialog box displays. |  |
| 7 | Enter Parameters | Enter the following data and choose Continue:  Payment Method Selection in All Cases: Selected  Line Items of the Payment Documents: Selected  Due Date Check: Selected  Note If the system displays the message Log created for all accounts, choose Continue. | The Automatic Payment Transactions: Parameters screen displays. |  |
| 8 | Enter Parameters | Choose Save. | The system displays the message Parameters have been entered displays. |  |
| 9 | Schedule Proposal | Choose Proposal. | The Schedule Proposal dialog box displays. |  |
| 10 | Schedule Proposal | Select Start Immediat and choose Schedule Job. | The system displays the message Proposal is running with a yellow traffic light status. |  |
| 11 | Schedule Proposal | Choose Status, until the system displays the message Payment proposal has been created with green traffic light staus. | The payment proposal is generated.  NOTE  If you choose Display proposal log, you should see the message Following payment orders balance out to zero and are cleared. |  |
| 12 | Schedule Payment | Choose Pmnt run. | The Schedule Payment dialog box displays. |  |
| 13 | Schedule Payment | Select Start Immediat., select Create Payment Medium, and choose Schedule Job. | The system displays the message Payment run is running with yellow traffic light status. |  |
| 14 | Schedule Payment | Choose Status, until the system displays the message Payment run has been carried out with green traffic light status. | The payment document is created.  If Bank Communication Management (BCM) is not implemented in your system, the payment medium is created if it uses PMW format. To check the log, choose Display payment log.  If BCM is implemented in your system, in Display payment log, if you see the message Payment run XX/XX/20XX TRM01R is intended for cross-payment run payment media, a BCM batch should be created after payment run. For more information, see the next test step.  NOTE  If you check the payment run log, you should see the message Document 10000XXXX company code XXXX currency XXX payment method.  The Automatic Payment Transactions for Payment Requests (F111) screen displays. |  |
| 15 | Cross-Payment Run Payment Media (Create BCM Batch) | Choose More > Environment > Payment medium > Cross-Payment Run Payment Medium > Create Payment Medium . | The Creation of Cross-Payment Run Payment Media screen displays. |  |
| 16 | Cross-Payment Run Payment Media (Create BCM Batch) | Enter the following data and choose Execute:  Run Date: for example, Current date  Identification: for example, TRM01R | The Creation of Cross-Payment Run Payment Media dialog box displays a message Collector XX/XX/20XX XXXXXX was created or updated. The BCM batch is created.  A batch may require additional approvals before the payment medium is finally created. For more information, see the Advanced Cash Operations (J78) test script. |  |

## Copy Existing Transaction

The Copy Existing Transaction function lets you create a new transaction by duplicating existing transaction with some limited modification, for example FX Spot Rates, Traded Amount and Value Date.

Duplicate transaction only applies to product categories 600, and doesn’t support FX Swap.

### Copy FX Spot/Forward

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you create a Foreign Exchange Spot or Forward transaction by copying an existing FX Spot/Forward.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Front Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Spots/Forwards - Collective Processing (TX06). | The Forex: Collective Processing screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data and choose Execute:  Company Code: for example, 1010  Transaction: <FX Spot/Forward Transaction Number created in previous step> | The Forex: Collective Processing screen displays. |  |
| 4 | Settle the TRM Transaction | Select the checkbox at the beginning of the transaction line and choose Copy. | The Copy forex transaction: Structure screen displays with the transaction data. |  |
| 4 | Update data | Update data and choose the Administr. tab:  Rate: For example, EUR/USD 1.2  Traded Amt: For example, USD 0.5M  Value Date: +2  Note You can enter a Value Date greater than +2 days for forward transactions no matter existing transaction is Spot or Forward | The Administr. tab displays. |  |
| 5 | Enter Data in Administration tab | Enter data and choose Save:  Hdg Classific.: For example: Y0  Risk Mitigation: <select>  Note If the transaction is intended for risk mitigation, check the Risk Mitigation field. If so, this transaction is excluded from calculation of the Clearing Threshold Report. | Transaction is saved and a transaction number is generated. |  |

### Create Nondeliverable Forward

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this activity, you create a foreign exchange nondeliverable-forward transaction by copying an existing NDF.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP Fiori launchpad as a Treasury Specialist - Front Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Process Spots/Forwards - Collective Processing (TX06). | The Forex: Collective Processing screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data and choose Execute:  Company Code: for example, 1010  Transaction: <FX NDF Transaction Number created in previous step> | The Forex: Collective Processing screen displays. |  |
| 4 | Settle the TRM Transaction | Select the checkbox at the beginning of the transaction line and choose Copy. | The Copy forex transaction: Structure screen displays with the transaction data. |  |
| 5 | Update data | Update data and choose the Administr. tab:  Rate: For example, EUR/BRL 3.3  Traded Amt: For example, BRL 10M  Value Date: ++6+2  Fixing Date: ++6  Settlement Currency: EUR | The Administr. tab displays. |  |
| 6 | Enter Data in Administration tab | Enter data and choose Save:  Hdg Classific.: For example, Y0  Risk Mitigation: <Select>  Note If the transaction is intended for risk mitigation, check the Risk Mitigation field. If so, this transaction is excluded from calculation of the Clearing Threshold Report. | Transaction is saved and a transaction number is generated. |  |

## Termination of Foreign Exchange Transaction

### Create, Submit and Release Termination Request for a Forward

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In some cases, for example, when a long FX forward transaction (or FX spot, FX Swap, NDF) is over-hedged, you may need to terminate the transaction after aligning with your counterparty.

In this step, in the hedge management cockpit you select the FX transaction that shall be terminated, create and then submit a termination request. Then the request will be released.

Prerequisites

You have created and settled an FX forward transaction.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori App | Open Hedge Management Cockpit (TOENE) |  |  |
| 3 | Enter Selection Criteria | Make the following entries, and choose Start:  Hedging Area: For example, DE0001  Layout ID: 2R\_TQ\_CH  Note Please refer to step [Generate Hedge Request](#unique_41) [page ] 80 for details | The Hedge Management Cockpit for Hedging Area DE0001 is displayed with Net Hedges |  |
| 4 | Create Termination Request | Double click on key figure Net Hedges in the period of the value date of the forward transaction you just created as prerequisite.  Select the transaction you just created, click Hedge Request and choose Termination Request in the dropdown list | The Create Hedge Request screen is displayed. |  |
| 5 | Submit Termination Request | Enter description for edge request: terminate forward  Enter the following data on the General tab, and choose Submit:  Hedge Request Reason: Choose S003 Overhedge Processing - Termination  Note Overruling not allowed | Terminate Request is submitted with termination request ID.  Remember Note down the ID. |  |
| 6 | Access the SAP Fiori app | Open Process Hedge Requests (TOEHREQO) | The Process Hedge Requests screen is displayed. |  |
| 7 | Enter Selection Criteria | Enter the following data, and choose Start:  Hedging Area: for example, DE0001 | Hedge requests that match the filter criteria are displayed. |  |
| 8 | Release Termination Request | Select the row of the Termination Request you just submitted and choose Process and then select Release from the dropdown list. | Log is displayed that the termination request was released. |  |

### Terminate Foreign Exchange Forward

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you terminate a FX forward transaction in the system.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Front Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Process Spots/Forwards - Collective Processing (TX06) | The Forex: Collective Processing screen is displayed. |  |
| 3 | Enter Selection Criteria | On the Forex: Collective Processing screen, enter the following data, and choose Execute:  Company Code: for example, 1010  Transaction: <the FX transaction number to be terminated> | A list of FX transactions is displayed in the Forex: Collective Processing - Results area. |  |
| 4 | Terminate the Transaction | Select the checkbox of the transaction to be terminated in the Forex: Collective Processing - Results area, and choose Terminate. | The Terminate Forex Transaction: Structure screen is displayed. |  |
| 5 | Save the Termination | On the Terminate Forex Transaction: Structure screen, the value of field Activity in header is 3 - Termination.  Enter the following data in the Termination sub-area:  Date: <the termination date, it should between contract date and value date>  Note the termination date should between posting date and value date if period end valuation and posting has run.  Payment Date: for example, <termination data + 2 days>  Entry Type: for example, Rate  Rate: for example, 1.16  Choose Save.  If the Document lines: Display messages dialogue box is displayed, choose Continue (Enter). | The payment amount for termination is calculated and the transaction is saved with status Termination. |  |
| 6 | Access the SAP Fiori App | Open Process Hedge Requests (TOEHREQO) | The Process Hedge Requests screen is displayed. |  |
| 7 | Enter Selection Criteria | Enter the following data, and choose Start.:  Hedging Area: for example, DE0001 | hedge requests that match the filter criteria are displayed. |  |
| 8 | Check Termination Request Status | Status of the termination request is Completed. |  |  |

### Set Termination Settlement Status for Foreign Exchange Forward

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

After you terminate an FX forward transaction in the system, you need to change its status to Termination Settlement before you can create postings for termination flow. Usually you should set the status after you receive the incoming confirmation about the termination from your counterparty.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori Launchpad as a Treasury Specialist - Back Office. |  |  |
| 2 | Access the SAP Fiori app | Open Process Spots/Forwards - Collective Processing (TX06) | The Forex: Collective Processing screen is displayed. |  |
| 3 | Enter Selection Criteria | On the Forex: Collective Processing screen, enter the following data, and choose Execute:  Company Code: for example, 1010  Transaction: <the FX transaction number in status Termination> | A list of FX transactions is displayed in the Forex: Collective Processing - Results area. |  |
| 4 | Settle the Termination | Select the checkbox of the transaction to be settled in the Forex: Collective Processing - Results area, and choose Settle. | The Settle Forex Transaction: Structure screen is displayed. |  |
| 5 | Save the Termination Settlement | On the Settle Forex Transaction: Structure screen, the value of field Activity in header is 4 - Termination Settlement.  Choose Save.  If the Document lines: Display messages dialogue is displayed, choose Continue (Enter). | The transaction is saved with status Termination Settlement. |  |

### Post Flows for Termination

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

Post operative flow and derived flows at payment date of termination.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori Launchpad as a Treasury Accountant. | The SAP Fiori Launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Post Flows (TBB1) | The Treasury: Post Flows screen is displayed. |  |
| 3 | Enter Selection Criteria | On the Treasury: Post Flows screen, enter the following data, and choose Execute:  Company Code: for example, 1010  Transaction: <the FX transaction number terminated>  Up to and Including Due Date: <the payment date of termination>  Test Run: for example, <deselect this checkbox>  Post All Valuation Areas: for example, <select this radio button> | The Information Overview dialog box is displayed. |  |
| 4 | Check Posting Log | In the Information Overview dialog box, choose Posting Log. | Posting journals are displayed. |  |

Note If termination results in outgoing payment with a payment request, please refer to [Generate Payment Request for Mature Transaction](#unique_61) [page ] 121 and [Process Payment Request](#unique_62) [page ] 123.

### Create, Submit and Release Termination Request for Option

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In some cases, for example, if a long-run plain vanilla FX option or zero/low cost collar FX option is over-hedged, you may need to terminate it after aligning with your counterparty.

In this step, in the hedge management cockpit the risk manager selects the FX transaction which shall be terminated and creates a termination request and submits it. Then the request will be released.

Prerequisites

You have created and settled an FX option transaction.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Middle Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori App | Open Hedge Management Cockpit (TOENE) |  |  |
| 3 | Enter Selection Criteria | Make the following entries, and choose Start:  Hedging Area: For example, DE0001  Layout ID: 2R\_TQ\_CH  Note Please refer to step [Generate Hedge Request](#unique_41) [page ] 80 for details | The Hedge Management Cockpit for Hedging Area DE0001 is displayed with Net Hedges |  |
| 4 | Create Termination Request | Double click on key figure Net Hedges in the period of the value date of the option transaction you just created as prerequisite.  Select the transaction you just created, click Hedge Request and choose Termination Request in the dropdown list | The Create Hedge Request screen is displayed. |  |
| 5 | Submit Termination Request | Enter description for edge request: terminate option  Enter the following data on the General tab, and choose Submit:  Hedge Request Reason: Choose S003 Overhedge Processing - Termination  Note Overruling not allowed | Terminate Request is submitted with termination request ID.  Remember Note down the ID. |  |
| 6 | Access the SAP Fiori app | Open Process Hedge Requests (TOEHREQO) | The Process Hedge Requests screen is displayed. |  |
| 7 | Enter Selection Criteria | Enter the following data, and choose Start:  Hedging Area: for example, DE0001 | Hedge requests that match the filter criteria are displayed. |  |
| 8 | Release Termination Request | Select the row of the Termination Request you just submitted and choose Process and then select Release from the dropdown list. | Log is displayed that the termination request was released. |  |

### Terminate Foreign Exchange Option

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you terminate a plain vanilla option, or one leg of the zero/low cost collar FX option. In case that both legs of zero/low cost collar FX option should be terminated, terminate them one by one.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Front Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Process OTC Options - Collective Processing (TI91). | The OTC Options: Collective Processing screen is displayed. |  |
| 3 | Enter Selection Criteria | On the OTC Options: Collective Processing screen, enter the following data and choose Execute:  Company Code: for example, 1010  Transaction: <the FX option transaction number to be terminated> | The list of FX Option transaction(s) is displayed on the OTC Options: Collective Processing screen. |  |
| 4 | Terminate the Transaction | On the OTC Options: Collective Processing screen, select the checkbox of the transaction to be terminated, and choose Give Notice. | The Terminate OTC Option: Structure screen is displayed. |  |
| 5 | Save the Termination | On the Terminate OTC Option: Structure screen, the value of field Activity in header is 3 - Termination.  Enter the following data in the Termination sub-area:  Term.Date: <the termination date, it should bebetween contract date and Expiry date>  Note the termination date should between posting date and value date if period end valuation and posting has run.  Payment Date: for example, <termination data + 2 days>  Amount: for example, -100  Choose Save.  If the Document lines: Display messages dialogue box is displayed, choose Continue (Enter). | The transaction is saved with status Termination. |  |
| 6 | Access the SAP Fiori App | Open Process Hedge Requests (TOEHREQO) | The Process Hedge Requests screen is displayed. |  |
| 7 | Enter Selection Criteria | Enter the following data, and choose Start.:  Hedging Area: for example, DE0001 | hedge requests that match the filter criteria are displayed. |  |
| 8 | Check Termination Request Status | Status of the termination request is complete. |  |  |

### Set Termination Settlement Status for Foreign Exchange Option

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

Once FX option transaction is terminated in the system, the status of transaction needs to be set to Termination Settlement before you can create postings for termination flow. Usually it is done after you receive the incoming confirmation about the termination from your counterparty.

In this step you settle the termination for a plain vanilla option, or one leg of the zero/low cost collar FX option. In case that both legs of zero/low cost collar FX option should be terminated, settle their termination one by one.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Specialist - Back Office. |  |  |
| 2 | Access the SAP Fiori app | Open Process OTC Options - Collective Processing (TI91). | The OTC Options: Collective Processing screen is displayed. |  |
| 3 | Enter Selection Criteria | On the OTC Options: Collective Processing screen, enter the following data and choose Execute:  Company Code: for example, 1010  Transaction: <the FX option transaction number in status Termination> | The list of FX Option transaction(s) is displayed on the OTC Options: Collective Processing screen. |  |
| 4 | Settle the Termination | On the OTC Options: Collective Processing screen, select the checkbox of the transaction to be settled, and choose Settle. | The OTC Option: Settle Termination: Structure screen is displayed. |  |
| 5 | Save the Termination Settlement | On the OTC Option: Settle Termination: Structure screen, the value of field Activity in header is 4 - Termination Settlement.  Choose Save.  If the Document lines: Display messages dialogue box is displayed, choose Continue (Enter). | The transaction is saved with status Termination Settlement. |  |

### Post Flows for Termination

Test Administration

Customer project: Fill in the project-specific parts.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Test Case ID | <X.XX> | Tester Name |  | Testing Date | Enter a test date. |
| Business Role(s) |  | | | | |
| Responsibility | <State Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

In this step, you post operative flows and derived flows on the payment date of termination.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log On | Log on to the SAP Fiori launchpad as a Treasury Accountant. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Post Flows (TBB1) | The Treasury: Post Flows screen is displayed. |  |
| 3 | Enter Selection Criteria | On the Treasury: Post Flows screen, enter the following data and choose Execute:  Company Code: for example, 1010  Transaction: <the FX option transaction number(s) terminated>  Up to and Including Due Date: <the payment date of termination>  Test Run: for example, <deselect this checkbox>  Post All Valuation Areas: for example, <select this radio button> | The Information Overview dialog box is displayed. |  |
| 4 | Check Posting Log | In the Information Overview dialog box, choose Posting Log. | Posting journals are displayed. |  |

Note If termination results in outgoing payment with a payment request, please refer to [Generate Payment Request for Premium](#unique_78) [page ] 182 and [Process Payment Request](#unique_62) [page ] 123.

Typographic Conventions

|  |  |
| --- | --- |
| Type Style | Description |
| Example | Words or characters quoted from the screen. These include field names, screen titles, pushbuttons labels, menu names, menu paths, and menu options.  Textual cross-references to other documents. |
| Example | Emphasized words or expressions. |
| EXAMPLE | Technical names of system objects. These include report names, program names, transaction codes, table names, and key concepts of a programming language when they are surrounded by body text, for example, SELECT and INCLUDE. |
| Example | Output on the screen. This includes file and directory names and their paths, messages, names of variables and parameters, source text, and names of installation, upgrade and database tools. |
| Example | Exact user entry. These are words or characters that you enter in the system exactly as they appear in the documentation. |
| <Example> | Variable user entry. Angle brackets indicate that you replace these words and characters with appropriate entries to make entries in the system. |
| EXAMPLE | Keys on the keyboard, for example, F2 or ENTER. |

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| --- |
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