|  |  |
| --- | --- |
|  |  |
| Test Script  SAP S/4HANA - 21-08-20 | public |
| Market Rates Management - Manually via Upload (1XN\_DE) |

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# Purpose

With this process, you can manually enter the relevant market data or import market data from a spreadsheet needed for the processes in Treasury and Risk Management.

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 prerequisites to conducting the test in terms of systems, users, master data, organizational data, and 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 Risk Manager |  | SAP\_BR\_TREASURY\_RISK\_MANAGER | Treasury | SAP\_BR\_TREASURY\_RISK\_MANAGER |  |

## Master Data, Organizational Data, and Other Data

The organizational structure and master data of your company has been created in your system during activation. The organizational structure reflects the structure of your company. The master data represents 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, BRL |  |  |
| Business Partner | 10537001 |  |  |

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 |
| 22G - Create Business Partner for Treasury and Risk Management | Perform scope item 22G to create business partner. |

# Overview Table

This scope item consists of several process steps that are listed in the following table:

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 .

|  |  |  |  |
| --- | --- | --- | --- |
| Process Step | Business Role | Transaction/APP | Expected Results |
| [Enter FX Spot Rates](#unique_8) [page ] 8 | Treasury Specialist - Back Office | Enter FX Spot Rates (OB08) | You enter the currency exchange spot rates |
| [Enter FX Swap Rates](#unique_9) [page ] 10 | Treasury Specialist - Back Office | Enter FX Swap Rates (TMDFXFP) | You enter the currency exchange swap rates |
| [Enter Exchange Rate Volatilities](#unique_10) [page ] 11 | Treasury Specialist - Back Office | Enter Exchange Rate Volatilities (JBVFX) | You enter the exchange rate volatility |
| [Assign Currency Pairs for Volatilities with Moneyness](#unique_11) [page ] 12 | Treasury Specialist - Back Office | Volatilities with Moneyness - Enter Values (TMDVOLANAME) Volatilities with Moneyness - Assign Currency Pairs (TMDAS\_VOLANAME2FX) | You assign volatility name to currency pairs |
| [Enter Values for Volatilities with Moneyness](#unique_12) [page ] 15 | Treasury Specialist - Back Office | Volatilities with Moneyness - Enter Values (TMDVOLANAME) | you enter values for volatilities with moneyness |
| [Enter Interest Rates](#unique_13) [page ] 18 | Treasury Specialist - Back Office | Enter Interest Rates (JBIRMC) | You enter the reference interest rates. |
| [Check Yield Curves](#unique_14) [page ] 21 | Treasury Specialist - Back Office | Manage Yield Curves (JBYCN) | You review the yield curve for a certain currency. |
| [Create Reference Entities for Business Partners](#unique_15) [page ] 22 | Treasury Specialist - Back Office | Create Reference Entities - Business Partners (RMREBP) | You create the reference entity for a business partner |
| [Assign Attributes to Evaluation Type](#unique_16) [page ] 24 | Treasury Specialist - Back Office | Assign Attributes to Evaluation Type (JBREVAL\_CLOUD) | You assign attributes to the evaluation type. |
| [Maintain Reference Entities](#unique_17) [page ] 25 | Treasury Specialist - Back Office | Manage Reference Entities (RMRE) | You review the reference entities list and create a reference Entity for a Company Code |
| [Enter Credit Spreads](#unique_18) [page ] 26 | Treasury Specialist - Back Office | Enter Credit Spreads (RMCSM) | You enter credit spreads for a Business Partner or own Company Code |
| [Enter Basis Spreads](#unique_19) [page ] 29 | Treasury Specialist - Back Office | Enter Basis Spreads (RMBSM) | You enter the basis spreads. |
| [Update Securities Price - Money Market Mutual Fund Management(2UN)](#unique_20) [page ] 31 | Treasury Specialist - Back Office | Enter Securities Prices (FW17) | Security prices are entered for money market mutual fund. |
| [Update Securities Price - Bond Management(3WY)](#unique_21) [page ] 33 | Treasury Specialist - Back Office | Enter Securities Prices (FW17) | Security prices are entered for bond. |
| [Enter Securities Factor Values](#unique_22)  [page ] 36 | Treasury Specialist - Back Office | Enter Securities Prices (FW17) | You enter security factor values |
| [Import Market Data via File Upload](#unique_23) [page ] 40 | Treasury Specialist - Back Office | Import Market Data (F2610) | The data was imported and saved |

# 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>.

## Manually Input Market Data

Purpose

This section describes how a user can manually input market data through Fiori Apps.

### Enter FX Spot Rates

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 process step, you enter the currency exchange spot rates manually.

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 - Back Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Enter FX Spot Rates (OB08). | The Change View "Currency Exchange Rates" Overview screen is displayed. |  |
| 3 | Add a New Record | Find a record to change.  For example: find the record with below condition:  From: USD  Note For US, input EUR.  ExRt: M  To: EUR  Valid From: <first day of last month>  Maintain one of the following quotations according to the FX quotation convention (for example, for EURO countries and GB, you should maintain Indir.quot), and choose Save:  Indir.quot: <enter a proper indirect quoted exchange rate>  Dir.quot: <enter a proper direct quoted exchange rate> | A new FX Spot Rate has been created. |  |

For NDF Transactions, you may need to add the following currency pair.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| ExRt | ValidFrom | From | To | Dir.Quot. | Indir.Quot. |
| M | <first day of last month> | BRL | EUR |  | <Enter a proper indirect quoted exchange rate> |

### Enter FX Swap Rates

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 enter the currency exchange swap rates manually.

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 - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Enter FX Swap Rates (TMDFXFP). | The Display View "View Table AT15 - Swap Rates" Overview screen is displayed. |  |
| 3 | Add a New Record | Choose New Entries. |  |  |
| 4 | Add Rate Criteria | Make the following entries, and choose Save:  Effective From: <for example, the first day of last month>  ExRt: M  From: USD  Note For US, input EUR.  To: EUR  Term (Days): for example, 360  Swap Rate: for example, <enter a proper swap rate> | The data is saved without error. |  |

Note For example, if you want to use Par Method, you must enter swap rate within 90 days (public holidays and weekend days are included).

For NDF Transactions, you may need to add the following currency pair.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Eff. From | Exchange Rate Type | From | To | Term(Days) | Swap rate |
| <the first day of last month> | M | EUR | BRL | 360 | <enter a proper swap rate> |

### Enter Exchange Rate Volatilities

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 process step you enter the exchange rate volatilities manually, if you use historical volatilities.

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 Enter Exchange Rate Volatilities (JBVFX). | The Change View "Exchange rate volatilities": Overview view displays. |  |
| 3 | Add a New Record | Select New Entries and enter the following data:  From: for example, EUR  To: for example, USD  Volatility Type: 002  Date: for example, <Current date>  Note The entered date is equivalent to effective from.  Term: for example, 360  Volatility: for example, 28  and select Save. | The data saves without an error. |  |

### Assign Currency Pairs for Volatilities with Moneyness

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 process step you assign volatility name to currency pairs if you use volatilities with moneyness. If you don’t assign volatility name to currency pairs, the evaluation type will use historical volatilities.

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 Volatilities with Moneyness - Enter Values (TMDVOLANAME) |  |  |
| 3 | Add a New Volatility Name | Choose New Entries and enter the following data, and choose Save:  Volatility Name: for example, SFX\_EUR\_USD |  |  |
| 4 | Enter the parameters for the volatility structure | Choose the volatility name and choose Profile of Volatilities.  Select New Entries and enter the following data:  Volatility Profile: for example, SEURUSD\_ATM\_2W  Option Term: for example, 14  Moneyness Factor: for example, 0,5  Note Continue to input other volatility parameters as listed in the table at the end of this step and choose Save. |  |  |
| 5 | Access the SAP Fiori app | Open Volatilities with Moneyness - Assign Currency Pairs (TMDAS\_VOLANAME2FX). | The Change View "Volatilities – Mapping from Currency Pairs": Overview view displays. |  |
| 6 | Add a New Record | Choose New Entries and enter the following data:  From Currency: for example, EUR  To Currency: for example, USD  Volatility Name: for example, SFX\_EUR\_USD  choose Save.  Note If you don’t assign volatility name to currency pairs, evaluation type will use historical volatilities. | The data saves without an error. |  |

|  |  |  |  |
| --- | --- | --- | --- |
| Volatility Name | Volitality Profile | Option Term | Moneyness Factor |
| SFX\_EUR\_USD | SEURUSD\_ATM\_2W | 14 | 0,5 |
| SFX\_EUR\_USD | SEURUSD\_ATM\_3M | 90 | 0,5 |
| SFX\_EUR\_USD | SEURUSD\_ATM\_6M | 180 | 0,5 |
| SFX\_EUR\_USD | SEURUSD\_ATM\_9M | 270 | 0,5 |
| SFX\_EUR\_USD | SEURUSD\_ATM\_18M | 540 | 0,5 |
| SFX\_EUR\_USD | SEURUSD\_25P\_2W | 14 | -0,25 |
| SFX\_EUR\_USD | SEURUSD\_25P\_3M | 90 | -0,25 |
| SFX\_EUR\_USD | SEURUSD\_25P\_6M | 180 | -0,25 |
| SFX\_EUR\_USD | SEURUSD\_25P\_9M | 270 | -0,25 |
| SFX\_EUR\_USD | SEURUSD\_25P\_18M | 540 | -0,25 |
| SFX\_EUR\_USD | SEURUSD\_10P\_2W | 14 | -0,1 |
| SFX\_EUR\_USD | SEURUSD\_10P\_3M | 90 | -0,1 |
| SFX\_EUR\_USD | SEURUSD\_10P\_6M | 180 | -0,1 |
| SFX\_EUR\_USD | SEURUSD\_10P\_9M | 270 | -0,1 |
| SFX\_EUR\_USD | SEURUSD\_10P\_18M | 540 | -0,1 |
| SFX\_EUR\_USD | SEURUSD\_10C\_2W | 14 | 0,1 |
| SFX\_EUR\_USD | SEURUSD\_10C\_3M | 90 | 0,1 |
| SFX\_EUR\_USD | SEURUSD\_10C\_6M | 180 | 0,1 |
| SFX\_EUR\_USD | SEURUSD\_10C\_9M | 270 | 0,1 |
| SFX\_EUR\_USD | SEURUSD\_10C\_18M | 540 | 0,1 |
| SFX\_EUR\_USD | SEURUSD\_25C\_2W | 14 | 0,25 |
| SFX\_EUR\_USD | SEURUSD\_25C\_3M | 90 | 0,25 |
| SFX\_EUR\_USD | SEURUSD\_25C\_6M | 180 | 0,25 |
| SFX\_EUR\_USD | SEURUSD\_25C\_9M | 270 | 0,25 |
| SFX\_EUR\_USD | SEURUSD\_25C\_18M | 540 | 0,25 |

Note Change the decimal separator according to your system behavior, for example, from commas "," to dots ".".

### Enter Values for Volatilities with Moneyness

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 process step, you enter values for volatilities with moneyness. If you don’t enter volatilities with moneyness, even if you have assigned a volatility name to the currency pairs in the previous step, the evaluation type will use historical volatilities.

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 Volatilities with Moneyness - Enter Values (TMDVOLANAME). | The Change View "Names of Volatilities": Overview view displays |  |
| 3 | Choose a Volatility Name | Choose the volatility name which has been assigned to a currency pair in the previous step.  Volatility Name: for example, SFX\_EUR\_USD |  |  |
| 4 | Add New Records | Double click on the Volatilities folder on the left pane, then choose New Entries and enter the following data, and choose Save:  Effective Date: fo example, <current date>  Volatility Type: for example, 002  Volatility Profile: for example, SEURUSD\_ATM\_2W  Volatility: for example, 7.310 | The Change View "Volatilities": Overview screen is displayed. |  |
| 5 | Repeat | Repeat the above steps to maintain the values given in the following table.  The data given in the following table is just an example. You are recommended to enter the latest market data.  If no volatilities with moneyness is entered, the evaluation type will adopt the historical volatilities.  By default, Vanna-Volga Approximation is set in the predelivered evaluation types. Please shift to Fixed Point Iteration via IMG Define and Set Up Evaluation Types in SPRO > Financial Supply Chain Management > Treasury and Risk Management > Basic Analyzer Settings > Valuation . However, this method works best if market data is available at 5% delta intervals. |  |  |

|  |  |  |  |
| --- | --- | --- | --- |
| Effective Date | Volatility Type | Volatility Profile | Volatility |
| <the first day of last month> | 002 | SEURUSD\_ATM\_2W | 7.310 |
| <the first day of last month> | 002 | SEURUSD\_ATM\_3M | 6.853 |
| <the first day of last month> | 002 | SEURUSD\_ATM\_6M | 6.955 |
| <the first day of last month> | 002 | SEURUSD\_ATM\_9M | 7.243 |
| <the first day of last month> | 002 | SEURUSD\_ATM\_18M | 7.803 |
| <the first day of last month> | 002 | SEURUSD\_25P\_2W | 7.289 |
| <the first day of last month> | 002 | SEURUSD\_25P\_3M | 7.093 |
| <the first day of last month> | 002 | SEURUSD\_25P\_6M | 7.400 |
| <the first day of last month> | 002 | SEURUSD\_25P\_9M | 7.858 |
| <the first day of last month> | 002 | SEURUSD\_25P\_18M | 8.445 |
| <the first day of last month> | 002 | SEURUSD\_10P\_2W | 7.515 |
| <the first day of last month> | 002 | SEURUSD\_10P\_3M | 7.545 |
| <the first day of last month> | 002 | SEURUSD\_10P\_6M | 8.098 |
| <the first day of last month> | 002 | SEURUSD\_10P\_9M | 8.730 |
| <the first day of last month> | 002 | SEURUSD\_10P\_18M | 9.428 |
| <the first day of last month> | 002 | SEURUSD\_10C\_2W | 8.175 |
| <the first day of last month> | 002 | SEURUSD\_10C\_3M | 7.540 |
| <the first day of last month> | 002 | SEURUSD\_10C\_6M | 7.498 |
| <the first day of last month> | 002 | SEURUSD\_10C\_9M | 7.650 |
| <the first day of last month> | 002 | SEURUSD\_10C\_18M | 8.273 |
| <the first day of last month> | 002 | SEURUSD\_25C\_2W | 7.707 |
| <the first day of last month> | 002 | SEURUSD\_25C\_3M | 7.088 |
| <the first day of last month> | 002 | SEURUSD\_25C\_6M | 7.065 |
| <the first day of last month> | 002 | SEURUSD\_25C\_9M | 7.238 |
| <the first day of last month> | 002 | SEURUSD\_25C\_18M | 7.800 |

Note the volatility for every profile is just a sample data for internal testing.

### Enter Interest Rates

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 enter the reference interest rates manually.

Note You may need to add your own reference interest rate or update current reference interest rate according to your specific requirement before you enter market data via IMG Define Reference Interest Rates in SPRO > Financial Supply Chain Management > Treasury and Risk Management > Basic Functions > Market Data Management > Master Data > Settings for Ref. Interest Rates and Yield Curves > Define Reference Interest Rates .

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 - Back Office. | The SAP Fiori launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Enter Interest Rates (JBIRMC). | The Field Selection dialog box displays. |  |
| 3 | Input Criteria in Determine Work Area: Entry | Leave all fields blank and choose Continue. | The Change View "Reference Interest Rate Values": Overview view displays. |  |
| 4 | Add a New Record | Select New Entries. | The New Entries: Overview of Added Entries view displays. |  |
| 5 | Enter Record Data and Save | Enter the following new data, and choose Save:  Reference: for example, EURM03EUR  You can also enter data for alternative RFRs, for example, ESTRM03OIS for EUR.  Valid From: for example, <the first day of last month>  Int. Rate: <enter a proper interest rate> | New Reference Interest Rate Values are saved. |  |

Example

The following table gives reference interest rates of EUR as an example.

Table 2: Reference Interest Rates for EUR

|  |  |  |
| --- | --- | --- |
| Reference | Valid From | Int. Rate |
| EURD01EUR | the first day of the last month | -0.4240 |
| EURD07EUR | the first day of the last month | -0.2560 |
| EURD14EUR | the first day of the last month | -0.1660 |
| EURM01EUR | the first day of the last month | 0.0640 |
| EURM02EUR | the first day of the last month | 0.2240 |
| EURM03EUR | the first day of the last month | 0.4040 |
| EURM04EUR | the first day of the last month | 0.6640 |
| EURM05EUR | the first day of the last month | 0.8340 |
| EURM06EUR | the first day of the last month | 0.9940 |
| EURM07EUR | the first day of the last month | 0.3540 |
| EURM08EUR | the first day of the last month | 0.4240 |
| EURM09EUR | the first day of the last month | 0.5940 |
| EURM10EUR | the first day of the last month | 0.7840 |
| EURM11EUR | the first day of the last month | 0.9640 |
| EURM12EUR | the first day of the last month | 1.2440 |
| EURM18EUR | the first day of the last month | 1.3440 |
| EURY02S6E | the first day of the last month | 1.4340 |
| EURY03S6E | the first day of the last month | 1.7240 |
| EURY04S6E | the first day of the last month | 1.7440 |
| EURY05S6E | the first day of the last month | 1.9180 |
| EURY06S6E | the first day of the last month | 2.1100 |
| EURY07S6E | the first day of the last month | 2.3210 |
| EURY08S6E | the first day of the last month | 2.5530 |
| EURY09S6E | the first day of the last month | 2.8090 |
| EURY10S6E | the first day of the last month | 3.0900 |
| EURY11S6E | the first day of the last month | 3.3990 |
| EURY12S6E | the first day of the last month | 3.6990 |
| EURY15S6E | the first day of the last month | 3.9990 |
| EURY20S6E | the first day of the last month | 4.2990 |
| EURY25S6E | the first day of the last month | 4.5990 |
| EURY30S6E | the first day of the last month | 4.8990 |
| EURY35S6E | the first day of the last month | 5.1990 |
| EURY40S6E | the first day of the last month | 5.4990 |

### Check Yield Curves

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 yield curves.

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 Manage Yield Curves (JBYCN). | The Enter and Evaluate Yield Curves view is displayed. |  |
| 3 | Enter Selection Criteria | Enter the following data, and choose Overview:  Yield Curve Type: 0001  Currency: for example, EUR  Date: for example, <Current date>  Note The pre-delivered yield curve 0001 is defined with reference rate IBOR. You can also check the pre-delivered yield curve 9001 that is defined with alternative RFRs SOFR and ESTER. | The Yield Curve Overview view is displayed. |  |
| 4. | Review Yield Curve Detail | Double-click on a line to check the yield curve for one specific currency. | The Yield Curve: Details view is displayed. |  |

### Create Reference Entities for Business Partners

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 create the reference entity for a business partner.

Prerequisites

A Business Partner (BP) has been created and maintained as a counterpart.

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 Create Reference Entities - Business Partners (RMREBP). | The Create Reference Entities for Business Partners view displays. |  |
| 3 | Test Run | Enter the following data:  Business Partner: for example, 10537001  BP Role: for example, TR0151  Prefix for Ref.Ent.ID: for example, BP\_  Use in Credit Spread Curve: for example, <select this indicator>  Credit Spread Curve (Bid): for example, Y001  Credit Spread Curve (Ask): for example, Y001  Credit Spread Curve (Middle): for example, Y001  and choose Execute.  Choose Continue from the Information dialog box to return to the Create Reference Entities for Business Partners view. | An Information dialog box displays with a 1 new entries inserted, 0 existing entries updated notification.  Note No entry will be created if a reference entry has been created before. |  |

### Assign Attributes to Evaluation Type

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

Provide the default company code for the Evaluation Type to retrieve credit spreads.

Procedure

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Test Step # | Test Step Name | Instruction | Expected Result | Pass / Fail / Comment |
| 1 | Log on | Log on to the SAP GUI. | The SAP Fiori launchpad displays. |  |
| 2 | Access the Transaction | Open the transaction SPRO, and navigate to the Define and Set Up Evaluation Types IMG under Financial Supply Chain Management > Treasury and Risk Management > Basic Analyzer Settings > Valuation .  Or directly access the transaction CFMEVAL in the commend field. | The Define and Set up Evaluation Type screen is displayed. |  |
| 3 | Enter Data and Save | From the Evaluation Type column, select rows Y002 and Y003, enter the following data and choose Save:  Default Company Code: for example, 1010 | Data is saved. |  |
| 4 | Repeat for Other Evaluation Types | Repeat the above step for evaluation type Y003, Evaluation Type w. Bas&Crd Sp.. |  |  |

### Maintain Reference Entities

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 reference entities list and create a Reference Entity for a Company Code.

Prerequisites

Before creating reference entities for company codes, ensure that the relevant Default Company Code has been assigned to an Evaluation Type, which uses credit spread 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 - Back Office. | The SAP Fiori launchpad displays. |  |
| 2 | Access the SAP Fiori app | Open Manage Reference Entities (RMRE). | The Change View "Reference Entities": Overview view displays. |  |
| 3 | Choose New Entries | Choose New Entries. | The New Entries: Details of Added Entries view displays. |  |
| 4 | Enter Parameters and Save | Enter the following data:  Reference Entity: for example, CC\_1010  Name: for example, Company Code1010  Company Code: for example, 1010  Use in Curve: Selected  Credit Spread Curve (Bid): for example, Y001  Credit Spread Curve (Ask): for example, Y001  Credit Spread Curve (Middle): for example, Y001  and choose Save. | Reference entity for Company Code is created and data is saved. |  |

### Enter Credit Spreads

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 enter credit spreads for a Business Partner or own Company Code.

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 Enter Credit Spreads (RMCSM). | The Maintain Credit Spreads: Initial Screen displays. |  |
| 3 | Change View | Choose Change. | The New Entries: Overview of Added "Credit Spread Values" screen is displayed. |  |
| 4 | Display | Choose the Display button. | The Display View "Credit Spread Values": Overview view displays. |  |
| 5 | Edit | Choose the Edit button at the top right of the view. | The Change View "Credit Spread Values": Overview view displays. |  |
| 6 | New Entry | Choose New Entries | The New Entries: Overview of Added "Credit Spread Values" displays. |  |
| 7 | Enter New Credit Spreads for counterparty | Enter following data and Save.  Reference Entity: for example, BP\_0010537001  Credit Spread ID: for example, YEAR\_01  Quot. Type: for example, 1  Date: for example, <Current Date>  Credit Spread (BP): for example, 100  For Credit Spread Value in Basis Points, one basis point corresponds to a hundredth of a percentage point.  Repeat these steps, using the data in the following tables additional Credit Spreads for Counterparty and for Credit Spreads for Own Company. |  |  |
| 8 | Enter New Entries for own company | On the Change View "Credit Spread Values": Overview screen, choose New Entries, enter following data:  Reference Entity: for example, CC\_1010  CreditSpread ID: for example, MONTH\_03  Quotation Type: for example, 1  Date: for example, <the current date>  Credit Spread (BP): for example, 50  Note For Credit Spread Value in Basis Points (BP), one basis point corresponds to a hundredth of a percentage point.  and then Save. |  |  |

Sample Data

* Credit Spreads for Counterparty

Note Please change the Valid From value to 1st day of current month to accommodate later use of the data.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Reference Entity | CreditSpread ID | Quit. Type | First Day of Current Month | CreditSprd(BP): |
| BP\_0010537001 | MONTH\_03 | 1 | <the first day of current month> | 100 |
| BP\_0010537001 | MONTH\_06 | 1 | <the first day of current month> | 150 |
| BP\_0010537001 | MONTH\_09 | 1 | <the first day of current month> | 200 |
| BP\_0010537001 | YEAR\_02 | 1 | <the first day of current month> | 400 |
| BP\_0010537001 | YEAR\_03 | 1 | <the first day of current month> | 500 |

* Credit Spreads for Own Company

Note Please change the Valid From value to 1st day of current month to accommodate later use of the data.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Reference Entity | CreditSpread ID | Quit. Type | Date | CreditSprd(BP): |
| CC\_1010 | MONTH\_06 | 1 | <the first day of current month> | 200 |
| CC\_1010 | MONTH\_09 | 1 | <the first day of current month> | 300 |
| CC\_1010 | YEAR\_01 | 1 | <the first day of current month> | 400 |
| CC\_1010 | YEAR\_02 | 1 | <the first day of current month> | 500 |
| CC\_1010 | YEAR\_03 | 1 | <the first day of current month> | 550 |

### Enter Basis Spreads

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 enter basis spreads.

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 Enter Basis Spreads (RMBSM). | The Maintain Basis Spreads: Initial Screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data:  Basis Spread ID: for example, CBRLUSD1M01Y  To: for example, TUSD6M3M05Y  and choose the Change button. | The Change View "Credit Spread Values": Overview view displays. |  |
| 4 | Enter New Basis Spreads | Choose New Input Line and then enter the following data  Basis Spread ID: for example, TUSD1M3M01Y  Quotation Type: for example, 1  Quotation Date: for example, <Current Date>  Basic Spread (BP): for example, 8  Note For Basis Spread Value in Basis Points (BP), one basis point corresponds to a hundredth of a percentage point.  and choose Save. | The data is saved |  |
| 5 | Repeat | Repeat the steps using the values in the following table. | Additional Basic Spread IDs are entered and saved. |  |

Sample Data

* Basis Spreads

|  |  |  |  |
| --- | --- | --- | --- |
| Basis Spread ID | Quot. | Quotation Date | BasSpread(BP) |
| CBRLUSD1M01Y | 1 | Current Date | 12 |
| CEURUSD3M01Y | 1 | Current Date | 15 |
| TEUR6M3M01Y | 1 | Current Date | -10 |
| TUSD1M3M01Y | 1 | Current Date | 8 |
| TUSD6M3M01Y | 1 | Current Date | -18 |

### Update Securities Price

#### Update Securities Price - Money Market Mutual Fund Management(2UN)

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 enter the securities price.

Prerequisite

Securities Class MMF\_DE1, MMF\_DE2 and MMF\_DE3 have been created according to the procedures described in the Money Market Mutual Fund Management(2UN) test 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 Enter Securities Prices (FW17). | The Securities Price Edit: Initial Screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data:  ID Number: for example, MMF\_DE1  Exchange: for example, SMMF  and choose Change. | The Security Price Change view displays. |  |
| 4 | Enter Price Criteria | Enter the following data:  Price Date: for example, <current date>  Price Type: Spot  Price / Rate: for example, 1.0002  and choose Save. | Data is saved. |  |
| 5 | Enter Selection Criteria | Enter the following data:  ID Number: for example, MMF\_DE2  Exchange: for example, SMMF  and choose Change. | The Security Price Change view displays. |  |
| 6 | Enter Price Criteria | Enter the following data:  Price Date: for example, <current date>  Price Type: Spot  Price / Rate: for example, 1.0002  and choose Save. | Data is saved. |  |
| 7 | Enter Selection Criteria | Enter the following data:  ID number: for example, MMF\_DE3  Exchange: for example, SMMF  and choose Change. | The Security Price Change view displays. |  |
| 8 | Enter Price Criteria | Enter the following data:  Price Date: for example, <current date>  Price Type: Spot  Price / Rate: for example, 1.0002  and choose Save. | Data is saved. |  |

#### Update Securities Price - Bond Management(3WY)

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 enter the securities price.

Prerequisite

Securities Class BD\_DE1, BD\_DE2, BD\_DE3, BD\_DE4 and BD\_DE5 have been created according to the procedures described in the Bond Management (3WY) test 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 Enter Securities Prices (FW17). | The Securities Price Edit: Initial Screen displays. |  |
| 3 | Enter Selection Criteria | Enter the following data:  ID Number: for example, BD\_DE1  Exchange: for example, EURONEXT P  and choose Change. | The Security Price Change view displays. |  |
| 4 | Enter Price Criteria | Enter the following data:  Price Date: for example, last date of current month  Price Type: Spot  Price / Rate: for example, 99  and choose Save. | Data is saved. |  |
| 5 | Enter Selection Criteria | Enter the following data:  ID Number: for example, BD\_DE2  Exchange: for example, EURONEXT P  and choose Change. | The Security Price Change view displays. |  |
| 6 | Enter Price Criteria | Enter the following data:  Price Date: for example, last date of current month  Price Type: Spot  Price / Rate: for example, 99  and choose Save. | Data is saved. |  |
| 7 | Enter Selection Criteria | Enter the following data:  ID Number: for example, BD\_DE3  Exchange: for example, EURONEXT P  and choose Change. | The Security Price Change view displays. |  |
| 8 | Enter Price Criteria | Enter the following data:  Price Date: for example, last date of current month  Price Type: Spot  Price / Rate: for example, 99  and choose Save. | Data is saved. |  |
| 9 | Enter Selection Criteria | Enter the following data:  ID Number: for example, BD\_DE4  Exchange: for example, EURONEXT P  and choose Change. | The Security Price Change view displays. |  |
| 10 | Enter Price Criteria | Enter the following data:  Price Date: for example, last date of current month  Price Type: Spot  Price / Rate: for example, 99  and choose Save. | Data is saved. |  |
| 11 | Enter Selection Criteria | Enter the following data:  ID Number: for example, BD\_DE5  Exchange: for example, EURONEXT P  and choose Change. | The Security Price Change view displays. |  |
| 12 | Enter Price Criteria | Enter the following data:  Price Date: for example, last date of current month  Price Type: Spot  Price / Rate: for example, 99  and choose Save. | Data is saved. |  |

### Enter Securities Factor 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 the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

This activity describes how to enter securities factor values.

Prerequisite

Securities Class MMF\_DE1 , MMF\_DE2 and MMF\_DE3 have been created according to the instructions in the Money Market Mutual Fund Management(2UN) test 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 Enter Factor Values (TMDFACTORVAL) | The Change view "Enter Factor Values" Overview view displays. |  |
| 3 | Enter the New Factor Values and Save the Change | Enter the following data:  Record 1  Security Class: for example, MMF\_DE1  Factor Type: for example, SM\_FACTOR  Effective From: <last day of current month>  Factor Values: for example, 0.001226122  Record 2  Security Class: for example, MMF\_DE2  Factor Type: for example,SD\_FACTOR  Effective From: for example, <current date>  Factor Values: for example, 0.000040014  Record 3  Security Class: for example, MMF\_DE3  Factor Type: for example, SD\_FACTOR  Effective From: for example, <current date>  Factor Values: for example, 0.000040014  and choose Save. | The Security Price Change view displays. |  |

Please create the Factor Values using the following table. You can also choose to import the market data by a file upload.

Note The Effective Date(YYYYMMDD) in following form is just an example. In order to make Capitalize Dividend Distribution work, the Effective Date should be same or from date of security purchase transaction.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Market Data Category | ID Number | Factor Type | Effective Date (YYYYMMDD) | Dividend Factor |
| 41 | MMF\_DE1 | SM\_FACTOR | 20180331 | 0.001226122 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180301 | 0.000040014 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180302 | 0.000040196 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180303 | 0.000040177 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180304 | 0.000040188 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180305 | 0.000040188 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180306 | 0.000040187 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180307 | 0.000039978 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180308 | 0.000040168 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180309 | 0.000040137 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180310 | 0.00004009 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180311 | 0.000040077 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180312 | 0.000040077 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180313 | 0.000040076 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180314 | 0.000039783 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180315 | 0.000039772 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180316 | 0.000039803 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180317 | 0.000039331 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180318 | 0.000039331 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180319 | 0.000039331 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180320 | 0.000039331 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180321 | 0.000039243 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180322 | 0.000039167 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180323 | 0.000039083 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180324 | 0.000038902 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180325 | 0.000038657 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180326 | 0.000038656 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180327 | 0.000038656 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180328 | 0.000038539 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180329 | 0.000039237 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180330 | 0.000038784 |
| 41 | MMF\_DE2 | SD\_FACTOR | 20180331 | 0.000038963 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180301 | 0.000040014 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180302 | 0.000040196 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180303 | 0.000040177 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180304 | 0.000040188 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180305 | 0.000040188 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180306 | 0.000040187 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180307 | 0.000039978 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180308 | 0.000040168 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180309 | 0.000040137 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180310 | 0.00004009 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180311 | 0.000040077 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180312 | 0.000040077 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180313 | 0.000040076 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180314 | 0.000039783 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180315 | 0.000039772 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180316 | 0.000039803 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180317 | 0.000039331 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180318 | 0.000039331 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180319 | 0.000039331 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180320 | 0.000039331 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180321 | 0.000039243 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180322 | 0.000039167 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180323 | 0.000039083 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180324 | 0.000038902 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180325 | 0.000038657 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180326 | 0.000038656 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180327 | 0.000038656 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180328 | 0.000038539 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180329 | 0.000039237 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180330 | 0.000038784 |
| 41 | MMF\_DE3 | SD\_FACTOR | 20180331 | 0.000038963 |

## Import Market Data via File Upload

### Import Market Data via File Upload

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 import market data via file upload.

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 Import Market Data (F2610). | The Import Market Data screen is displayed. |  |
| 3 | Choose to Download a Template | Choose Download Template from the bottom of the view. | The Download Template dialog box is displayed. |  |
| 4 | Select Template to Download | Enter selection criteria and choose Download:  Category Selection： Exchange Rates  Data Selection: for example, With Master Data  Format Selection: for example, Category-Specific Files  Note Repeat the step for other market data categories, for example Interest Rates, Credit Spreads, and so on, as described in the following table. | The template is downloaded. |  |
| 5 | Complete the Template and Upload | Fill in the required information for the template and then upload.  Note You must provide Market Data Category in the first column in the template files. Refer to the Market Data Category List and Apps table below for the values to enter. | The Validation of Exchange Rates subarea displays. |  |
| 6 | Confirm Messages and Import | Confirm the messages, and if no further changes are required, select Import. | The rates import without error. |  |
| 7 | Confirm the Imported Data as Available | Open the manual input app to confirm that the correct data was imported.  Refer to the Market Data Category List and Apps table below to find the corresponding apps. | The imported data can be found. |  |

Market Data Category List and Apps

|  |  |  |
| --- | --- | --- |
| Name | Category | Apps |
| Exchange Rates | 01 | Enter FX Spot Rates (OB08) |
| Update Securities Price | 02 | Enter Securities Prices (FW17) |
| Interest Rates | 03 | Enter Interest Rates (JBIRMC) |
| Basis Spreads | 09 | Enter Basis Spreads (RMBSM) |
| Credit Spreads | 10 | Enter Credit Spreads (RMCSM) |
| Forex Swap Rates | 21 | Enter FX Swap Rates (TMDFXFP) |
| Implied Volatilities | 30 | Volatilities with Moneyness - Enter Values (TMDVOLANAME) |
| Exchange Rate Volatility | 31 | Enter Exchange Rate Volatilities (JBVFX) |
| Security Dividend Factors | 41 | Enter Factor Values (TMDFACTORVAL) |

Sample Data

For testing purposes, you can use the following data. Copy this test data into the downloaded template, adapt the data in accordance with your business requirements.

Exchange Rates

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Market Data Category | From Currency | To Currency | Exchange Rate Type | Date (YYYYMMDD) | Exchange Rate | From Factor | To Factor | Price Quotation |
| 01 | USD | EUR | M | <the fist day of last month> | <enter a proper rate> | 1 | 1 | X |
| 01 | BRL | EUR | M | <the fist day of last month> | <enter a proper rate> | 1 | 1 | X |

Note For the Price Quotation field, input X to indicate indirect quotation, or leave it blank to indicate direct quotation.

* Forex Swap Rates

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Market Data Category | From Currency | To Currency | Exchange Rate Type | Effective From Date (YYYYMMDD) | Term (Days) | Forex Swap Rate |
| 21 | EUR | USD | M | <the fist day of last month> | 360 | <enter a proper rate> |
| 21 | EUR | BRL | M | <the fist day of last month> | 360 | <enter a proper rate> |

* Exchange Rate Volatilities

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Market Data Category | From Currency | To Currency | Volatility Type | Effective From Date (YYYYMMDD) | Term | Volatility |
| 31 | EUR | USD | 002 | <the fist day of last month> | 180 | 26 |
| 31 | EUR | USD | 002 | <the fist day of last month> | 360 | 28 |

* Implied Volatilities

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Market Data Category | Volatility Name | Volatility Profile | VTyp | Effective Date | Volatility |
| 30 | SFX\_EUR\_USD | SEURUSD\_ATM\_2W | 002 | <the fist day of last month> | 7.310 |
| 30 | SFX\_EUR\_USD | SEURUSD\_ATM\_3M | 002 | <the fist day of last month> | 6.853 |
| 30 | SFX\_EUR\_USD | SEURUSD\_ATM\_6M | 002 | <the fist day of last month> | 6.955 |
| 30 | SFX\_EUR\_USD | SEURUSD\_ATM\_9M | 002 | <the fist day of last month> | 7.243 |
| 30 | SFX\_EUR\_USD | SEURUSD\_ATM\_18M | 002 | <the fist day of last month> | 7.803 |
| 30 | SFX\_EUR\_USD | SEURUSD\_25P\_2W | 002 | <the fist day of last month> | 7.289 |
| 30 | SFX\_EUR\_USD | SEURUSD\_25P\_3M | 002 | <the fist day of last month> | 7.093 |
| 30 | SFX\_EUR\_USD | SEURUSD\_25P\_6M | 002 | <the fist day of last month> | 7.400 |
| 30 | SFX\_EUR\_USD | SEURUSD\_25P\_9M | 002 | <the fist day of last month> | 7.858 |
| 30 | SFX\_EUR\_USD | SEURUSD\_25P\_18M | 002 | <the fist day of last month> | 8.445 |
| 30 | SFX\_EUR\_USD | SEURUSD\_10P\_2W | 002 | <the fist day of last month> | 7.515 |
| 30 | SFX\_EUR\_USD | SEURUSD\_10P\_3M | 002 | <the fist day of last month> | 7.545 |
| 30 | SFX\_EUR\_USD | SEURUSD\_10P\_6M | 002 | <the fist day of last month> | 8.098 |
| 30 | SFX\_EUR\_USD | SEURUSD\_10P\_9M | 002 | <the fist day of last month> | 8.730 |
| 30 | SFX\_EUR\_USD | SEURUSD\_10P\_18M | 002 | <the fist day of last month> | 9.428 |
| 30 | SFX\_EUR\_USD | SEURUSD\_10C\_2W | 002 | <the fist day of last month> | 8.175 |
| 30 | SFX\_EUR\_USD | SEURUSD\_10C\_3M | 002 | <the fist day of last month> | 7.540 |
| 30 | SFX\_EUR\_USD | SEURUSD\_10C\_6M | 002 | <the fist day of last month> | 7.498 |
| 30 | SFX\_EUR\_USD | SEURUSD\_10C\_9M | 002 | <the fist day of last month> | 7.650 |
| 30 | SFX\_EUR\_USD | SEURUSD\_10C\_18M | 002 | <the fist day of last month> | 8.273 |
| 30 | SFX\_EUR\_USD | SEURUSD\_25C\_2W | 002 | <the fist day of last month> | 7.707 |
| 30 | SFX\_EUR\_USD | SEURUSD\_25C\_3M | 002 | <the fist day of last month> | 7.088 |
| 30 | SFX\_EUR\_USD | SEURUSD\_25C\_6M | 002 | <the fist day of last month> | 7.065 |
| 30 | SFX\_EUR\_USD | SEURUSD\_25C\_9M | 002 | <the fist day of last month> | 7.238 |
| 30 | SFX\_EUR\_USD | SEURUSD\_25C\_18M | 002 | <the fist day of last month> | 7.800 |

Interest Rates

|  |  |  |  |
| --- | --- | --- | --- |
| Market Data Category | Reference Interest Rate | Date (YYYYMMDD) | Interest Rate |
| 03 | EURD01EUR | <the fist day of last month> | -0.4240 |
| 03 | EURD07EUR | <the fist day of last month> | -0.2560 |
| 03 | EURD14EUR | <the fist day of last month> | -0.1660 |
| 03 | EURM01EUR | <the fist day of last month> | 0.0640 |
| 03 | EURM02EUR | <the fist day of last month> | 0.2240 |
| 03 | EURM03EUR | <the fist day of last month> | 0.4040 |
| 03 | EURM04EUR | <the fist day of last month> | 0.6640 |
| 03 | EURM05EUR | <the fist day of last month> | 0.8340 |
| 03 | EURM06EUR | <the fist day of last month> | 0.9940 |
| 03 | EURM07EUR | <the fist day of last month> | 0.3540 |
| 03 | EURM08EUR | <the fist day of last month> | 0.4240 |
| 03 | EURM09EUR | <the fist day of last month> | 0.5940 |
| 03 | EURM10EUR | <the fist day of last month> | 0.7840 |
| 03 | EURM11EUR | <the fist day of last month> | 0.9640 |
| 03 | EURM12EUR | <the fist day of last month> | 1.2440 |
| 03 | EURM18EUR | <the fist day of last month> | 1.3440 |
| 03 | EURY02S6E | <the fist day of last month> | 1.4340 |
| 03 | EURY03S6E | <the fist day of last month> | 1.7240 |
| 03 | EURY04S6E | <the fist day of last month> | 1.7440 |
| 03 | EURY05S6E | <the fist day of last month> | 1.9180 |
| 03 | EURY06S6E | <the fist day of last month> | 2.1100 |
| 03 | EURY07S6E | <the fist day of last month> | 2.3210 |
| 03 | EURY08S6E | <the fist day of last month> | 2.5530 |
| 03 | EURY09S6E | <the fist day of last month> | 2.8090 |
| 03 | EURY10S6E | <the fist day of last month> | 3.0900 |
| 03 | EURY11S6E | <the fist day of last month> | 3.3990 |
| 03 | EURY12S6E | <the fist day of last month> | 3.6990 |
| 03 | EURY15S6E | <the fist day of last month> | 3.9990 |
| 03 | EURY20S6E | <the fist day of last month> | 4.2990 |
| 03 | EURY25S6E | <the fist day of last month> | 4.5990 |
| 03 | EURY30S6E | <the fist day of last month> | 4.8990 |
| 03 | EURY35S6E | <the fist day of last month> | 5.1990 |
| 03 | EURY40S6E | <the fist day of last month> | 5.4990 |
| 03 | USDD01LIB | <the fist day of last month> | 0.9300 |
| 03 | USDD02DEP | <the fist day of last month> | 1.0200 |
| 03 | USDD07LIB | <the fist day of last month> | 1.0400 |
| 03 | USDD14LIB | <the fist day of last month> | 0.9800 |
| 03 | USDM01LIB | <the fist day of last month> | 1.1100 |
| 03 | USDM02LIB | <the fist day of last month> | 1.2600 |
| 03 | USDM03LIB | <the fist day of last month> | 1.3400 |
| 03 | USDM04LIB | <the fist day of last month> | 1.4100 |
| 03 | USDM05LIB | <the fist day of last month> | 1.4900 |
| 03 | USDM06LIB | <the fist day of last month> | 1.5400 |
| 03 | USDM07LIB | <the fist day of last month> | 1.5900 |
| 03 | USDM08LIB | <the fist day of last month> | 1.6500 |
| 03 | USDM09LIB | <the fist day of last month> | 1.7000 |
| 03 | USDM10LIB | <the fist day of last month> | 1.7500 |
| 03 | USDM11LIB | <the fist day of last month> | 1.8100 |
| 03 | USDM12USA | <the fist day of last month> | 1.4100 |
| 03 | USDY02USA | <the fist day of last month> | 1.5000 |
| 03 | USDY03USA | <the fist day of last month> | 1.6900 |
| 03 | USDY04USA | <the fist day of last month> | 1.9000 |
| 03 | USDY05USA | <the fist day of last month> | 2.1300 |
| 03 | USDY06USA | <the fist day of last month> | 2.3200 |
| 03 | USDY07USA | <the fist day of last month> | 2.4800 |
| 03 | USDY08USA | <the fist day of last month> | 2.6100 |
| 03 | USDY09USA | <the fist day of last month> | 2.7100 |
| 03 | USDY10USA | <the fist day of last month> | 3.0800 |
| 03 | USDY11USA | <the fist day of last month> | 3.2000 |
| 03 | BRLD01SWP | <the fist day of last month> | 9.3200 |
| 03 | BRLM01SWP | <the fist day of last month> | 9.4400 |
| 03 | BRLM02SWP | <the fist day of last month> | 9.4900 |
| 03 | BRLM03SWP | <the fist day of last month> | 9.5257 |
| 03 | BRLM04SWP | <the fist day of last month> | 10.0457 |
| 03 | BRLM06SWP | <the fist day of last month> | 10.4830 |
| 03 | BRLY01SWP | <the fist day of last month> | 10.8408 |
| 03 | BRLY02SWP | <the fist day of last month> | 11.7350 |
| 03 | BRLY03SWP | <the fist day of last month> | 12.1510 |
| 03 | BRLY04SWP | <the fist day of last month> | 12.3259 |
| 03 | BRLY05SWP | <the fist day of last month> | 12.4016 |

Security Prices

If you use 2UN, you may import security prices as in the following table.

As prerequisite, you should create security classes as described in the Money Market Mutual Fund Management(2UN) test script.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Market Data Category | ID number | Exchange | Price Type | Price Date (YYYYMMDD) | Price of Unit | Quot.curr. |
| 02 | MMF\_DE1 | SMMF | 09 | <the fist day of last month> | 1 | EUR |
| 02 | MMF\_DE2 | SMMF | 09 | <the fist day of last month> | 1.0002 | EUR |
| 02 | MMF\_DE3 | SMMF | 09 | <the fist day of last month> | 1.0002 | EUR |

If you use 3WY, you may import security prices as in the following table.

As prerequisite, you should create security classes as described in the Bond Management(3WY) test script.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Market Data Category | ID number | Exchange | Price Type | Price Date (YYYYMMDD) | Price of Unit | Quot.curr. |
| 02 | BD\_DE1 | EURONEXT P | 01 | <the fist day of last month> | 99 | EUR |
| 02 | BD\_DE2 | EURONEXT P | 01 | <the fist day of last month> | 99 | EUR |
| 02 | BD\_DE3 | EURONEXT P | 01 | <the fist day of last month> | 99 | EUR |
| 02 | BD\_DE4 | EURONEXT P | 01 | <the fist day of last month> | 99 | EUR |
| 02 | BD\_DE5 | EURONEXT P | 01 | <the fist day of last month> | 99 | EUR |

Security Dividends Factors

If you use 2UN, you may import the security dividents factors as in the following table

As prerequisite, you should create security classes as described in the Money Market Mutual Fund Management(2UN) test script.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Market Data Category | ID Number | Factor Type | Effective Date (YYYYMMDD) | Dividend Factor |
| 41 | MMF\_DE1 | SM\_FACTOR | <the fist day of last month> | 0.001226122 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000040014 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000040196 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000040177 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000040188 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000040188 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000040187 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000039978 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000040168 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000040137 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.00004009 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000040077 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000040077 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000040076 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000039783 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000039772 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000039803 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000039331 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000039331 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000039331 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000039331 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000039243 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000039167 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000039083 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000038902 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000038657 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000038656 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000038656 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000038539 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000039237 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000038784 |
| 41 | MMF\_DE2 | SD\_FACTOR | <the fist day of last month> | 0.000038963 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000040196 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000040177 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000040188 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000040188 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000040187 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000039978 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000040168 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000040137 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.00004009 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000040077 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000040077 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000040076 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000039783 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000039772 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000039803 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000039331 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000039331 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000039331 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000039331 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000039243 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000039167 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000039083 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000038902 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000038657 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000038656 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000038656 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000038539 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000039237 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000038784 |
| 41 | MMF\_DE3 | SD\_FACTOR | <the fist day of last month> | 0.000038963 |

## Report

### Market Data 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 the Service Provider, Customer or Joint Service Provider and Customer> | | | Duration | Enter a duration. |

Purpose

Display market data 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 Risk Manager | The SAP Fiori Launchpad is displayed. |  |
| 2 | Access the SAP Fiori app | Open Market Data Overview (F3941). | The Market Data Overview screen is displayed. |  |
| 3 | Enter Selection Criteria | Enter the following selection criteria:  Key Data: for example, <the current date>  Exchange Rate Type: for example, M  Price Type: for example, 01  Currency Pair: for example, EUR/USD  Reference Interest Rate: for example, EURM03EUR | The Cards of Historic FX Spot Rate, FX Spot Rate, FX Swap Rate, Historic Security Price, Current Security Priceare displayed per the filter values. |  |

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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