



Treasury and Risk Management

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Treasury Analytics

Treasury and Risk Management provides you with a wide range of ready-to-use analytical apps. In addition, you can use a range of CDS views for your own customer-specific analytical reporting.

Treasury Analytics

Apps

In the **Treasury Reporting** business group on the SAP Fiori launchpad, you find various apps that provide you with comprehensive information about the financial status and the current status of your credit lines as well as apps that you can use to analyze your financial transactions, treasury positions, and market data.

For the available reporting functionality of the Transaction Manager in the back end system, see also [Information System](#).

CDS Views

In addition to the reporting apps delivered, a broad range of CDS views have been provided. Using released CDS views as a basis, you can create your own query views. CDS query views can be used by any tool that supports CDS views, such as the Analysis for Microsoft Office, Design Studio, SAP Lumira, or SAP Analytics Cloud. For more information about CDS views, see also [CDS Views](#). To get an overview of the CDS views released for **Treasury and Risk Management**, see also [CDS Views for Treasury and Risk Management](#).

Treasury Executive Dashboard in SAP Analytics Cloud application

You will find the **Treasury Executive Dashboard** story as example content in the SAP Analytics Cloud application. The story is based on the available CDS query views for Treasury Management in the back-end system. The following two packages for Treasury and Management are available in SAP Analytics Cloud:

- Treasury Management for SAP S/4HANA 2022 and Cloud

You can use this package in SAP Analytics Cloud based on the back-end systems SAP S/4HANA 2022 and subsequent releases and SAP S/4HANA Cloud Public Edition.

- Treasury Management for SAP S/4HANA 2020

You can use this package in SAP Analytics Cloud based on the back-end systems SAP S/4HANA 2020 and subsequent releases.

The two packages both contain a story for the Treasury Executive Dashboard. The difference is that two CDS views have been replaced with a new version with some technical improvement. The exchange of some CDS views in the package **Treasury Management for SAP S/4HANA 2022 and Cloud** has improved the performance of the Treasury Executive Dashboard.

For more information, see also [Treasury Executive Dashboard Available in SAP Analytics Cloud](#).

Financial Status

Use

This analytical app displays the financial status of a company or group of companies on a specific key date and allows you to drill down to individual financial positions. These financial positions can have either of the following data sources based on user-

defined parameters:

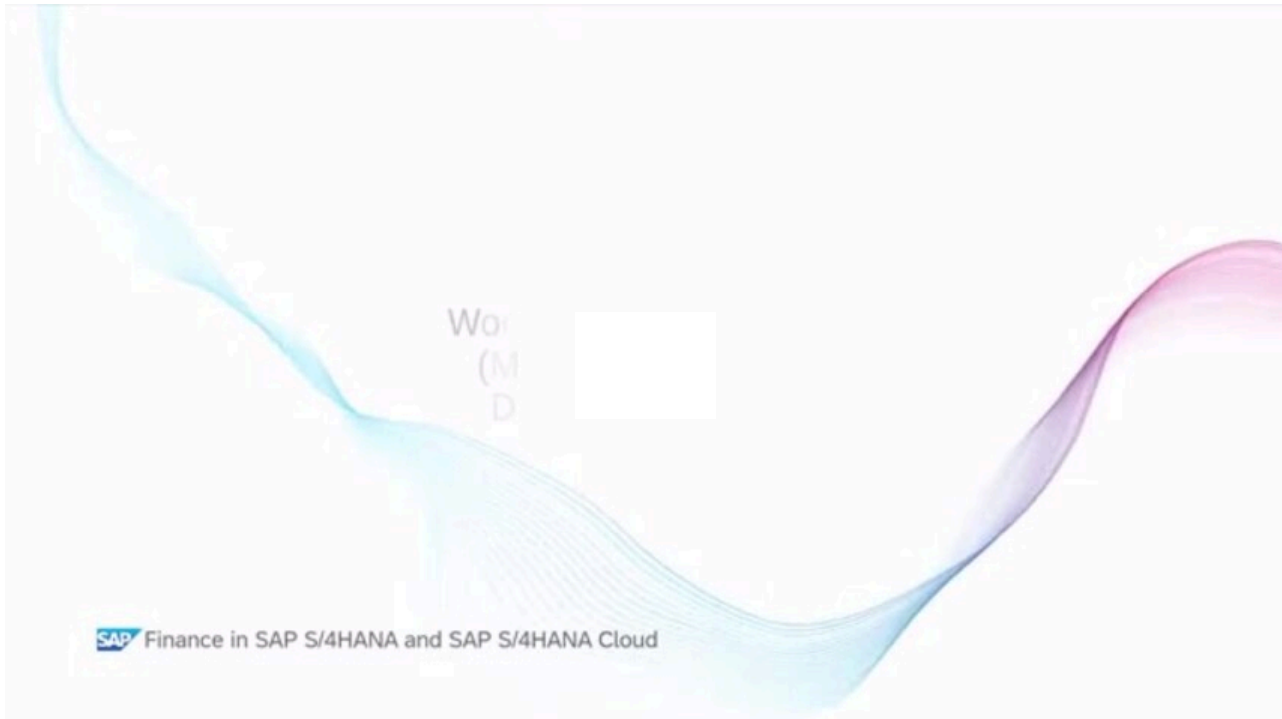
- **Treasury position management** for treasury positions from Treasury and Risk Management
- **One exposure** for bank account balances from Cash Management
- **One document balances** for account balances from the general ledger

Each financial position represents either a specific asset or liability position. Financial position groups are used to structure how financial positions are displayed in the **Financial Status** app. The financial position groups of the assets are displayed followed by the financial position groups for the liabilities and the not specified positions.

i Note

The financial positions and financial position groups defined for the data source **Facilities** for the credit lines from Treasury and Risk Management, are not relevant for the financial status app. For these financial positions representing the credit lines from Treasury and Risk Management the asset liability indicator is not specified. You can report these financial positions using the CDS query [Financial Status Query](#) (C_FinancialStatusQuery).

How-to Video: Working with Reports (Multidimensional Data Grid Apps) (English Only)



[Open this video in a new window](#)

i Note

Captions are available for **multiple languages**. Use the **CC** (Closed Captions) button in the video player to see which languages are supported.

You can also use the **Search within video** field to search for specific text in the English or German captions.

Key Features

- Provide two tiles to derive financial status:
 - **Financial Status – Book Value** (SAP Fiori ID F2136.)

This tile displays the financial status based on book values of treasury positions, bank account balances from Cash Management, and account balances from the general ledger.

- **Financial Status – Nominal Amount** (SAP Fiori ID W0122)

This tile displays the financial status based on nominal amounts of treasury positions, bank account balances from Cash Management, and account balances from the general ledger.

- Calculate amounts based on user-defined financial positions, which use as their data sources treasury positions (from TRM), bank account balances (from Cash Management), and account balances (from the general ledger).
- Display amounts in transaction currency and reporting currency.
- Analyze the details of the financial positions by adding the attributes related to treasury positions, bank accounts, and general ledger postings to the table as rows or columns. The financial positions are then split according to these attributes.

For example, you can use the product type or the additional differentiation terms of your treasury positions, such as cost center, WBS element, profit center, and functional area.

- Sort, group and calculate subtotals for the results.
- Navigate to master data such as securities account, security class, futures account, issuer and counterparty, using [Jump To](#) functionality.
- Export results to Microsoft Excel.

Customizing

To be able to use the app, you must perform the following configuration:

- Define Financial Positions

Define the financial positions and financial positions groups that compose the financial status in the tile [Define Financial Positions](#). Each financial position has a specific data source and is assigned to a financial position group. For each data source there are specific fields to select the relevant data which composes the financial position (for example, product type, transaction type, or general ledger account).

- Enter Exchange Rates (transaction TMDFX)

The app uses exchange rates to convert the amounts in transaction currencies to the reporting currency. Ensure that you keep the market data up-to-date.

Extensibility

i Note

These apps are not suitable to be extended.

Supported Device Types

- Desktop
- Tablet

Define Financial Positions

With this app, you define the financial position groups and financial positions to be displayed in the **Financial Status** app.

Key Features

Maintain Financial Position Groups

You can use financial position groups to group together your financial positions. In a financial position group, you specify whether the assigned financial position represents assets or liabilities.

In the **Financial Status** app, the assets or liabilities of a company code are totaled at the level of the company code and over all company codes.

1. Open the **Define Financial Positions** app on the SAP Fiori launchpad.
2. Switch to the change mode.
3. In the **Maintain Financial Position Groups** screen, choose **New Entries**.
4. Assign a name (not exceeding 20 characters) and a unique description for the financial position group.
5. Further, specify whether the financial position group represents assets or liabilities.

For financial position groups representing credit lines of the Treasury and Risk Management, choose the **Not Specified** value in this field.

i Note

Financial position groups are used to structure how financial positions are displayed in the **Financial Status** app. In this app, the financial position groups of the assets are displayed followed by the financial position groups for the liabilities.

The financial position group is displayed in the app with its description, and not with the maximum 20 character name.

The financial positions and financial position groups defined for the data source **Facilities** for the credit lines from Treasury and Risk Management, are not relevant for the **Financial Status** apps. For these financial positions representing the credit lines from Treasury and Risk Management the asset/liability indicator is not specified. You can report these financial positions using the CDS query [Financial Status Query](#) (C_FinancialStatusQuery).

6. Save your entries.

Maintain Financial Positions

1. Switch to the **Maintain Financial Positions** screen.
2. Choose **New Entries**.
3. Choose a name (not exceeding 20 characters) and a description for the financial position that reflects its business purpose.
4. Assign the financial positions group.
5. Specify the data source from which the key figure is to be calculated:

- *Treasury position management*

Get the book values or nominal values of treasury positions managed in Treasury and Risk Management.

- *Facilities*

Get the credit line amounts, the utilized amounts, and the available amounts in display currency of the facilities managed in Treasury and Risk Management.

- *One Exposure*

Get the house bank account balances of the Cash Management.

- *One document balances*

Get the account balances from the general ledger.

6. Save your entries and return to the previous screen.

7. Select the financial position and choose **Maintain Selections**. Here, you specify how the key figure is calculated.

i Note

Maintaining the selections is mandatory for each financial position. If you do not maintain selections, no data will be selected for the financial position in the **Financial Status** app.

- For financial positions using *Treasury position management* as their data source, the following fields are available:

- Product Type
- Transaction Type
- Valuation Class
- Valuation Area

i Note

You must choose the relevant valuation areas. Make sure that you do not select the data of a company code twice. This means:

- If you decide to see the values according to IFRS standard, do not select also the local gaap valuation areas.
- If you decide to see the values according to the local regulations select the relevant valuation areas, but do not select the valuation areas for group reporting.

- Security Class ID Number
- Securities Account
- Futures Account
- Business Area
- Portfolio
- Posting Status

You can restrict the selection of financial positions by their posting status. You can now choose between the selection of **Scheduled and Fixed** business transactions or only the **Fixed** business transactions.

- For the financial positions using *Facilities* as their data source, the following fields are available:

- Product Type

Only the product types with product category **Facilities** are available.

- Transaction Type

- For financial positions using *One Exposure* as their data source, the following fields are available:

- G/L Account
 - House Bank
 - Account ID
 - Business Area
 - Portfolio
 - For financial positions using *One document balances* as their data source, the following fields are available:
 - Account Number
 - Chart of Accounts
 - Document type
 - Ledger
- i Note**
- You must choose the relevant ledger.
- Business Area
 - Save your entries.

Supported Device Types

- Desktop

Information for Key Users

The SAP Fiori apps reference library has details about the content necessary for giving users access to an app on the [SAP Fiori launchpad](#). To see this app's Fiori content, go to the [SAP Fiori apps reference library](#) and search for the app. Then select the product. On the **Implementation Information** tab, select the correct release. The details are in the **Configuration** section.

Review Balance Sheet FX Risk

Use

You can use this app for two purposes:

- Gain an overview of the amount of absolute **balance sheet net open exposures**, absolute **balance sheet exposures**, and their **hedges** in your company codes.
- Obtain detailed insights into origin/structure of the balance sheet exposures and hedges for each currency within those company codes.

The sources for the calculated key figures are the balances and open items in foreign currency on your G/L accounts in Financial Accounting (**One Document**) and the operational data from **One Exposure** (FX exposures) as well as financial transactions (hedges) managed in the Treasury and Risk Management.

Prerequisite

You need to define the relevant key figures to calculate, on the one hand, the amount of the exposures that the currency risk represents and, on the other hand, the related hedging instruments that have already been completed.

You find the **Define Key Figures** function as an app on the launchpad on the **Hedge Management** tab and in the area menu of **Treasury and Risk Management** under **Hedge Management and Accounting > Hedge Management > Master Data > Balance Sheet FX Risk > Define Key Figure**.

For more information, see also [Define Settings - Balance Sheet FX Risk](#)

Key Functions

- You can see at a glance the amount of the absolute balance sheet net open exposures, absolute balance sheet exposures, and absolute hedges at company code level on the key date.
- You can branch to a company code and obtain a detailed view of the origin/structure of the balance sheet exposures and hedges for the various transaction currencies of a company code (amounts in transaction currency) as well as the resulting net exposures in both transaction currency and display currency. When calculating displayed values, the absolute amounts are not used but the plus/minus sign is taken into account.

For the specific key figures a further drilldown to the single line item level is possible in order to evaluate exposure and hedge positions in detail:

- For key figures of the data source **FI Balances**, you can drill down to the display of line items in general ledger.

i Note

Using the drilldown function, system opens the [Display Line Items in General Ledger](#) app.

Balances carried forward are **not** displayed in this app because they are technical items in the system and not typical line items.

If you are navigating from **Review Balance Sheet FX Risk** app to the **Display Line Items in General Ledger** app the presumed purpose is to show the corresponding line items which are decisive for this navigation scenario and not to compare the balances.

- For key figures of the data source **FI Open Items**, you can drill down to the display of open line items in general ledger.

i Note

Using the drilldown function, system opens the [Display Line Items in General Ledger](#) app.

- For key figures of the data source **One Exposure**, you can drill down to the contributing cash flow items in Cash Management.
- For key figures of the data source **Transaction Management**, you can drill down to a list of the contributing financial transactions in Treasury and Risk Management.
- You can export the detailed data to a worksheet.

You get a file that contains the calculated balance sheet FX risk hedges and exposures at the level of the defined key figures in transaction currency and display currency for each company code.

i Note

The totals at the key figure group level and the net exposures resulting from the key figures, or the absolute net FX exposures, exposures and hedges at company code level are not exported.

Calculation of Measures for Balance Sheet FX Risks

With the [Define Settings - Balance Sheet FX Risk](#) app, you identify the data in your system that represents the balance sheet exposure and the financial transactions that are used as hedges.

In the following, you can see how **balance sheet FX risk measures** are calculated based on the balance sheet exposures and their hedges.

- Balance sheet net open exposure (absolute) for the company code in display currency
- Balance sheet exposure (absolute) for the company code in display currency
- Hedges (absolute) for the company code in display currency
- Balance sheet exposures in transaction currency at the level of the key figure groups and key figures for exposures for each company code

The balance sheet exposures are totaled taking their plus/minus sign into account.

- Hedges in transaction currency at the level of the key figure groups and key figures for hedges for each company code

The hedges are totaled taking their plus/minus sign into account.

- Balance sheet net open exposure in transaction currency for the company code

The balance sheet net open exposure for each currency is derived from the difference between the total of exposures per currency and the total of the hedges per currency.

- Balance sheet net open exposure in display currency for the company code

Formulas: Calculation of Balance Sheet FX Risk Measures

$$NE(abs) = \sum_{TC} |E_{TC} - H_{TC}| * r_{TC/DC}$$

$$E(abs) = \sum_{TC} |E_{TC}| * r_{TC/DC}$$

$$H(abs) = \sum_{TC} |H_{TC}| * r_{TC/DC}$$

where

- $NE(abs.)$ = Balance sheet net open exposures (absolute) = Total of absolute amounts of balance sheet net open exposures for each transaction currency in the display currency
- $E(abs.)$ = Balance sheet exposures (absolute) = Total of absolute amounts of balance sheet exposures for each transaction currency in the display currency
- $H(abs.)$ = Hedges (absolute) = Total of absolute amounts of hedges for each transaction currency in the display currency
- TC = Transaction currency
- DC = Display currency
- $r_{TC/DC}$ = Exchange rate (transaction currency in display currency)

More Information

- The SAP Fiori apps reference library has details about the content necessary for giving users access to an app on the **SAP Fiori launchpad**. The SAP Fiori apps reference library is available here: <https://fioriappslibrary.hana.ondemand.com>

To see this app's Fiori content, search for the app. Then select SAP S/4HANA as the product. On the **Implementation Information** tab, select the correct release. The details are in the **Configuration** section.

App Extensibility: Review Balance Sheet FX Risk

You can not extend the app **Review Balance Sheet FX Risk**.

Foreign Exchange Overview

App ID: F2331

With this app, you can display an overview of the foreign exchange related financial risks including FX instruments, financial status, cash position, and liquidity forecast at a selected key date.

Key Features

- Analyze several key performance indicators displayed as separate cards:
 - Financial Status in Display Currency
 - Credit Line Overview in Display Currency
 - Cash Position in Display Currency
 - FX Forwards
 - FX Options
 - Non-Deliverable Forwards
 - Foreign Exchange Rate
 - Absolute Net FX Exposure
- Specify default values for the app using the following parameters:

- [Company Code](#)
- [Exchange Rate Type](#)
- [Key Date](#)
- [Display Currency](#)

You'll find this function in the user actions area by choosing the user icon in the upper left hand corner. There, choose [Settings](#) and select [Default Values](#). Once you have specified your preferred default values, you no longer have to enter any values in the filter bar.

- Filter the cards by various categories such as key date, display currency, exchange rate type, company code, and transaction currency
- Navigate from the different cards to the target apps by clicking on the header, line item, or data point to get more detailed information

For more information, see [How to Navigate from a Card to the Target App](#).

- Customize the overview page using the [Manage Cards](#) function. You'll find this function in the user actions area by choosing the user icon in the upper left hand corner. There, select [Manage Cards](#). This function allows you to hide and show the cards you want to see.
- Rearrange the overview page by dragging and dropping the cards to another position and thus reflecting a sequence most convenient for you.

Supported Device Types

- Desktop

More Information

- The SAP Fiori apps reference library has details about the content necessary for giving users access to an app on the [SAP Fiori launchpad](#). The SAP Fiori apps reference library is available here: <https://fioriappslibrary.hana.ondemand.com>

To see this app's Fiori content, search for the app. Then select SAP S/4HANA as the product. On the [Implementation Information](#) tab, select the correct release. The details are in the [Configuration](#) section.

Define Display Order

With this app, you define the display order for the currency pairs used in the [Foreign Exchange Overview](#) app.

Key Features

- Define the order in which the currency pairs comprising a leading and a following currency are displayed in the [Foreign Exchange Overview](#) app.
- Create and manage variants for your preferred settings.

Supported Device Types

- Desktop

How to Navigate from a Card to the Target App

This topic describes how to navigate from one card in your [Foreign Exchange Overview](#) app to the corresponding target app.

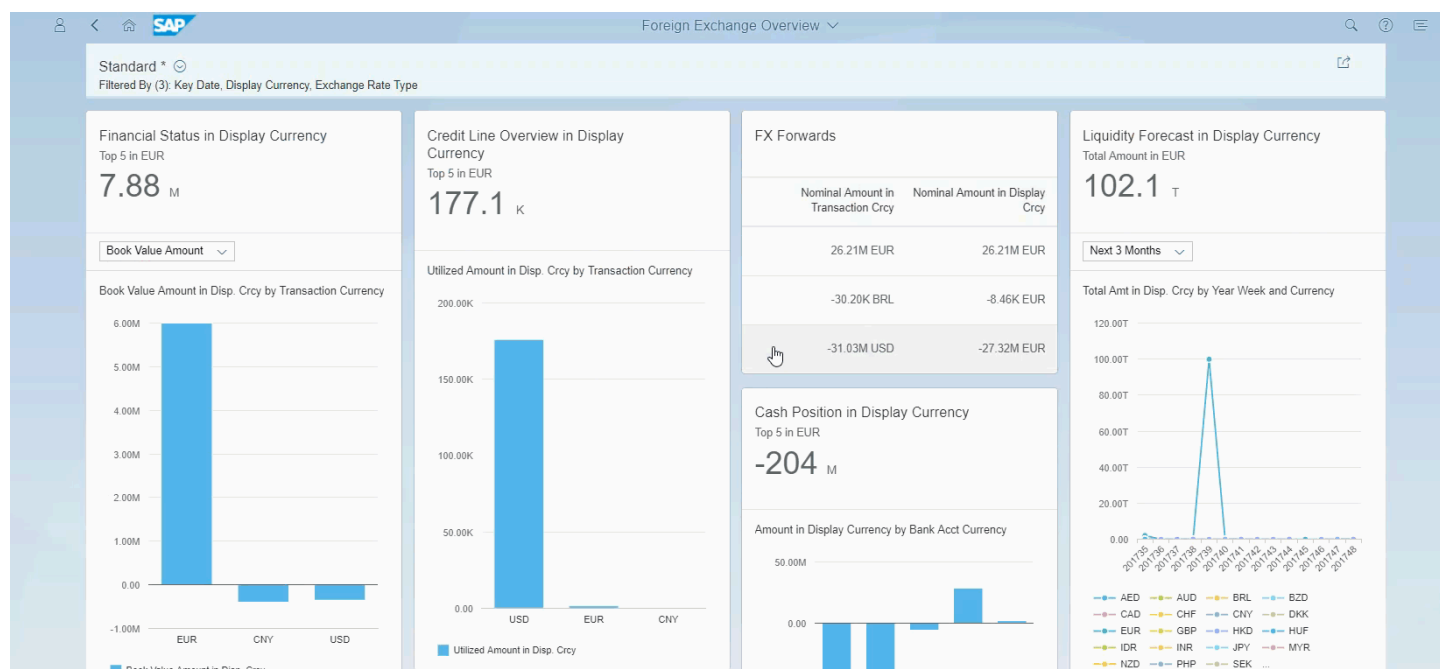
With the [Foreign Exchange Overview](#) app, you get an overview of the foreign-exchange-related financial risks and in addition, you can navigate from one card to the respective target app.

Procedure

To navigate to the target app of the respective key performance indicators, proceed as follows:

1. Choose a card from which you want to navigate to the target app.
2. Select the header, line item, or data point of the respective card.
3. The corresponding target app opens.
4. To navigate back to the [Foreign Exchange Overview](#) app, choose [Back](#).

Here's what that looks like (English only):



❖ Example

- In the [FX Forwards](#) card, choose one of the line items.
The [Process Spots/Forwards - Collective Processing](#) app opens.
- In the [Credit Line Overview in Display Currency](#) card, select one of the bars.
The [Credit Line Analysis](#) app opens.

More Information

For more information, see [Foreign Exchange Overview](#)

Interest Rate Overview

With this app, you get an overview of your debt and investment related financial risks, including maturity profile, total debts and investments by key date, debt and investment by interest category and reference interest rate at a selected key date. Additionally, you can see the key figures of the market risk according to the configuration settings you made in the market risk analyzer area and the current interest rates, historic interest rates, and yield curves.

Key Features

- Analyze several key performance indicators displayed as separate cards:
 - [Debt/Investment Maturity Profile](#)
 - [Total Amount of Debts by Key Date \(Top 5 Product Types\)](#)
 - [Total Amount of Investments by Key Date \(Top 5 Product Types\)](#)
 - [Debt and Investment by Interest Category \(Including IR Swap\)](#)
 - [Debt and Investment by Reference Interest Rate \(Including IR Swap\)](#)
 - [IR Swaps by Key Date](#)
 - [Current Interest Rate](#)
 - [Historic Interest Rate](#)
 - [Yield Curves](#)
 - [Macaulay Duration \(Deprecated\)](#)
 - [Modified Duration \(Deprecated\)](#)
 - [Basis Point Value \(Deprecated\)](#)
- Specify default values for the app using the following parameters:
 - **Key Date**
 - **Display Currency**
 - **Exchange Rate Type**
 - **Yield Curve Type**
 - **Number of Years**
 - **Counterparty**
 - **Key Figure for Mac. Duration**
 - **Key Figure for Mod. Duration**
 - **Key Figure for Basis Point Value**

You'll find this function in the user actions area by choosing the user icon in the upper left hand corner. There, choose **Settings** and select **Default Values**. Once you have specified your preferred default values, you no longer have to enter any values in the filter bar.

- Filter the cards by various categories using the values above, such as key date, display currency, and exchange rate type.
- Navigate from the different cards to the target apps by clicking on the header, line item, or data point to get more detailed information.
- Navigate to the **Debt and Investment Analysis** app to check the details of the outstanding debts and investments.

- Customize the overview page using the [Manage Cards](#) function. You'll find this function in the user actions area by choosing the user icon in the upper left hand corner. There, select [Manage Cards](#). This function allows you to hide and show the cards you want to see.
- Rearrange the overview page by dragging and dropping the cards to another position and thus reflecting a sequence most convenient for you.

In addition, the app supports the following technical features and options:

This app uses the following CDS views:

- C_MaturityProfile
- C_DebtInvestmentNominal
- I_DebtInvmtFixedVariable
- C_DebtInvmtRefInterest
- C_RefInterestRateHistory
- C_RefInterestRateRank

Additional Details

The following product categories are available:

- 020 Investment Certificate
- 040 Bond
- 042 Bond with installment repayment
- 510 Fixed-term Deposits
- 520 Deposits at Notice
- 530 Commercial Paper
- 540 Cash Flow Transaction
- 550 Interest Rate Instrument
- 580 Current Account Style Instrument
- 620 Interest Rate Swap

Supported Device Types

Desktop

More Information

- [Debt and Investment Maturity Profile](#)
- [Reference Interest Rates](#).
- [Yield Curves](#)
- [Debt and Investment Analysis](#)

Debt/Investment Maturity Profile

With this card, you can see the nominal amount of debt/investment transactions which will mature in the future, whose start date are earlier than the key date and end date are greater than the key date.

Key Features

- You can see the nominal amount by calendar year, which is defined in the [Number of Years](#) field.
- You can switch between three views:
 - [By Debt and Investment](#)
 - [By Debt](#)
 - [By Investment](#)
- The following product categories are available:
 - 020 Investment Certificate
 - 040 Bond
 - 042 Bond with installment repayment
 - 510 Fixed-term Deposits
 - 520 Deposits at Notice
 - 530 Commercial Paper
 - 540 Cash Flow Transaction
 - 550 Interest Rate Instrument
 - 580 Current Account Style Instrument
- The calculation logic is based on repayment flows, nominal decrease flows and nominal increase flows.
- You can navigate to the [Debt and Investment Maturity Profile](#) app.

For more information, see [Interest Rate Overview](#).

Total Amount of Debts by Key Date (Top 5 Product Types)

With this card, you can see the nominal amount of debt transactions by the top five product types which are currently open on the specified key date, whose start date are earlier than the key date and end date are greater than the key date.

Key Features

- You can see the amounts of the top five product types by the key date that you define.
- The following product categories are available:
 - 020 Investment Certificate
 - 040 Bond
 - 042 Bond with installment repayment

- 510 Fixed-term Deposits
- 520 Deposits at Notice
- 530 Commercial Paper
- 540 Cash Flow Transaction
- 550 Interest Rate Instrument
- 580 Current Account Style Instrument

More Information

- [Debt and Investment Maturity Profile](#)
- [Interest Rate Overview](#)

Total Amount of Investments by Key Date (Top 5 Product Types)

With this card, you can see the nominal amount of investment transactions by product type which are currently open on the specified key date, whose start date are earlier than the key date and end date are greater than the key date.

Key Feature

- You can see the amounts of the top five product types by the key date that you define.
- The following product categories are available:
 - 020 Investment Certificate
 - 040 Bond
 - 042 Bond with installment repayment
 - 510 Fixed-term Deposits
 - 520 Deposits at Notice
 - 530 Commercial Paper
 - 540 Cash Flow Transaction
 - 550 Interest Rate Instrument
 - 580 Current Account Style Instrument

More Information

- [Debt and Investment Maturity Profile](#)
- [Interest Rate Overview](#)

Debt and Investment by Interest Category (Including IR Swap)

With this card, you can see the nominal amount of Debt/Investment transactions that are bearing fixed or variable interest category. This card differs from the [Total Amount of Debts by Key Date](#) card and the [Total Amount of Investments by Key Date](#) card when money market transactions have parallel fixed and variable interest conditions.

Key Features

- You can switch between the following four views based on the fixed and variable interest rates:
 - [By Debt and Investment](#)

In this view, you can see the nominal amount of debt, the nominal amount of investment, and the [Net Debt Investment](#) which is the nominal amount of investment minus debt.
 - [By Debt](#)

In this view, you can see the nominal amount of debt, the [Total Amount](#) which is the nominal amount of debt based on fixed interest rate plus the nominal amount of debt based on variable interest rate, and the percentage ratio.
 - [By Investment](#)

In this view, you can see the nominal amount of investment based on the fixed interest rate, the amount based on variable interest rate, the [Total Amount](#) which is the nominal amount of investment based on fixed interest rate plus the nominal amount of investment based on variable interest rate, and the percentage ratio.
 - [Risk Reduction by IR Swap](#)

In this view, you can see the following figures:

 - [Net Debt Investment](#): The nominal amount of investment minus debt.
 - [Net IR Swap](#): The nominal amount of receive leg minus the nominal amount of pay leg of interest rate.
 - [Net Open](#): The sum of [Net Debt Investment](#) plus [Net IR Swap](#) which means open amount.
- The calculation logic is based on the nominal changes.

Capitalized cash flows as well as installment repayment are considered as nominal changes. To keep consistency with position flows, the **Start Date Inclusive and End Date Exclusive** rule applies, which means the nominal amounts happening on the activity start date are counted, while those flows on activity end date are ignored.
- The following product categories are available:
 - 020 Investment Certificate
 - 040 Bond
 - 042 Bond with installment repayment
 - 510 Fixed-term Deposits
 - 520 Deposits at Notice
 - 530 Commercial Paper
 - 540 Cash Flow Transaction
 - 550 Interest Rate Instrument
 - 580 Current Account Style Instrument
 - 620 Interest Rate Swap

More Information

- [Reference Interest Rates](#)
- [Interest Rate Overview](#)

Debt and Investment by Reference Interest Rate (Including IR Swap)

With this card, you can see the nominal amounts of debt and investment including IR Swap by reference interest rate.

Key Features

- You can see the top 5 amounts by reference interest rate.
- You can switch between the following four views based on the reference interest rate:
 - [By Debt and Investment](#)
 - [By Debt](#)
 - [By Investment](#)
 - [Risk Reduction by IR Swap](#)
- The value of **Net Open** based on variable interest rate in the [Debt and Investment by Interest Category \(Including IR Swap\)](#) card is always matched with the total net open amount for the reference interest rate in the [Risk Reduction by IR Swap](#) view.
- The following product categories are available:
 - 020 Investment Certificate
 - 040 Bond
 - 042 Bond with installment repayment
 - 510 Fixed-term Deposits
 - 520 Deposits at Notice
 - 530 Commercial Paper
 - 540 Cash Flow Transaction
 - 550 Interest Rate Instrument
 - 580 Current Account Style Instrument
 - 620 Interest Rate Swap

More Information

- [Reference Interest Rates](#)
- [Interest Rate Overview](#)

IR Swaps by Key Date

Total nominal amount on the entered key date in the display currency.

Key Features

- See the total nominal amount for the **Outgoing Side** and the **Incoming Side** of the selected IR swaps on the entered key date in the display currency.
- The following product types are relevant for this card:
 - 62A **Interest Rate Swap**
 - 62B **Cross Currency Interest Rate Swap**

IR swaps of these product types, which meet the following conditions, are selected:

- If the entered key date is later or equal to the term start date and earlier than the term end date of the IR swap.
- Either the currency of the outgoing side or the currency of the incoming side is one of the selected transaction currencies.
- The company code of the IR swap has been selected.

i Note

If you haven't filled the **Company Code** and **Transaction Currency** fields, all company codes and transaction currencies are relevant.

- On top of the card, you either see the total nominal amount of the outgoing side or of the incoming side of all selected IR swaps in display currency.

You can switch between the **Outgoing Side** and **Incoming Side**.

- On the displayed bar chart, you see bars representing the nominal amounts of the IR swaps for each nominal currency on each side. Tooltips are available for each bar, where you can see the exact nominal amounts in display currency.
- By clicking on the bar chart, you can navigate to the [Process IR Derivatives - Collective Processing](#) app, where you get a list of the selected IR swaps. You can display or change the financial transaction data of an IR swap. It is also possible to create IR swaps from the collective processing app.

i Note

This function is only available, if you are authorized for the **Process IR Derivatives - Collective Processing** app.

Current Interest Rate

With this card, you can see the value of reference interest rate which is effective on the specified key date. You can also see the value of the deviation rate, which is the deviation of a effective reference interest rate from a previously effective reference interest rate.

You can extend the table to see more rows by dragging the table.

For more information, see [Interest Rate Overview](#).

Historic Interest Rate

With this card, you can choose to see the daily or monthly reference interest rate trend in the past. You can switch between the following two views:

- **Daily**

Historic reference interest rates in the last 7 days are displayed.

- **Monthly**

Historic reference interest rates in the last 12 months are displayed.

For more information, see [Interest Rate Overview](#).

Yield Curves

With this card, you can see yield curves by interest rate date in yield curve currency.

More Information

- [Yield Curves](#)
- [Yield Curve Type](#)
- [Interest Rate Overview](#)

Macaulay Duration (Deprecated)

With this card, you can see the macaulay duration by portfolio hierarchy. According to configuration settings of key figures and evaluation procedures you made, you get calculation results from the result database.

More Information

- [Market Risk Analyzer](#)
- [Portfolio Hierarchies](#)
- [Interest Rate Overview](#)

Modified Duration (Deprecated)

With this card, you can see the modified duration by portfolio hierarchy. According to configuration settings of key figures and evaluation procedures you made, you get calculation results from the result database.

More Information

- [Market Risk Analyzer](#)
- [Portfolio Hierarchies](#)
- [Interest Rate Overview](#)

Basis Point Value (Deprecated)

With this card, you can see the basis point value by portfolio hierarchy. According to configuration settings of key figures and evaluation procedures you made, you get calculation results from the result database.

More Information

- [Market Risk Analyzer](#)
- [Portfolio Hierarchies](#)
- [Interest Rate Overview](#)

Market Data Overview

With this app, you can display an overview of financial risks relating to foreign exchange (FX), including the current FX spot rate, historic FX spot rate, and FX swap rate for a selected key date. You can also get an overview of financial risks related to market data, including the historic reference interest rate, current security price, and historic security price.

Key Features

- Analyze several key performance indicators displayed on separate cards:
 - [FX Spot Rate](#)
 - [Historic FX Spot Rate](#)
 - [FX Swap Rate](#)
 - [Historic Reference Interest Rate](#)
 - [Current Security Price](#)
 - [Historic Security Price](#)
- Specify default values for the app using the following parameters:
 - **Key Date**
 - **Exchange Rate Type**
 - **Price Type**
 - **Currency Pair**
 - **Reference Interest Rate**
 - **Security Class**
 - **Favorite Security Class**

With this filter, you can see the current security prices according to the favorite security classes that you selected.

- **Favorite Currency Pair**

With this filter, you see the current FX spot rates according to the favorite currency pairs that you selected.

You find this function in the user actions area by choosing the user icon. There, choose **Settings** and select **Default Values**. Once you have specified your preferred default values, you no longer have to enter any values in the filter bar.

- Filter the cards by various categories using the values above, such as key date, currency pair, and exchange rate type.
- Navigate from the different cards to the target apps by clicking on the header, line item, or data point to get more detailed information.
- Navigate to the corresponding market data apps to check the details of the rates and prices.
- Customize the overview page using the **Manage Cards** function. You find this function in the user actions area by choosing the user icon. There, select **Manage Cards**. This function allows you to hide and show the cards you want to see.
- Rearrange the overview page by dragging and dropping the cards to another position and thus reflecting a sequence most convenient for you.

In addition, the app supports the following technical features and options:

- Navigation to the **Enter FX Spot Rates** app
- Navigation to the **Enter FX Swap Rates** app
- Navigation to the **Enter Reference Interest Rates** app
- Navigation to the **Enter Security Prices** app

This app uses the following CDS views:

- C_FXSwapRateKeyDate
- C_FXSpotRateDeviation
- C_SecurityPriceReporting
- C_MarketDataOverViewSel
- C_MktDataRefIntrstRateRptg

Supported Device Types

- Desktop
- Tablet

More Information

- [Editing Exchange Rates Manually](#)
- [Enter FX Swap Rates](#)
- [Editing Security Prices Manually](#)

FX Spot Rate

The card displays FX spot rates for currency pairs on a specific key date and its percentage difference to the day before.

On this card, you can see the KPI of FX spot rates for different currency pairs on a specific key date. By default, the top 6 currency pairs of the FX spot rates are displayed. You can display more values by dragging the card.

You can also limit the number of FX spot rates by filtering for your favorite currency pairs.

You can also see the percentage difference of the exchange rate key figure to the rate on the day before the key date. By default, the data displayed is for **% Difference from Yesterday** only. You can also display the data for **Difference from Yesterday** by dragging the card.

Historic FX Spot Rate

The card displays the historic FX spot rate of a currency pair before the key date.

With this card, you can see historic FX spot rates of a currency pair before the key date. You can display the historic exchange rate by period using the following drill-down options:

- **5 Days**
- **1 Month**
- **3 Months**
- **6 Months**
- **1 Year**

FX Swap Rate

This card displays the development of FX swap rates over a term (in days).

With this card, you can see the development of FX swap rates over a specific term starting from the key date. By default, 540 days are displayed as the term for the FX swap rates. You can display more values by dragging the card.

Historic Reference Interest Rate

This card displays historic reference interest rates before the specified key date.

With this card, you can see reference interest rates before the key date. You can display the historic reference interest rates by period using the following drill-down options:

- **5 Days**
- **1 Month**
- **3 Months**
- **6 Months**
- **1 Year**

Current Security Price

This card displays the current security price of your favorite security classes.

With this card, you can see the current security price of your favorite security classes in the corresponding exchange on the specified key date. By default, the top 6 security classes and exchange data are displayed. You can display more values by dragging the card.

You can also see the percentage difference of the security price to the price on the day before the key date.

Historic Security Price

This card displays the historic security prices by period.

With this card, you can see the security prices in the corresponding exchange before the key date. You can display the security price by period using the following drill-down options:

- [5 Days](#)
- [1 Month](#)
- [3 Months](#)
- [6 Months](#)
- [1 Year](#)

Debt and Investment Analysis

With this app, you can have a quick visual overview of the outstanding debts and investments in your company and subsidiaries. It illustrates the nominal amounts in display currency by default. You can also customize your analysis with several filtering options in chart or table views. For example, you can display book values in position currency and net present values (NPV) in valuation currency. This allows the corporate treasury to monitor their debt and investment closely and precisely.

Key Features

You can use this app to

- Filter default values for the app using the following parameters:
 - [Key Date](#)
 - [Display Currency](#)
 - [Exchange Rate Type](#)
 - [Debt/Investment](#)

With this filter, you can determine whether debts or investments, or both of them are to be displayed.

- [Interest Category](#)

With this filter, you can determine whether fixed or variable interest, or both of them are to be displayed.

- Display the nominal amount in display currency by company code, transaction currency, product type, and counterparty, in the visual filter view.
- Adapt your filters, for example, [Issuer](#) for securities and [Rating Agency](#) for credit rating.
- Switch to the compact filter view from the visual filter view in case you need to change your filter options.
- Use the chart view to have a visual overview of the debt and investment details in your company.

Change the dimension of the chart in the [View By](#) area, for example, by product type or by security account.

- Display the chart in other chart types, such as line chart, bar chart, and so on.

- Use the table view for more granular analysis.

Display a list of transactions in a table, with line item details such as the transaction number and nominal amount in display currency.

- Navigate to the original transactions to check the details of the transactions.
- Navigate to the collective processing app to process the original transactions in case of any financing decisions in the [Process Transaction](#) area.

This app uses the C_DebtAndInvestmentAnalysis CDS view.

Additional Details

The following product categories are available:

- 020 Investment Certificate
- 040 Bond
- 042 Bond with installment repayment
- 510 Fixed-term Deposits
- 520 Deposits at Notice
- 530 Commercial Paper
- 540 Cash Flow Transaction
- 550 Interest Rate Instrument
- 580 Current Account Style Instrument

Supported Device Types

- Desktop

Debt and Investment Maturity Profile

Maturity profile of the nominal amounts and their time left to maturity of debts and investments.

With this app, you can have a quick visual overview of the outstanding debts and investments in your company and subsidiaries. The maturity profile illustrates the nominal amounts and their time left to maturity. It gives a summary of breakup of the value of the debts and investments with different specific maturities. You can also customize your analysis with several filtering options. This allows the corporate treasury to monitor their debt and investment maturity profile closely and precisely.

Key Features

- [Filter Bar](#)

You can use the filter options to determine which parameters are to be displayed.

- Group outstanding debts and investments by maturity date by defining the number of years to be displayed in the profile.

❖ Example

For example, if you set **3** as the number of years to be displayed, and the **Key Date** is **Dec. 23, 2017**, you then get outstanding transactions by a 3-year consecutive calendar years of 2017, 2018 and 2019 and also an aggregated year greater than 2019 in which the transaction maturity are aggregated.

- Filter whether debts or investments, or both of them are to be displayed.
- Filter outstanding debts and investments by company code, counterparty, product types and nominal currency.
- Switch between visual filter view and compact filter view

• Chart View

You can use the chart view to have a visual overview of the profile.

- Breakout each period in the chart with drill down options. For example, you can drill down to the year month view to display the profile by calendar month.
- Display the profile with other chart types, such as line chart, bar chart, and so on.
- Select a value in the chart and display the maturity flows in the table within the chart.

• Table View

You can use the table view for more granular analysis.

- Display the profile in a table of a list of maturity flows, with line item details such as the transaction number and payment date.
- Navigate to the original transactions to check the details of the transactions.
- Navigate to the **Collective Processing** app to process the original transactions in case of any financing decisions.

In addition, the app supports the following technical features and options:

This app uses the `C_MaturityProfile` CDS view.

Additional Details

The following product categories are available:

- 040 Bond
- 042 Bond with installment repayment
- 510 Fixed-term Deposits
- 520 Deposits at Notice
- 530 Commercial Paper
- 540 Cash Flow Transaction
- 550 Interest Rate Instrument
- 580 Current Account-Style Instrument

Calculation Logic

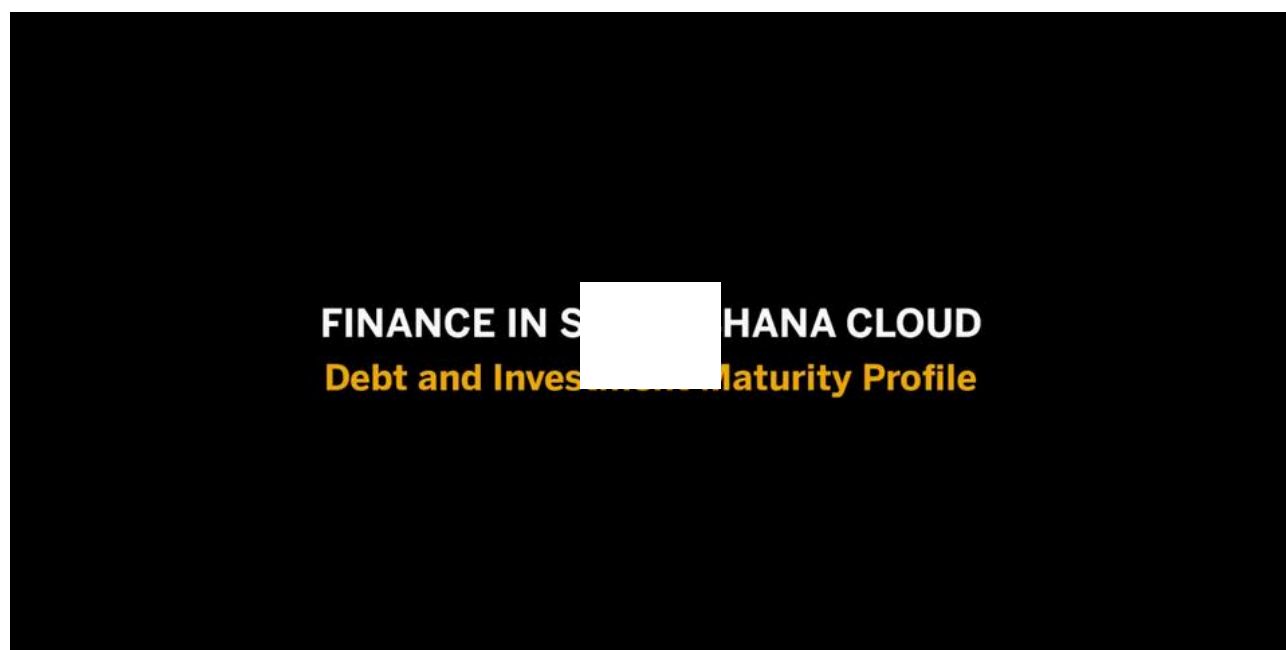
The calculation logic is based on repayment flows that contain the payment date, payment amount and currency. In addition to the repayment flows, nominal decrease should also be considered for the following product categories:

- 520 [Deposit at Notice](#)
- 540 [Cash Flow Instrument](#)
- 550 [Interest Rate Instrument](#)

In addition to the repayment flows and nominal decrease, nominal increase should also be considered for the product type 580 [Current Account-Style Instrument](#).

How-To Video (English Only)

Debt and Investment Maturity Profile



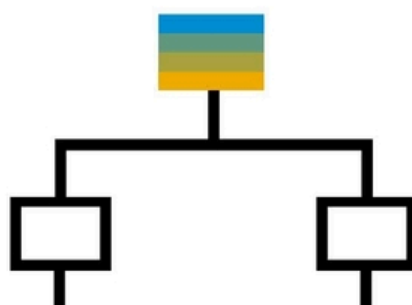
[Open this video in a new window](#)

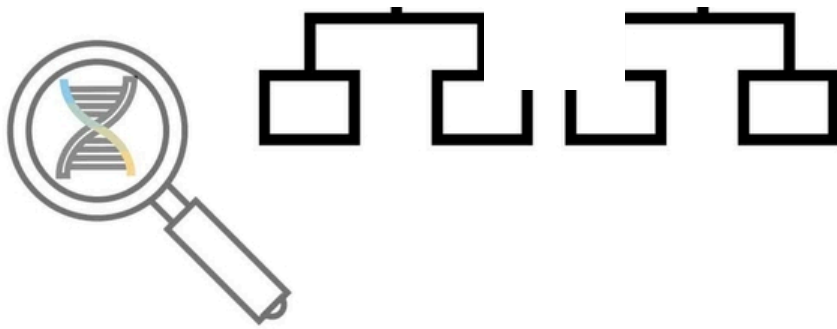
Supported Device Types

Desktop

More Information

For more details, see the following video on how to use analytical list page apps.





[Open this video in a new window](#)

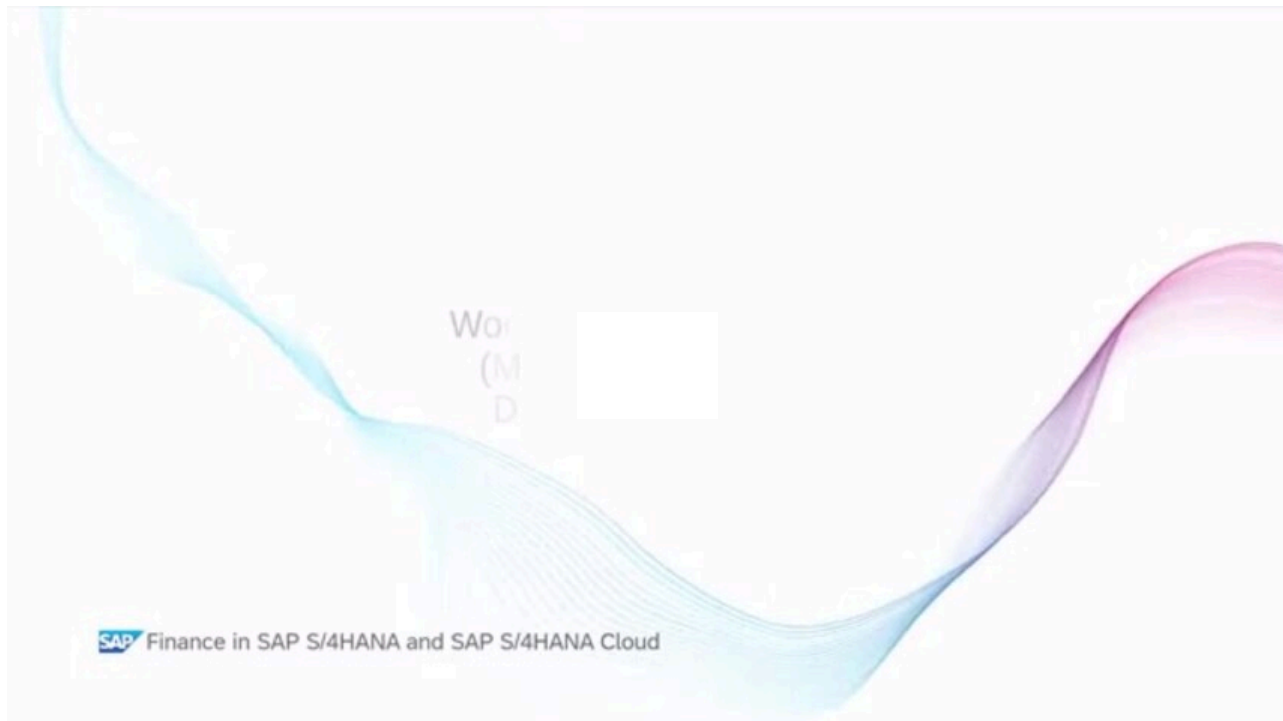
Credit Line Analysis

Use

You can use this app to obtain an overview of the trend of the total credit line, the available amounts, and the amounts consumed by money market and trade finance transactions. These key performance indicators are displayed for a specific period, key date, company code, currency, and counterparty for the purpose of making future funding decisions.

You can view the total credit line and the available and utilized amounts in a chart or a table according to predefined dimensions: company code, counterparty, key date and reporting period.

How-to Video: Working with Reports (Multidimensional Data Grid Apps) (English Only)



[Open this video in a new window](#)

i Note

Captions are available for **multiple languages**. Use the **CC** (Closed Captions) button in the video player to see which languages are supported.

You can also use the [Search within video](#) field to search for specific text in the English or German captions.

Calculation Logic

For more information about how the numbers on the app tile are calculated, see [Calculation Logic: Credit Line Analysis](#)

Key Features

- View the key figures **Total Credit Line**, **Available Amount**, and **Utilized Amount** in the display currency on the tile
- View the trend of the total credit line, the available amount, and the utilized amount for a specified period
- Analyze the utilization and underutilization rate, expressed as a percentage

The app calculates the **utilization** and **underutilization rate** of the total credit line

- Adjust filtering dimensions dynamically according to your own reporting format
- Drill down to the transaction level of a credit line to analyze the detailed information on the credit line
- Navigate directly to another app: [Display Facility](#)

For more information, see [Facilities](#)

Supported Device Types

- Desktop

More Information

- The SAP Fiori apps reference library has details about the content necessary for giving users access to an app on the [SAP Fiori launchpad](#). The SAP Fiori apps reference library is available here: <https://fioriappslibrary.hana.ondemand.com>

To see this app's Fiori content, search for the app. Then select SAP S/4HANA as the product. On the **Implementation Information** tab, select the correct release. The details are in the **Configuration** section.

Calculation Logic: Credit Line Analysis

On the App Tile

On the app tile, the app displays three numbers that represent the credit line, the utilized amount, and the available amount, all in reporting currency.

The equation below illustrates how these numbers are calculated:

$$CL = \sum CL_{CoCd,t}$$

$$UA = \sum UA_{CoCd,t}$$

$$AA = \sum AA_{CoCd,t}$$

Where

<i>CL</i>	=	Credit line in display currency
<i>UA</i>	=	Utilized amount in display currency
<i>AA</i>	=	Available amount in display currency
<i>CL_{CoCd,t}</i>	=	Credit line of each company code, today
<i>UA_{CoCd,t}</i>	=	Utilized amount of each company code, today
<i>AA_{CoCd,t}</i>	=	Available amount of each company code, today

How the KPIs on the App Tile Are Calculated

The logical relationship among these key figures is:

$$CL = UL + AA$$

Where

<i>CL</i>	=	Credit line
<i>UL</i>	=	Utilized amount
<i>AA</i>	=	Available amount

How the Credit Line Is Calculated

i Note

In some cases, the credit line is overdrafted, meaning that the utilized amount is greater than the total available amount of the credit line, the available amount is set to zero instead of setting it to minus. The sum of the utilized amount and the available amount is greater than the credit line.

In these cases, the utilization rate and underutilization rate do not equal 100 percent.

In the App

With the app you can also analyze the **utilization** and **underutilization** rate of the total credit line. The rates are expressed as a percentage.

The equations below illustrates how these rates are calculated:

$$UR = \frac{\Sigma(UA)}{\Sigma(TCL)} \times 100$$

Where

UR = Utilization rate

UA = Utilized amount

TCL = Total credit line

How the Utilization Rate of the Credit Line Is Calculated

Example

For example, company A has two credit lines: one with a total credit line of 1M EUR and a utilized amount of 500K EUR, and the second with a total credit line of 2M EUR and a utilized amount of 2M EUR. The utilization rate for company A is calculated as follows: $(500K+2M)/(1M+2M)*100 = 83.33\%$

$$UnR = \frac{\Sigma(AA)}{\Sigma(TCL)} \times 100$$

Where

UnR = Underutilization rate

AA = Available amount

TCL = Total credit line

How the Underutilization Rate of the Credit Line Is Calculated

Example

For example, company A has two credit lines: one with a total credit line of 1M EUR and a utilized amount of 500K EUR, and the second with a total credit line of 2M EUR and a utilized amount of 2M EUR. The underutilization rate for company A is calculated as follows: $(500K)/(1M+2M)*100 = 16.67\%$

Configuration Settings: Credit Line Analysis

Use

This document contains information about how to configure the [Credit Line Analysis](#) app.

Prerequisites

OData Service /sap/opu/odata/sap/C_FTR_CL_UTIL_ANALYTICS_CDS needs to be activated.

SAP Jam Integration

For information on how to configure SAP Jam, see <http://help.sap.com/sapjam>.

SAP Smart Business Modeler

Before you can use this app, you need to configure it using the SAP Smart Business Modeler. For more information, see [SAP Smart Business Modeler Apps](#).

i Note

You can edit the following details related to an SAP-delivered evaluation:

- Parameters values
- Filter values
- Thresholds
- Semantic object and action

You can also revert the changes you make to SAP-delivered evaluations. When you upgrade to the next version of SAP Smart Business Modeler apps, the changes made to the SAP-delivered evaluation in the existing version will be merged with the new version.

KPI: Credit Line Analysis

KPI ID: . SFIN . TREASURYRISKMGR . CRDTLINEANALYSIS

KPI Description: <empty>

Goal Type: Maximizing

Data Source

Parameter	Value
CDS View	C_FTR_CL_UTIL_ANALYTICS
OData Service	/sap/opu/odata/sap/C_FTR_CL_UTIL_ANALYTICS_CDS
Entity Set	C_FTR_CL_UTIL_ANALYTICSResults
Value Measure	AvailableAmountInDisplayCrcy
Semantic Object/Action	<FinancialTransaction - analyzeCreditLine>

The following templates for evaluations, drill-downs, and tiles are provided.

Evaluation

Evaluation ID: . SFIN . TREASURYRISKMGR . CRDTLINEANAeva

Evaluation Description: Today

Data Source

Parameter	Value
CDS View	C_FTR_CL_UTIL_ANALYTICS
OData Service	/sap/opu/odata/sap/C_FTR_CL_UTIL_ANALYTICS_CDS
Entity Set	C_FTR_CL_UTIL_ANALYTICSResults
Value Measure	AvailableAmountInDisplayCrcy
Semantic Object/Action	<FinancialTransaction - analyzeCreditLine>
Scaling Factor	Auto
Decimal Precision	Auto

Targets, Thresholds, and Trend

The following table contains some example values:

Parameter	Value
Goal Type	Maximizing
Value Type	Fixed Value
Critical	1000000.000
Warning	500000.000
Target	1000000.000
Trend	<empty>

Input Parameters and Filters

The following tables show the input parameters, filters, and some preconfigured example values. Use your own values where required, according to the data in your backend system.

Input Parameters

Input Parameter	Operator	Example Value	Explanation
P_DisplayCurrency	Equal to	USD	Choose a currency in which to display the currency amounts. Ensure that exchange rates for this currency exist in your system. An entry in this field is required.
P_ExchangeRateType	Equal to	M	Choose an exchange rate type with which to convert the currency into the display currency. An entry in this field is required.

Input Parameter	Operator	Example Value	Explanation
			You can view the available exchange rate types in Customizing in the system under SAP NetWeaver SAP NetWeaver General Settings Currencies Check Exchange Rate Types .

Drill-Down

Not applicable.

Tile

Title: Credit Line Analysis

Subtitle: (Note: Please enter a space character here.)

Parameter	Value
Tile Format	Dual Tile Comparison Tile With Multiple Measures
Navigation	Other Drill-Down
Semantic Object	FinancialTransaction
Action	analyzeCreditLine

i Note

Please ensure that you set the value for the parameter **Navigation** to Other Drill - Down as the navigation target will otherwise be an empty Smart Business app.

App Extensibility: Credit Line Analysis

Use

You can extend the **Credit Line Analysis** app according to your business needs for different aspects. For this purpose, the following extensibility option is available:

Extension Options	Use
Extension point EFINANCIALTRANSACTION associated with CDS view IFTRCLUTILCUBE	Allows you to add additional columns to display credit line transaction information.

More Information

For a general description of the extensibility options and procedures of SAP Fiori apps, see [Extend SAP Fiori Apps](#).

Treasury Position Reporting

Display Treasury Position Flows

Use

With this app you can track the position flows for financial transactions and positions. This app provides a list of flows of selected positions in the treasury subledger, as well as detailed information on the flows and navigation possibilities.

i Note

This app does not consider sub-positions, so flows from Hedge Accounting for Positions and value adjustment flows regarding P-GAAP are not selected.

Key Features

This app supports the following features:

- Shows detailed information on the posted, scheduled and reversed flows of selected treasury transactions and positions with the possibility for further navigation; for example, navigation to the original business transaction and to the app [Display Treasury Posting Journal](#)
- Enables navigation to master data; for example, [Business Partner](#), Futures Account, Securities Account, Security Class
- Provides readily the count of position flows in the content area header
- Enables sorting, grouping, and subtotals
- Enables triggering of emails and exporting of results to a Microsoft Excel spreadsheet

Extensibility

i Note

This app is not suitable to be extended.

Supported Device Types

- Desktop

More Information

- The SAP Fiori apps reference library has details about the content necessary for giving users access to an app on the [SAP Fiori launchpad](#). The SAP Fiori apps reference library is available here: <https://fioriappslibrary.hana.ondemand.com>

To see this app's Fiori content, search for the app. Then select SAP S/4HANA as the product. On the [Implementation Information](#) tab, select the correct release. The details are in the [Configuration](#) section.

Display Treasury Posting Journal

Use

With this app you can display the detailed accounting information of financial instrument postings. This app displays a list of posting line items and additional details of posted and reversed flows of financial transactions and positions.

i Note

This app does not consider sub-positions, so flows from Hedge Accounting for Positions and values adjustment flows regarding P-GAAP are not selected.

Key Features

This app supports the following features:

- Shows detailed information on the posted and reversed flows of selected treasury transactions and positions with the possibility for further navigation; for example, navigation to the original business transaction and to the app [Manage Journal Entries](#)
- Enables navigation to master data; for example, [Business Partner](#), Futures Account, Securities Account, Security Class
- Enables sorting, grouping, and subtotals
- Enables triggering of emails and exporting of results to a Microsoft Excel spreadsheet

Extensibility

i Note

This app is not suitable to be extended.

Supported Device Types

- Desktop

More Information

- The SAP Fiori apps reference library has details about the content necessary for giving users access to an app on the [SAP Fiori launchpad](#). The SAP Fiori apps reference library is available here: <https://fioriappslibrary.hana.ondemand.com>

To see this app's Fiori content, search for the app. Then select SAP S/4HANA as the product. On the [Implementation Information](#) tab, select the correct release. The details are in the [Configuration](#) section.

Display Treasury Position Values

App ID: F1867

With this app, you can display a list of positions in the treasury subledger and their position component values on any selected key date. Examples of position component values include book value, purchase value, write-up/write-down in valuation, and position currency.

This app supports the following features:

- Shows detailed information on selected treasury positions with the possibility of further navigation; for example, navigation to the corresponding position management procedure and the following apps:
 - [Display Treasury Position Flows](#)
 - [Manage Position Indicator](#)
- Enables navigation to master data; for example, Business Partner
- Enables sorting, grouping, and subtotals
- Provides readily the count of positions in the content area header
- Enables triggering of emails and exporting of results to a Microsoft Excel spreadsheet

i Note

Positions for which the position component values on the key date are zero (the so-called zero positions) are not displayed.

i Note

This app contains in-app help for key fields and concepts. To display the help while working in the app, press F1 or click the question mark displayed in the app header.

Activities

1. Open the [Display Treasury Position Values](#) app.
2. Enter your criteria to select the positions you require in the available filter fields:
 - Basic Data
 - [Key Date](#)
Enter the key date. By default, the system enters the current date.
 - [Date Field for Sel.](#)
Choose whether the entered key date should refer to the [Treasury Position Ledger Date](#) (Default) or the [Position Date](#).
 - [Planned Data incld.](#)
You can choose whether the business transactions that affect the position and still have the status **Planned** are to be included in the selection or excluded.
 - [Company Code](#)
 - [Valuation Area](#)
 - [Business Area](#)
 - Using the [Adapt Filters](#) button, you can choose additional fields to filter the treasury positions.

Examples:

- [Product Group](#)
Choosing one or more product groups selects the positions for these groups.
- The differentiation terms used for your treasury positions and other fields are also available for filtering by choosing [Adapt Filters](#).

❖ Example

- Product type
- Valuation class (special valuation class)
- Security Class
- Securities Account
- If you use the following fields as differentiation terms for your position, you can select positions by these fields:
 - [WBS Element](#)
 - [Cost Center](#)
 - [Profit Center](#)
 - [Functional Area](#)
- If you have defined your own differentiation terms (in the [Define Custom Differentiation Terms](#) configuration activity) and you use the fields as differentiation terms for your treasury positions, these fields are also available as selection criteria.
- The following fields are available if [Public Sector Management](#) is used. When flows are posted to Financial Accounting, the values of the account assignments are also transferred to the journal entry:
 - [Fund](#)
 - [Grant](#)
- You can select exposure item data and exposure subitem data using the following fields:
 - [Exposure Item ID](#)
 - [Exposure Subitem ID](#)
- To see hedge-accounting-relevant values, choose [Adapt Filters](#) and then choose the relevant filters, such as [Hedged Item](#) and [Hedging Instrument](#), from the [Hedge Accounting](#) subarea.

3. Choose [Execute](#).

4. The system displays a list of the treasury positions you selected.

- To see the relevant position component values for your financial transactions and your exposure subitems, choose [Settings](#) and select the relevant values from the dialog box.
- By selecting a position from the list and choosing [Position Indicator](#), you can jump to the position indicator for that position (display mode of [Manage Position Indicators](#) app).
- By selecting a position from the list and choosing [Position Flows](#), you can jump to the flows of the relevant position in [Display Treasury Position Flows](#) app.

Supported Device Types

- Desktop
- Tablet

Related Information

[Display Treasury Position Flows](#)

[Position Indicator](#)

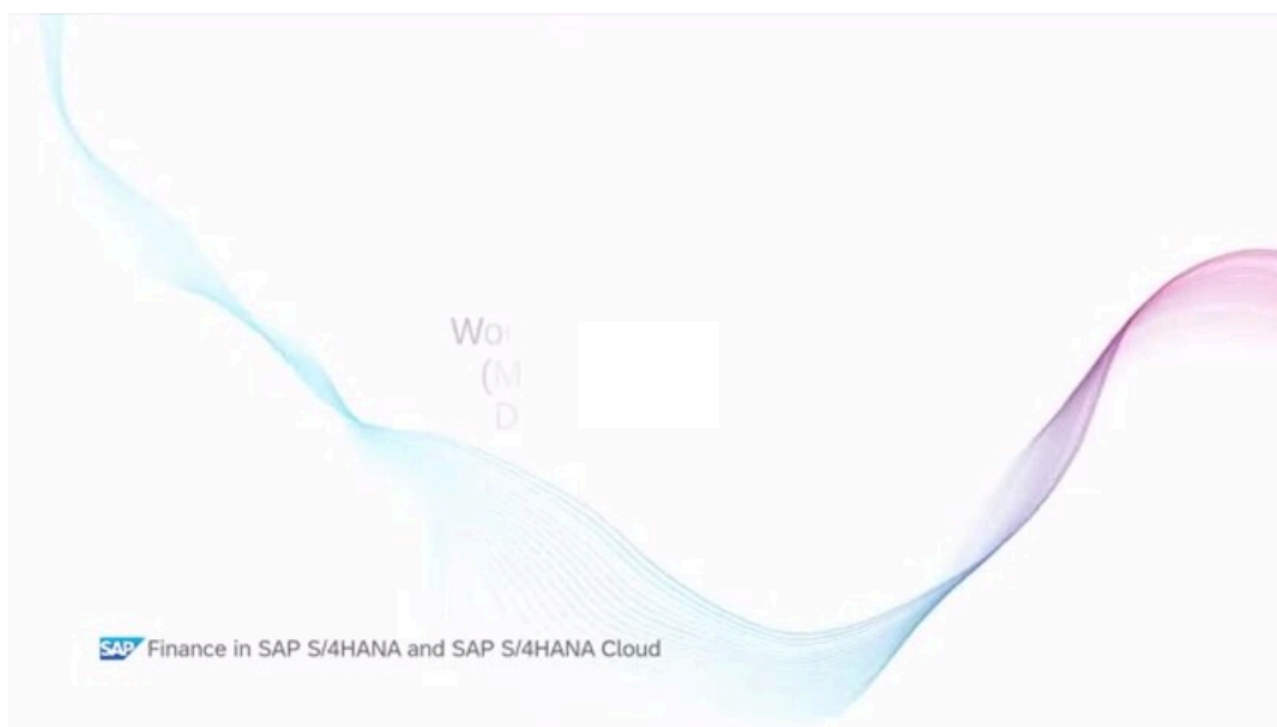
[Manage Position Indicator](#)

Treasury Position Analysis

Use

This analytical app displays the position values for selected treasury positions on a user-defined key date, on a highly aggregated level. It also allows you to get more detailed information on position level.

How-to Video: Working with Reports (Multidimensional Data Grid Apps) (English Only)



[Open this video in a new window](#)

i Note

Captions are available for **multiple languages**. Use the **CC** (Closed Captions) button in the video player to see which languages are supported.

You can also use the **Search within video** field to search for specific text in the English or German captions.

Key Features

- Provide five tiles to display the position values:
 - **Treasury Position Analysis** (SAP Fiori ID W0049)
Display position values for all treasury positions.
 - **Treasury Position Analysis – Accounting View** (SAP Fiori ID W0118)

Display position values for all treasury positions, from accounting point of view.

- **Treasury Position Analysis – OTC Transactions** (SAP Fiori ID W0121)

Display position values for treasury positions of product group OTC Transactions.

- **Treasury Position Analysis – Securities** (SAP Fiori ID W0120)

Display position values for treasury positions of product group Securities.

- **Treasury Position Analysis – Listed Derivatives** (SAP Fiori ID W0119)

Display position values for treasury positions of product group Listed Derivatives.

- Allow quick, ad hoc and flexible reporting in a flexible list.
- Present results in a high-level aggregated form, with the possibility to go to position-level details by adding attributes as rows or columns to the content area.
- Navigate to master data such as securities account, security class, futures account, issuer, or counterparty, using the **Jump to** functionality.
- Navigate to originating financial transaction, using the **Jump to** functionality.
- Sort, group and calculate subtotals for the results.
- Export results to Excel.

Extensibility

i Note

This app is not suitable to be extended.

Supported Device Types

- Desktop

More Information

- The SAP Fiori apps reference library has details about the content necessary for giving users access to an app on the **SAP Fiori launchpad**. The SAP Fiori apps reference library is available here: <https://fioriappslibrary.hana.ondemand.com>

To see this app's Fiori content, search for the app. Then select SAP S/4HANA as the product. On the **Implementation Information** tab, select the correct release. The details are in the **Configuration** section.


Treasury Position History

App ID: F3966

With this app, you can analyze the changes of important Treasury position values such as the book value or the amortized acquisition value over one or multiple periods at a glance. The key date together with one of the various available periods defines the dates, for which the position values are calculated. The Treasury Position History allows you to display the position values for one single date, for one period, or for multiple periods such as **End of Last Year**, **Year to Date**, or **Last 4 Quarters**.

You can compare the position values of a valuation area at the different dates on a high aggregation level or break down the position values into dimensions like company codes, currencies, valuation classes, and account assignment references. The breakdown on a more detailed level provides you more insight about the reconciliation between the Treasury subledger and the general ledger. In addition, you gain deeper insight by navigating to the contributing single Treasury positions / financial transactions for further analysis.

The aggregated position values are calculated according to your settings in the filters. In the filters, you define for which dates the position values are calculated. You also define which Treasury positions are selected using dimensions such as company code, product type, position currency, and valuation area. In addition, you decided on the display currency and the relevant exchange rate type for the currency translation.

Which positions components are displayed depends on the chosen view. Using the  *Settings* button, you can choose the position values (type [Measure](#)) from the list.

Examples:

- Purchase Value in DC
- Acquisition Value DC




Note

For more information for the position components, see also [Position Components](#).

Note

Do not choose position values in another currency than the display currency.

The app calculates the chosen position values in the display currency and shows them in a chart view and a table view. You can switch between the different view types using the following buttons:

-  *Chart and Table View*
-  *Chart View*
-  *Table View*

Note

- For the chart view you can switch between different chart types, such as [Bar Chart](#) and [Column Chart](#).
- The table view allows the drill down to the single Treasury positions/financial transactions contributing to the displayed position value.

Filters

The Treasury positions are selected and the position values are calculated according to your settings for the filters.

Standardfilters:

Key Date

The key date is the reference date within the app. Together with the period it defines for which dates the position values are calculated.

When you call the app, the key date field is filled with the current system date, but you can overwrite the default entry.

Period

The period together with the key date defines the dates for which the position values are calculated and displayed in the [Treasury Position History](#) app.

You can calculate the position values only for one single date, for one period, or for multiple periods.

- Single Date

If you choose one of the following periods, the app calculates the position values for one specific date:

- [Key Date](#)

The app calculates the position values for the key date.

- [End of Last Year](#)

The app calculates the position values for the last day of the last year derived from the key date.

Example:

Key date: 2019-05-15

End of last year: **2018-12-31**

- [End of Last Month](#)

The app calculates the position values for the last day of the last month derived from the key date.

Example:

Key date: 2019-05-15

End of last month: **2019-04-30**

- [End of Last Quarter](#)

The app calculates the position values for the last day of the last quarter derived from the key date.

Example:

Key date: 2019-05-15

End of last quarter: **2019-03-31**

- One Period

For this kind of period, two dates are always determined to define the start date and the end date of the period.

- [Year to Date](#)

The app calculates the position values for the last day of the last year derived from the key date and for the key date.

Example:

Key date: **2019-05-15**

End of last year: **2018-12-31**

Position values are calculated for both dates.

- [Month to Date](#)

The app calculates the position values for the last day of the last month derived from the key date and for the key date.

Example:

Key date: **2019-05-15**

End of last month: **2019-04-30**

Position values are calculated for both dates.

- **Quarter to Date**

The app calculates the position values for the last day of the last quarter derived from the key date and for the key date.

Example:

Key date: **2019-05-15**

End of last quarter: **2019-03-31**

Position values are calculated for both dates.

- **Last Quarter**

The app calculates the position values for the last day of the last quarter derived from the key date and for the last day of the quarter before the last quarter.

Example:

Key date: **2019-05-15**

End of last quarter: **2019-03-31**

End of quarter before last quarter: **2018-12-31**

Position values are calculated for dates **2019-03-31** and **2018-12-31**.

- **Last Month**

The app calculates the position values for the last day of the last month derived from the key date and for the last day of the month before the last month.

Example:

Key date: **2019-05-15**

End of last month: **2019-04-30**

End of month before last month: **2019-03-31**

Position values are calculated for the dates **2019-04-30** and **2019-03-31**.

- **Multiple Periods**

For the following predefined periods, the app calculates the position values for a number of dates, spaced by the chosen period length, needed to describe the chosen number of periods:

- **Last 4 Quarters**

The app calculates the position values for the last day of the last quarter derived from the key date and for the last days of the 4 quarters before the last quarter.

Example:

Key date: **2019-05-15**

End of last quarter: **2019-03-31**

End dates of the 4 quarters before the last quarter: **2018-12-31, 2018-09-30, 2018-06-30, 2018-03-31**

Position values are calculated for dates **2019-03-31, 2018-12-31, 2018-09-30, 2018-06-30, and 2018-03-31.**

- o **Last 3 Months**

The app calculates the position values for the last day of the last month derived from the key date and for the last days of the 3 months before the last month.

Example:

Key date: 2019-05-15

End of last month: **2019-04-30**

End dates of the 3 months before last month: **2019-03-31, 2019-02-28, 2019-01-31**

Position values are calculated for the dates **2019-04-30, 2019-03-31, 2019-02-28, and 2019-01-31.**

- o **Last 6 Months**

The app calculates the position values for the last day of the last month derived from the key date and for the last days of the 6 months before the last month.

- o **Last 12 Months**

The app calculates the position values for the last day of the last month derived from the key date and for the last days of the 12 months before the last month.

Display Currency

Enter the display currency.

The display currency is the currency in which the position values are calculated and displayed in the app.

If the position currency is different from the display currency, the position values need to be converted to the display currency. The currency translation uses the current FX rate of the currency pair PC/DC of the exchange rate type that has also been entered.

Exchange Rate Type

Enter the exchange rate type.

The exchange rate type distinguishes between different kinds of rate. If you enter an FX rate in the market data table, you must assign the exchange rate type.

If the position currency is different from the display currency, the position values are translated into the display currency. The currency translation uses the current FX rate of the currency pair PC/DC of the exchange rate type specified.

Valuation Area

Enter the valuation area.

Company Code

You can restrict the selection of Treasury positions to one or more company codes.

Position Currency

The position currency is the original currency of a position in which the operative flows are posted.

Examples:

- Positions of a bond issued in USD (nominal value in USD, interest flows paid in USD) have the position currency USD.
- For positions of money market transactions the position currency is equal to the transaction currency.


Product Type

The product type controls the structural characteristics (such as condition types and flow types) that are assigned to individual instruments.

Using the **Adapt Filters** button, you can use more criteria for Treasury position selection, such as the differentiation terms and other fields, and save a specific combination of filters.

❖ Example

- **Valuation Class**
- **Security Class**
- **Securities Account**
- If you use the following fields as differentiation terms for your position, you can select positions by these fields:
 - **WBS Element**
 - **Cost Center**
 - **Profit Center**
 - **Functional Area**
- If you have defined your own differentiation terms (in the **Define Custom Differentiation Terms** configuration activity) and you use the fields as differentiation terms for your treasury positions, these fields are also available as selection criteria.
- The following fields are available if **Public Sector Management** is used. When flows are posted to Financial Accounting, the values of the account assignments are also transferred to the journal entry:
 - **Fund**
 - **Grant**
- You can select exposure item data and exposure subitem data using the following fields:
 - **Exposure Item ID**
 - **Exposure Subitem ID**

By choosing the  *Visual Filter* button, you get the **Book Value in DC by Company Code** as bar chart, **Book Value in DC by Position Currency** as donut chart, and the **Book Value in DC by Product Type** as bar chart. Using the **Adapt Filter** button, you can change the appearance of the visual filter by changing the **Chart Type**, the **Measures** or by deselecting the **Show on Filter Bar** indicator. In addition, you can change the filter values for company codes, position currencies, and product types.

Within the **Adapt Filter** function, you can save your settings.

After you have finished your filter settings, choose the **Go** pushbutton.

i Note

You can save your filter settings by choosing **Select View** > **Save As** . Enter a name for the new view. You can mark the view as the default view and as public visible. If you do not mark the view, it will be saved as your private view.

Chart View of Position Values

For the chart view, the following predefined views are available:

- Standard

This view displays the **Book Value in DC** of the selected positions for all relevant dates.

- Book Value By Components

The book value is a composite position component that is calculated from different original position components. This view shows the values of the position components contributing to the book value of the analyzed Treasury positions for all relevant dates.

- Amortized Costs By Components

The amortized costs is a composite position component that is calculated from different original position components. This view shows the values of the position components contributing to the amortized costs of the selected Treasury positions at all relevant dates.

- Amortized Acquisition Value By Components

The amortized acquisition value is a composite position component that is calculated from different original position components. This view shows the values of the position components contributing to the amortized acquisition value of the analyzed Treasury positions for all relevant dates.

i Note

You can manually change the displayed position values (measures) and the characteristics (dimensions) by which you want to aggregate the values.

- **View By**

Using this button, you can choose more characteristics to split the calculated values accordingly.

Examples:

- Accounting Code
- Product Type
- Using the **Settings** button, you can choose extra characteristics of the positions (of type **Dimension**) from the list and also more position values in display currency (of type **Measure**).

Example:

You can choose the **Partner (Commitment)** dimension. This field is filled for each type of treasury position. The determination rules for this field are as follows:

- For securities positions, the issuer of the security is displayed in the **Partner (Commitment)** field.
- For all other treasury positions, the counterparty of the financial transaction is displayed in the **Partner (Commitment)** field.

You can save this view by choosing ► **Select View** ► **Save As** ►. Enter a name for the new view. You can mark the view as the default view and as public visible, if you do not mark the view it will be saved as your private view.

- Using ☐ *Toggle Legend Visibility*, you can display or hide the legend that explains the displayed position values.

Table View of Position Values

- You can use the predefined **Standard** view to display the selected positions. This view displays the **Book Value in Display Currency** on the aggregation level **Date / Company Code / Product Type**.
- For a detailed analysis, you can mark a row in the table and choose the **Display Position Values** button. You navigate to the [Display Treasury Position Values](#) app. The app lists the Treasury positions contributing to the value displayed in the row. You can see the position values in position currency and valuation currency. Further, you can use drill down functionality to position flows or you can view the position indicator or the position management procedure.
- Using the ☐ *Settings* button, you can choose extra characteristics (of type **Dimension**) and position values in display currency (of type **Measure**) from the list.

You can save this view by choosing ► **Select View** ► **Save As** ►. Enter a name for the new view. You can mark the view as the default view and as public visible. If you do not mark the view, it will be saved as your private view.

- Using ☐ *Export to Spreadsheet* function, you can export your currently filtered results into a spreadsheet and save it to your computer.

Supported Device Types

- Desktop
- Tablet

Treasury Position Values - Classic

App ID: TPM12

This app provides you with an overview of your treasury positions for a particular key date. The following information is displayed for each position:

- Differentiation terms (such as, company code, valuation area, valuation class, transaction number, ID number, securities account)
- **Position component** values (units, nominal amounts, acquisition value, book value)

i Note

For positions of hedging instruments of the hedge accounting for exposure items process, also the positions components of the exposure subitems are shown. The exposure subitem is a position which is needed when you use the automated designation process for hedge accounting. It represents a valuation-area-specific hedged portion of the exposure item and it is also used as a carrier for the hedging reserve and cost of hedging reserve for the hedging instrument according to the relevant hedge accounting rule. The following position components are available for the exposure subitems:

- 1300 To-be-classified
- 1301 Hedge adjustment

- 1302 Effective
- 1303 Ineffective
- 1322 Effective Cost of Hedging Reserve
- 1323 Ineffective Cost of Hedging Reserve
- 1324 Effective Hedging Reserve
- 1334 Ineffective Hedging Reserve
- 1343 P&L Effective Designated
- 1344 P&L Effective Non-Designated
- 1345 Amortization Non-Designated

The values of the position components are shown in position currency and also in valuation currency.

For more information, see also [Overview Hedge Accounting Rules](#).

- Other position information (such as exchange, business partner)

Features

This app provides the following key features:

- Shows detailed information on selected treasury positions with the possibility of further navigation; for example, navigation to the corresponding position management procedure and the following apps:
 - [Treasury Position Flows - Classic](#)
 - [Manage Position Indicator](#)
- Enables navigation to master data such as business partner, position management procedure, or position indicator.

Activities

1. Open the [Treasury Position Values - Classic](#) app on SAP Fiori launchpad.
2. Choose the relevant **product groups**.

i Note

If you don't choose a product group, no treasury positions are selected.

3. Enter the general selection criteria for the positions:

- [Company Code](#)

Choose the appropriate company code.

- [Valuation Area](#)

You can restrict the selection of positions to individual valuation areas.

- [Product Type](#)

- [Valuation Class](#)

- If you use the following fields as differentiation terms for your position, you can select positions by these fields:
 - **WBS Element**
 - **Cost Center**
 - **Profit Center**
 - **Functional Area**
- If you have defined your own differentiation terms (in the **Define Custom Differentiation Terms** configuration activity) and you use the fields as differentiation terms for your treasury positions, these fields are also available as selection criteria.
- The following fields are available if **Public Sector Management** is used. When flows are posted to Financial Accounting, the values of the account assignments are also transferred to the journal entry:
 - **Fund**
 - **Grant**

i Note

If you use the integration with Public Sector Management, the system automatically derives the values for the fields fund, grant, functional area, and profit center from the master data records of the assigned cost center or WBS element, when you enter the cost center and the WBS element,

For more information, see also [Integration with SAP Public Sector Management \(PSM\)](#).

i Note

WBS element, cost center, profit center, and functional area are additional differentiation criteria available for OTC transactions and securities.

i Note

The only product groups displayed are those that were selected in the **Product Groups** area.

- **Securities**
 - ID number
 - Securities account
 - Securities account group
 - Portfolio (position)
- **Listed Derivatives**
 - SecurityClass ID No.
 - Futures Account
 - Long/Short Position

For some reports, this field isn't available.
 - Lot-Generating Transaction No. (not in all reports available)

For some reports, this field isn't available.
- **OTC Transactions** (MM, FX, OTC Derivatives, TF Transactions)

- Transaction number
- Transaction type
- Portfolio
- Facility
- Assignment
- Internal reference
- Characteristics
- Finance project
- Activity category
- Business partner
- Active status
- External account
- Hedging classification

- **Exposure Items**

- Exposure Item ID
- Exposure Subitem ID
- Additional Selection Criteria
 - Financial Transaction
 - Hedging Relationship Number

i Note

For some reports, this area isn't available.

- Select from OTC Transaction.

If you set this indicator, the field for entering financial transaction numbers is no longer ready for input. The system now searches for the exposure items by the financial transactions selected using the fields in the **OTC Transactions** group.

i Note

For some reports, this indicator isn't available.

4. Control Parameter

- Enter the **Key Date**.

The treasury position values are determined by selecting all business transactions on/before the key date for the selected treasury positions.

- You can set the **Selection by Posting Date** indicator.

If you set this indicator, the system considers only those business transactions that are fixed/posted and have a posting date on/before the key date. Therefore, reversed business transactions are included if the reversal date is after the key date.

- o The **Exclude Special FI Period** indicator only appears on the selection screen, when you set the **Selection by Posting Date** indicator.

If you additionally set the **Exclude Special FI Periods** indicator, the system will perform the following additional checks to exclude business transactions posted in special periods:

- The system determines the fiscal period and fiscal year of the key date (for the corresponding company code and valuation area of the business transaction). If the key date is not within last fiscal period, the system does not perform additional checks (since posting to special periods is only possible if the posting date is in the last fiscal period of the fiscal year).
 - If the key date is in the last fiscal period of the fiscal year, the system derives the fiscal period and fiscal year of the posting date of the business transaction. If the derived fiscal period or fiscal year differ from the fiscal period or fiscal year of the key date, the system does not perform additional checks.
 - If the derived fiscal period and fiscal year of the posting date of the business transaction match the fiscal period and fiscal year of the key date, it may be necessary to exclude the business transaction. The system therefore compares the actual fiscal period that was used for the posting. If the fiscal period of the posting is different from the fiscal period of the key date, the business transaction is excluded (since in that case the posting was made using a special fiscal period).
- o **No Zero Positions** indicator

If this indicator is set, the data records containing key figures selected in the report definition with a key date value of zero are excluded from the report output.

- o **Include Planned Data** indicator

If this indicator is set, the business transactions with **planned** status that affect the position are included.

- o **Hist.Acct Assgmt Ref**

If you set this indicator, the system reads historical data instead of the current account assignment reference and G/L account when you run evaluations in the past. In other words, if an account assignment transfer has been carried out in the meantime, the system displays the account assignment reference and G/L accounts that were valid on the respective key date.

- o **Subpositions in Flat List**

- If this indicator is set, the results are displayed on subposition level for different Treasury subledger positions.
- If this indicator is not set, the main result list displays the Treasury subledger position details and you can navigate to the subpositions with the **Display Subpositions** pushbutton in the **Subposition** column.

5. Amount Scaling

- o Amount Scaling Is Active
- o Scaling
- o Decimal Places
- o Layout

Choose a layout for the result list.

- o Display List of Messages

If this indicator is set, the list of messages is displayed that occurred when executing the transaction or the program. The messages can be error messages but also warnings or information messages.

6. Market Values

- Market value in position currency
- **Securities Exchange** (optional)

If you have defined an exchange, the current exchange rate in this exchange is used to determine the market value.

If you have not entered an exchange, the system then determines whether one was defined for each company code and ID number using the function [Edit Exchanges](#). If an exchange was not defined, the class data is read to see if a home exchange can be identified. If the system could not determine a home exchange, an exchange is then selected at random.

- Security price type (optional)

You can specify the price type for the exchange to determine the market value.

If the price type has not been specified, the system attempts to determine one from a security valuation procedure assigned to the position.

- Exchange rate type for translation into valuation currency

Specify an exchange rate type for translating into the valuation currency.

If you do not specify an exchange rate type, the system uses the standard M.

7. Choose **Execute**.

Results List

The position list is displayed using the SAP List Viewer. The list provides you with the values of the position components for the key date for the selected positions.

Standard layout variants are delivered for the different product categories. To view other position information (such as the **exchange** or **business partner**), call the **Change Layout** function and transfer the required fields.

The following functions are available from the result list:

- **Display flows**

You can use this function to branch to the **List of Position Flows** for a selected position or transaction.

- Display securities account group
- Display [Position Management Procedure](#)
- Display [Position Indicator](#)
- **Securities: Detail View**

The detail view displays the differentiations and position components in the position currency and valuation currency including the price/rate in position currency and exchange rate, for the selected security position.

Product Groups

- Securities
- Loans
- Listed options and futures

- OTC transactions (MM, TF, Forex, OTC Derivatives)
- External Accounts
- Exposure Items

By choosing one or more product groups, you can select the positions for these groups.

In addition to selecting the product groups, you can use the general selections to select the individual positions.

Example

When you select the product group **Exposure Items** the following area with exposure item specific selection criteria appears:

Exposure Items

- Exposure Item ID
- Exposure Subitem ID
- Transaction Number
- Hedging Relationship Number

This allows you to select exposure subitem data easily.

i Note

You can only select product groups for which the function can be used. If one of the product groups listed above is not available, the function cannot be used for this product group.

General Selections

You can use the following general selection criteria when selecting positions:

- **Company Code**

Choose the appropriate company code.

- **Valuation Area**

You can restrict the selection of positions to individual valuation areas.

- **Product Type**

- **Valuation Class**

- If you use the following fields as differentiation terms for your position, you can select positions by these fields:

- **WBS Element**

- **Cost Center**

- **Profit Center**

- **Functional Area**

- If you have defined your own differentiation terms (in the **Define Custom Differentiation Terms** configuration activity) and you use the fields as differentiation terms for your treasury positions, these fields are also available as selection criteria.

- The following fields are available if **Public Sector Management** is used. When flows are posted to Financial Accounting, the values of the account assignments are also transferred to the journal entry:
 - **Fund**
 - **Grant**

i Note

WBS element, cost center, profit center, and functional area are additional differentiation criteria available for OTC transactions and securities.

You can restrict the selection further using the following product-group-dependent fields.

i Note

The only product groups displayed are those that were selected in the **Product Groups** area.

- **Securities**
 - ID number
 - Securities account
 - Securities account group
 - Portfolio (position)
- **Listed Derivatives**
 - SecurityClass ID No.
 - Futures Account
 - Long/Short Position

For some reports, this field isn't available.
 - Lot-Generating Transaction No. (not in all reports available)

For some reports, this field isn't available.
- **OTC Transactions** (MM, FX, OTC Derivatives, TF Transactions)
 - Transaction number
 - Transaction type
 - Portfolio
 - Facility
 - Assignment
 - Internal reference
 - Characteristics
 - Finance project
 - Activity category
 - Business partner

- Active status
- External account
- Hedging classification
- **Loans**
 - Contract Number
- **External Accounts**
 - External Account
 - Currency
- **Exposure Items**
 - Exposure Item ID
 - Exposure Subitem ID
 - Additional Selection Criteria
 - Financial Transaction
 - Hedging Relationship Number

i Note

For some reports, this area isn't available.

- Select from OTC Transaction.

If you set this indicator, the field for entering financial transaction numbers is no longer ready for input. The system now searches for the exposure items by the financial transactions selected using the fields in the **OTC Transactions** group.

i Note

For some reports, this indicator isn't available.

Treasury Position Flows - Classic

Use

The **Treasury Position Flows - Classic** app lists all the flows for a position in chronological order. The valuation-area-independent [operative business transactions](#) are displayed as well as the valuation-area-dependent operative business transactions and the [derived business transactions](#) that they trigger. Movements that belong to a business transaction are highlighted.

Integration

See also: [Cash Flows](#)

Features

Selection

- [Product Groups](#)
- [General Selections](#)
- **Restriction of TRL Flows**
 - TRL Date
 - Update Type

You can restrict the displayed flows to specific update types.

- Last Edited On
- Last Changed By

Besides using the above date information to restrict the selection, you can also use the flow status in the selection:

Status of flows in [operative business transactions](#)

Blocked for Posting	<p>This status is assigned to transaction flows in the following cases:</p> <p>The transaction activity is not relevant for posting.</p> <p>The activity designated as the Activity Relevant for Posting is the last activity in the activity chain. When you use processing category 00001, the activity relevant for posting is the contract, and, with processing category 00002, it is the settlement.</p> <p>The transaction has reached the activity that is relevant for posting, but the activity has not yet been saved. Instead, it has been put on hold (►Security Transaction►Hold►).</p> <p>The transaction flows still have the status Planned Records, and the transaction can still be changed.</p>
Flagged for Posting	<p>If the transaction has reached the activity that is relevant for posting and has been saved, it is assigned the posting status Flagged for Posting.</p>
Posted	<p>If the flows have been updated to the general ledger by the posting function, the flows are assigned the status Posted and are converted from planned records to actual records (in other words, they are fixed).</p>
Flagged for Reversal	<p>If you reverse a transaction that has posted flows using the ►Transaction►Reverse► function, the flows are assigned the status Flagged for Reversal.</p>
Reversed	<p>If the flows that were reversed have been updated to the general ledger using the ►Accounting►Transaction►Reverse Documents► function, the flows are assigned the status Reversed.</p>

Status of flows in [derived business transactions](#)

Plan	If a flow has the status Plan , it has not yet been posted.
------	--

To Be Fixed	
Fixed	If a flow has the status Fixed , it has been posted (if it was relevant for posting).
To Be Reversed	
Reversed	

From the **Position Flow List**, you can call up the following functions:

- **Display Posting Journal**
- **Display Business Transaction Flows**

The **List of Flows for the Business Transaction** appears.

- **Display Original Business Transaction**

In the case of **operative business transactions**, you can branch to the function for generating the flows.

- **Position Display**

The **List of Position Values for Key Date** appears.

See also: [Treasury Position Values - Classic](#)

- **Display Position Indicator**
- See also: [Position Indicator](#)

Flexible Position List

Use

You use the flexible position list determines the position values (= values of the position components) for the positions of the Treasury subledger (OTC transactions, listed derivatives, securities positions, and loans) for a key date.

Features

- Business transactions that change positions and that have the status **Plan** are included.
- Zero positions are also displayed.

Activities

To call up the flexible position list, proceed as follows:



1. On the SAP Easy Access screen, choose **Accounting > Financial Supply Chain Management > Treasury and Risk Management > Transaction Manager > Information System > Position > Flexible Position List** (transaction TPM12H).
2. On the **Position Value Monitor** dialog box, you specify the key date on which you want to evaluate your positions.

i Note

You can change the key date later using the **Change Key Date** function.

3. On the left of the screen, first select the **differentiation criteria** for the evaluation of the position data.

i Note

If you do **not** want to evaluate all positions, you can restrict the selection of the positions. To do this, choose . The **Define Filter** screen appears. On the left of the screen, select the differentiation criteria that you want to use to restrict the selection. On the right of the screen, you can now enter values. By choosing , you return to the position list.

4. Under **Flow Data**, you can select the **treasury ledger date** (= position date of the subledger), the **update type**, and the **business transaction category**.

i Note

You can also use the flexible position list to display the cash flow of a securities account, for example.

5. Under **Currencies**, you can select the **position currency**, the **valuation currency**, and the **nominal currency**.

i Note

With the selection that you make here (in steps 3 – 5), you specify how the list or the aggregation levels are built.


6. Choose the key figures that you want to display.

- Quantity Key Figures
 - **Unit**
 - **Nominal Amount**
 - **Original Nominal Amount**
- Key figures in the **valuation currency** and **position currency**
 - Purchase Value
 - Security Valuation
 - Foreign Currency Valuation (not in position currency)
 - Capitalized Costs
 - Valuation of Capitalized Costs, Securities
 - Valuation of Capitalized Costs, Foreign Exchange (not in valuation currency)
 - Amortization
 - Premium/Discount (Clearing/Accrual Items)
 - Index Valuation
 - Accrual Items: Purchase Value
 - Foreign Currency Valuation of Amortized Acquisition Value (not in position currency)
 - Variation Margin
 - Security Valuation Not Affecting P/L
 - Foreign Currency Valuation Not Affecting P/L (not in position currency)
 - Index Valuation Not Affecting P/L
 - Costs: Security Valuation Not Affecting P/L

- Costs: Foreign Currency Valuation Not Affecting P/L (not in position currency)
- Accrued Interest
- Amortization of Negotiation Spread
- Repayment
- Book Value
- Book Value Without Costs
- Acquisition Value
- Amortized Acquisition Value


i Note

You can use the [Save Variant](#) function to save your selection criteria as a variant that you can use the next time that you call up the list.

7. Choose .

8. On the right of the screen, the results list appears.

The results list is issued using the [SAP List Viewer for SAP GUI \(Classic\)](#). You can use the standard functions of the List Viewer to edit the list.

9. On the left of the screen, you can change the selection criteria. After you choose , the changed list is displayed.

Display Treasury Alerts

Use

Financial instrument processes include the following: release and settlement of financial transactions, payment and posting of cash flows, sending correspondence for financial transactions, and fixing of interest rates. To support your processes and to ensure that the individual process steps are executed in time, you can use the following apps that inform you in time when one of the activities has not been executed as expected.

Display Treasury Alerts - Correspondence

App ID: F4983

This app, supports your processes for your outgoing and incoming correspondence. You can define a specific number of hours after which you receive an alert if a counterconfirmation, an outgoing or an incoming correspondence are still pending.

The following filters are available

- [Issue Message For](#)

Set by the system to display the pending alerts for your correspondence. If you want to see the alerts of another activity, you can change the activity. Alternatively, you can use the specific app for that activity.

- [Company Code](#)

- [Transaction](#)

- [Transaction Type](#)

- [Product Type](#)
- [Counterparty](#)
- [Active Status](#)

Set by the sytem to [Active](#), this ensures that only flows for transactions/activities with active status are selected.

- [Counterconfirmation Open Since \(Hours\)](#)

If the counterconfirmation of a counterparty is pending for the specified number of hours or longer, you receive an alert.

The default value for this field is 48 hours. You can change this value.

i Note

This is only relevant for financial transactions for which counterconfirmation is required. This depends on the settings in the [Assign Attributes for Business Partner Groups](#) Customizing activity.

- [Outgoing Confirmation Open \(Hours\)](#)

If the outgoing confirmation for a financial transaction is pending for the specified number of hours or longer, you receive an alert.

The default value for this field is 24 hours. You can change this value.

- [Incoming Confirmation Open Since \(Hours\)](#)

If the incoming confirmation for a financial transaction is pending for the specified number of hours or longer, you receive an alert.

The default value for this field is 24 hours. You can change this value.

Display Treasury Alerts - Release

App ID: F4980

This app supports your release process.

The following filters are available

- [Issue Message For](#)

Set by the system to display the pending alerts for the release of your financial transactions. If you want to see the alerts of another activity, you can change the activity. Alternatively, you can use the specific app for that activity.

- [Company Code](#)
- [Transaction](#)
- [Transaction Type](#)
- [Product Type](#)
- [Counterparty](#)
- [Active Status](#)

Set by the sytem to [Active](#), this ensures that only flows for transactions/activities with active status are selected.

- [Release Pending Since \(Days\)](#)

Enter the number of days after the start of term to specify the period within which transactions are usually released.

If a transaction is not released in the period between the start of term and n days after the start of term, a message is displayed in the alert monitor.

Display Treasury Alerts - Settlement

App ID: F4979

This app supports your settlement process. You can enter a specific number of days before the final due date or after the contract date to define when you want to be notified should a financial transaction not have been settled by that date.

The following filters are available

- **Issue Message For**

Set by the system to display the pending alerts for the settlement of your financial transactions. If you want to see the alerts of another activity, you can change the activity. Alternatively, you can use the specific app for that activity.

- **Company Code**

- **Transaction**

- **Transaction Type**

- **Product Type**

- **Counterparty**

- **Active Status**

Set by the system to **Active**, this ensures that only flows for transactions/activities with active status are selected.

- **Open Days Before Final Due Date**

Enter a number of days before the final due date to define when you want to be notified should a financial transaction not have been settled by that date.

If a financial transaction has not yet been settled n days before the final due date, a message is displayed in the **Alert Monitor**.

- **Open Days After Contract Date**

In this field, you enter the number of days that are usually between the contract date and the settlement date.

The system selects only financial transactions that have not been settled after this number of days since the contract date.

This filter is not shown in the **Standard** view, but you can choose it using the **Adapt Filters** button.

Display Treasury Alerts - Interest Rates

App ID: F4982

This app supports your interest rate fixing process for financial transactions with variable interest conditions. You can enter the interest rate fixing date and the reference interest rate you are interested in. If you do not enter anything in the fields (default setting), you get a list with all financial transactions with pending interest rate fixings. The warning message tells you since which due date the interest rate fixings are missing for the financial transaction.

The following filters are available

- **Issue Message For**

Set by the system to display the pending alerts for the fixing of interest rates. If you want to see the alerts of another activity, you can change the activity. Alternatively, you can use the specific app for that activity.

- **Company Code**

- **Transaction**

- **Transaction Type**

- **Product Type**

- **Counterparty**

- **Active Status**

Set by the system to **Active**, this ensures that only flows for transactions/activities with active status are selected.

- **Int. Rate Fixing Open Since (Date)**

Enter the interest rate fixing date. You get warning messages for all financial transactions with an open interest rate fixing at this date.

- **Reference Interest Rate**

Enter the reference interest rate for which you would like to see financial transactions with pending interest rate fixings.

Display Treasury Alerts - Posting

App ID: F4984

This app supports the posting process of the posting-relevant flows of financial transactions. By default, you receive a list of all financial transactions with pending posting-relevant flows with a due date that is before or equal to the current date. You can restrict which flows are checked by using the general filters available and additional filters, such as the affected payment currency, house bank, house bank account, and flow classification.

The following filters are available

- **Issue Message For**

Set by the system to display the pending alerts for the posting of flows. If you want to see the alerts of another activity, you can change the activity. Alternatively, you can use the specific app for that activity.

- **Company Code**

- **Transaction**

- **Transaction Type**

- **Product Type**

- **Counterparty**

- **Active Status**

Set by the system to **Active**, this ensures that only flows for transactions/activities with active status are selected.

- **Up to and Including Due Date**

Due date of a flow, the field value is set to the current date. Flows have a due date as of which they are effective. Therefore, the posting and payment of flows must be executed by this date at the latest.

- You find all flows of financial transactions that have not yet been posted or paid and for which the due date is earlier than or the same as the date entered.
- You can change the entered date.

- [Payment Currency](#)
- [House Bank](#)
- [House Bank Account](#)
- [Classification](#)

Display Treasury Alerts - Payment

App ID: F4981

This app supports the posting of payments of payment-relevant flows of financial transactions. By default, you receive a list of all financial transactions with pending payment-relevant flows with a due date that is before or equal to the current date. You can restrict which flows are checked by using the general filters available and additional filters, such as the affected payment currency, house bank, and house bank account.

The following filters are available:

- [Issue Message For](#)

Set by the system to display the pending alerts for the payment of flows. If you want to see the alerts of another activity, you can change the activity. Alternatively, you can use the specific app for that activity.

- [Company Code](#)
- [Transaction](#)
- [Transaction Type](#)
- [Product Type](#)
- [Counterparty](#)
- [Active Status](#)

Set by the system to [Active](#), this ensures that only flows for transactions/activities with active status are selected.

- [Up to and Including Due Date](#)

Due date of a flow, the field value is set to the current date. Flows have a due date as of which they are effective. Therefore, the posting and payment of flows must be executed by this date at the latest.

- You find all flows of financial transactions that have not yet been posted or paid and for which the due date is earlier than or the same as the date entered.
- You can change the date entered.

- [Payment Currency](#)
- [House Bank](#)
- [House Bank Account](#)

Key Features of All Tiles

These apps support the following features:

- Provides a dynamic count of all the alert messages of a particular alert category, even before you launch the respective tile.
- Using the general filters **Company Code**, **Transaction**, **Transaction Type**, **Product Type**, and **Counterparty**, you can restrict how many financial transactions are checked.
- Enables alert emails to be sent directly from the respective tile.
- **Export to Spreadsheet**

You can export your currently filtered results into a spreadsheet and save it to your computer.

- Using the **Adapt Filters** function, you can choose different filters to those selected in the **Standard** view.
- You can define and save your own views for the apps.

i Note

This app contains in-app help for key fields and concepts. To display the help while working in the app, press F1 or click the question mark displayed in the app header.

Supported Device Types

- Desktop
- Tablet

CDS Views for Treasury and Risk Management

The following table shows the CDS views available for **Treasury and Risk Management**. Based on the CDS views released, you can create your own query views.

The CDS query views can be used by any tool that supports CDS views, such as SAP Analysis for Microsoft Office, Design Studio, SAP Lumira, or SAP Analytics Cloud. For more information about CDS views, see also [CDS Views](#).

i Note

You will find the **Treasury Executive Dashboard** story as example content in the SAP Analytics Cloud application. The story is based on the available CDS query views for Treasury Management in the back-end system. The following two packages for Treasury and Management are available in SAP Analytics Cloud:

- Treasury Management for SAP S/4HANA 2022 and Cloud

You can use this package in SAP Analytics Cloud based on the back-end systems SAP S/4HANA 2022 and subsequent releases and SAP S/4HANA Cloud Public Edition.

- Treasury Management for SAP S/4HANA 2020

You can use this package in SAP Analytics Cloud based on the back-end systems SAP S/4HANA 2020 and subsequent releases.

The two packages both contain a story for the Treasury Executive Dashboard. The difference is that two CDS views have been replaced with a new version with some technical improvement. The exchange of some CDS views in the package **Treasury Management for SAP S/4HANA 2022 and Cloud** has improved the performance of the Treasury Executive Dashboard.

For more information, see also [Treasury Executive Dashboard Available in SAP Analytics Cloud](#).

Overview of CDS Views in Treasury and Risk Management

Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related View
System Data	Treasury Counterparty Limit Utilization Base	I_TrsvCtptyLmtUtilznBase		
System Data	Product Category	I_FinancialInstrProdCat		
System Data	Transaction Category	I_FinInstrTransCat		
System Data	Option Settlement Type	I_OptionSettlementType		I_OptionSettlementTypeT
System Data	Option Exercise Type	I_OptionExerciseType		I_OptionExerciseTypeT
System Data	Trade Finance Category	I_TradeFinanceCategory		I_TradeFinanceCategoryT
Transactional Data	Financial Transaction	I_FinancialTransactionDEX	Only for data extraction	
System Data	Securities Account Category	I_SecurityAccountCategory		
System Data	Security Class Stock Category	I_SecurityClassStockCategory		
System Data	Security Class Quotation	I_SecurityClassQuotation		
System Data	Listed Derivative Quotation	I_ListedDerivativeQuotation		
System Data	Listed Derivative Category	I_ListedDerivativeCategory		
System Data	Option Put/Call Code	I_OptionPutCallCode		

Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related
System Data	Debt Investment Indicator	I_TrscyCshFlowDebtInvmtCode		
System Data	Fixed Variable Interest Category	I_FixedVariableInterestCat		
Configuration Data	Geographical Center of a Country/Region	I_TrscyFinStsCountryGeoPoint		
System Data	Financial Transaction Processing Category	I_FinTransProcgCategory		I_FinTransProcgCatego
System Data	Financial Instrument Activity Category	I_FinInstrActivityCategory		I_FinInstrActivityCat
System Data	Financial Transaction Flow Category	I_FinTransFlowCategory		I_FinTransFlowCategor
System Data	Financial Condition Condition Category	I_FinCndnConditionCategory		I_FinCndnConditionCat
System Data	Treasury Contract Type	I_TreasuryContractType		I_TreasuryContractTyp
System Data	Financial Instrument Status	I_FinInstrumentStatus		I_FinInstrumentStatus
System Data	Financial Transaction Release Status	I_FinTransReleaseStatus		I_FinTransReleaseStat
System Data	Financial Transaction Central Clearing Option	I_FinTransCntrlClrgOption		I_FinTransCntrlClrgOp
System Data	Financial Transaction Central Clearing Status	I_FinTransCntrlClrgStatus		I_FinTransCntrlClrgSt
System Data	Financial Transaction Confirmation Status	I_FinTransConfStatus		I_FinTransConfStatusT

Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related
System Data	Financial Transaction Counterconfirmation Status	I_FinTransCntrconfStatus		I_FinTransCntrconfSta
System Data	Financial Transaction Flow Posting Status	I_FinTransFlowPostgStatus		I_FinTransFlowPostgSt
System Data	Status of Interest Rate Adjustment	I_FinIntrstRateAdjmtStatus		I_FinIntrstRateAdjmtS
System Data	Treasury Payment Request Grouping	I_TreasuryPaytReqGrouping		I_TreasuryPaytReqGrou
System Data	Financial Transaction Direction	I_FinTransactionDirection		I_FinTransactionDirec
System Data	Financial Condition Interest Category	I_FinCndnInterestCategory		I_FinCndnInterestCate
System Data	Financial Transaction Notice Period Unit	I_FinTransNoticePeriodUnit		I_FinTransNoticePerio
System Data	Hedging Relationship Scenario	I_TrshyHedgingRelshpScenario		I_TrshyHedgingRelshpSc
Configuration Data	Treasury Valuation Area	I_TreasuryValuationArea		
Configuration Data	Treasury Valuation Class	I_TreasuryValuationClass		
Configuration Data	Security Account Type	I_SecurityAccountType		
Configuration Data	Product Type	I_FinancialinstrProductType		
Configuration Data	Security Class General Classification	I_SecurityClassGenClassfctn		

Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related
Configuration Data	Bond Classification	I_BondClassification		
Configuration Data	Security Class Fund Type	I_SecurityClassFundType		
Configuration Data	Transaction Type	I_FinancialInstrTransType		
Configuration Data	Portfolio	I_TreasuryPortfolio		
Configuration Data	Treasury Hedging Classification	I_TreasuryHedgingClassfctn		
Configuration Data	Treasury Account Assignment Reference	I_TreasuryGLAccountAssignRef		
Configuration Data	Treasury Position Management Procedure	I_TrasyPosManagementProcedure		
Configuration Data	Securities Account Group	I_SecurityAccountGroup		
Configuration Data	Market Data: Basis Spread ID	I_MktDataBasisSpreadID		
Configuration Data	Credit Spread ID	I_CreditSpreadID		
Configuration Data	Reference Entity Attribute	I_ReferenceEntity		
Configuration Data	Volatility Name Definition	I_VolatilityName		
Configuration Data	Volatility Profile Information	I_VolatilityProfile		
Configuration Data	Volatility Type	I_VolatilityType		

Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related
Configuration Data	Treasury Company Code Additional Data	I_TreasuryCompanyCodeSetting		
Configuration Data	Treasury Counterparty Limit Type	I_TrsvCtptyLimitType		
Configuration Data	Hedging Relationship Profile	I_TrsvHedgingRelshpProfile		I_TrsvHedgingRelshpPr
Configuration Data	Treasury Reversal Reason	I_TreasuryReversalReason		I_TreasuryReversalRea
Configuration Data	Financial Condition Condition Type	I_FinCndnConditionType		I_FinCndnConditionTyp
System Data	Financial Transaction Flow Posting Blocking Reason	I_FinTransFlowPostgBlkgRsn		I_FinTransFlowPostgBl
Master Data	Financial Status Financial Position	I_FinancialPosition		
Master Data	Financial Status Financial Position Group	I_FinancialPositionGroup		
Master Data	Treasury Security Account	I_SecurityAccount		
Master Data	Security Class	I_SecurityClass		
Master Data	Security Class Bond	I_SecurityClassBond		
Master Data	Security Class Stock	I_SecurityClassStock		
Master Data	Security Class Listed Derivative	I_SecurityClassLstdDerivative		

Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related
Master Data	Counterparty	I_Ftr_Counterparty		
Master Data	Treasury Counterparty Limit Business Partner Rating Cube	I_TrscyCtptyLmtBPRatingCube		
Master Data	Treasury Counterparty Limit Business Partner Rating Query	C_TrscyCtptyLmtBPRatingQry		
Master Data	Treasury Market Risk Key Figure Set	I_TrscyMktRskKeyFigureSet		
Master Data	Foreign Exchange Fixing Reference	I_FXFixingReference		I_FXFixingReferenceTe
Transactional Data	Query for Bank Guarantee Overview	C_BankGuarantee0verviewQry	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud application.	
Transactional Data	Cube View for Bank Guarantee Overview	I_BankGuarantee0verview		
Transactional Data	Cube View for Credit Line Utilization	I_CreditLineUtilCube		
Transactional Data	Query for Credit Line Utilization	C_CreditLineUtilQry	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud application.	
Transactional Data	Financial Transaction	I_FinancialTransaction		
Transactional Data	Treasury Facility Contract	I_FacilityContract		

Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related
Transactional Data	Fin. Trans.: Nominal Amount	I_FinTransNominal		
Transactional Data	Fin. Trans.: Interest Information	I_FinTransInterest		
Transactional Data	Fin. Trans.: Securities Information	I_FinTransSecurity		
Transactional Data	Financial Transaction Condition	I_FinTransCondition		
Transactional Data	Fin. Trans. Condition: Single Date	I_FinTransCndnSingleDate		
Transactional Data	Fin. Trans. Condition: Scaled Interest	I_FinTransCndnScale		
Transactional Data	Fin. Trans. Condition: Formula Variable	I_FinTransCndnFmlaVarbl		
Transactional Data	Financial Transaction Flow	I_FinTransFlow		
Transactional Data	Treasury Facility Utilization	I_FacilityUtilization		
Transactional Data	Treasury Position Values Cube	I_TrsvPositionValueCube		
Transactional Data	Hedging Relationship	I_HedgingRelationship		
Transactional Data	Hedged Item	I_HedgedItem		
Transactional Data	Hedging Instrument	I_HedgingInstrument		
Transactional Data	Financial Position Query	C_FinancialPositionQuery	This query view only reports financial positions of financial position groups with	

Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related
			asset/liability indicator Asset and Liability , defined in the Define Financial Positions app.	
Transactional Data	Financial Status Query	C_FinancialStatusQuery	<ul style="list-style-type: none"> This query view reports all financial positions, defined in the Define Financial Positions app. This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud application. (Package Treasury Management for SAP S/4HANA 2020)	
Transactional Data	Query View for Maturity Profile	C_MaturityProfileQuery	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud application.	
Transactional Data	Financial Status 2	C_FinancialStatusQuery2	<ul style="list-style-type: none"> This CDS view provides the same information as the Financial 	

Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related
			Status Query view, but uses only one filter for company code, which improves performance. <ul style="list-style-type: none"> This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud application. (Package Treasury Management for SAP S/4HANA 2022 and Cloud)	
Transactional Data	Financial Status History 2	C_HistFinancialStatusQry_2	<ul style="list-style-type: none"> This CDS view provides the same information as the Financial Status History - Query view, but uses only one filter for company code, which improves performance. This query view is consumed in the Treasury Executive Dashboard 	

Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related
			<p>story, which is predefined as example content in the SAP Analytics Cloud application.</p> <p>(Package Treasury Management for SAP S/4HANA 2022 and Cloud)</p>	
Transactional Data	Maturity Profile Cash Flow Data Cube	I_MaturityProfileCashFlow		
Configuration	Financial Instrument Product Type Supplement	I_FinInstrProdTypeSuplmt		
Transactional Data	Financial Transaction Situation	C_FinancialTransactionSitn		
Transactional Data	Financial Transaction General Activity Category	I_FinTransGenActyCategory		I_FinTransGenActyCate
Transactional Data	Financial Status Cube	I_FinancialPositionCube		
Transactional Data	Treasury Counterparty Limit Overview Cube	I_TrscyCtptyLimitOverviewCube		
Transactional Data	Treasury Counterparty Limit Overview Query	C_TrscyCtptyLimitOverviewQ	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud application.	
Master Data	Financial Transaction Counterparty (Value Help)	I_FinTransacCounterPartyStdVH		

Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related
Configuration Data	Financial Transaction Currency Pair (Value Help)	I_FinTransCurrencyPairVH		
Transactional Data	Financial Transaction Activity	I_FinTransActivity		
Transactional Data	Financial Transaction Current Activity	I_FinTransCurrentActivity		
Transactional Data	Financial Transaction Contract Activity	I_FinTransContractActivity		
Transactional Data	Financial Transaction Amount - Query	C_FinTransAmtQry	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud solution.	
Transactional Data	Fin. Trans. Amt on Single Date - Query	C_FinTransSingleDayAmtQry	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud solution.	
Transactional Data	Fin. Trans.: Histl/Fcstd Fee Amt - Query	C_FinTransFcstHistlFeeQry	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud solution.	
Transactional Data	Fin Trans Histl Fcst Fee - Cube	I_FinTransHistlFcstFeeCube		
Transactional Data	Treasury Financial Object	I_TrasyFinancialObject		

Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related
Transactional Data	Treasury Market Risk Key Figure Value Cube	I_TrsvMktRskKeyFigValueCube		
Transactional Data	Treasury Market Risk Key Figure Value Query	C_TrsvMktRskKeyFigValueQry	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud application.	
Transactional Data	Treasury Value at Risk Query	C_TrsvValueAtRiskQuery	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud application.	
Transactional Data	Financial Status History - Query	C_HistFinancialStatusQuery	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud application. (Package Treasury Management for SAP S/4HANA 2020)	
Transactional Data	Bank Guarantee Type	I_BankGuaranteeType		I_BankGuaranteeTypeTe
Transactional Data	Fin. Trans. Amount by Bank Group - Query	C_FinTransBusVolBankGrpQry		
Market Data	Market Data Reporting Date Function	I_MKTDATADATEFUNCTION		
Market Data	Market Data Query for FX Rate	C_MktDataFXRateQuery	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content	

Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related
			in the SAP Analytics Cloud application.	
Market Data	Market Data: FX Rate Cube View	I_MktDataFXRateCube		
Configuration Data	Market Data: Currency Pair	I_MktDataCurrencyPair		
Market Data	Market Data Query for Basis Spread	C_MktDataBasisSpreadQry	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud application.	
Market Data	Basis Spread Value Cube View	I_MktDataBasisSpreadCube		
Market Data	Market Data Query for Credit Spread	C_MktDataCreditSpreadQry	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud application.	
Market Data	Credit Spread Value Cube View	I_MktDataCreditSpreadCube		
Market Data	Market Data Query for Reference Interest Rate	C_MktDataRefIntrstRateQry	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud application.	
Market Data	Market Data Cube View for Reference Interest Rate	I_MktDataRefIntrstRateCube		
Market Data	Reference Interest Rate	I_ReferenceInterestRate		

Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related
Market Data	Market Data Query for Security Price	C_SecurityPriceQuery	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud application.	
Market Data	Market Data: Security Price Cube View	I_SecurityPriceCube		
Market Data	Reference Interest Rate Value	I_ReferenceInterestRateVal		
Configuration Data	Security Exchange	I_SecurityExchange		
Configuration Data	Market Data: Security Price Type	I_SecurityPriceType		
Market Data	Market Data Query for Implied Volatility	C_MktDataImpVolatilityQry	This query view is consumed in the Treasury Executive Dashboard story, which is predefined as example content in the SAP Analytics Cloud application.	
Market Data	Implied Volatility Cube View	I_MktDataImpliedVolatilityCube		
Market Data	Historic Exchange Rate Volatility Query	C_HisExchRateVolatilityQry		
Market Data	Historic Exchange Rate Volatility Cube	I_ExchangeRateVolatilityCube		
Market Data	Historic Security Price Volatility Query	C_HisScrtyPrcVolatilityQry		
Market Data	Historic Security Price Volatility Cube	I_ScrtyPrcVolatilityCube		

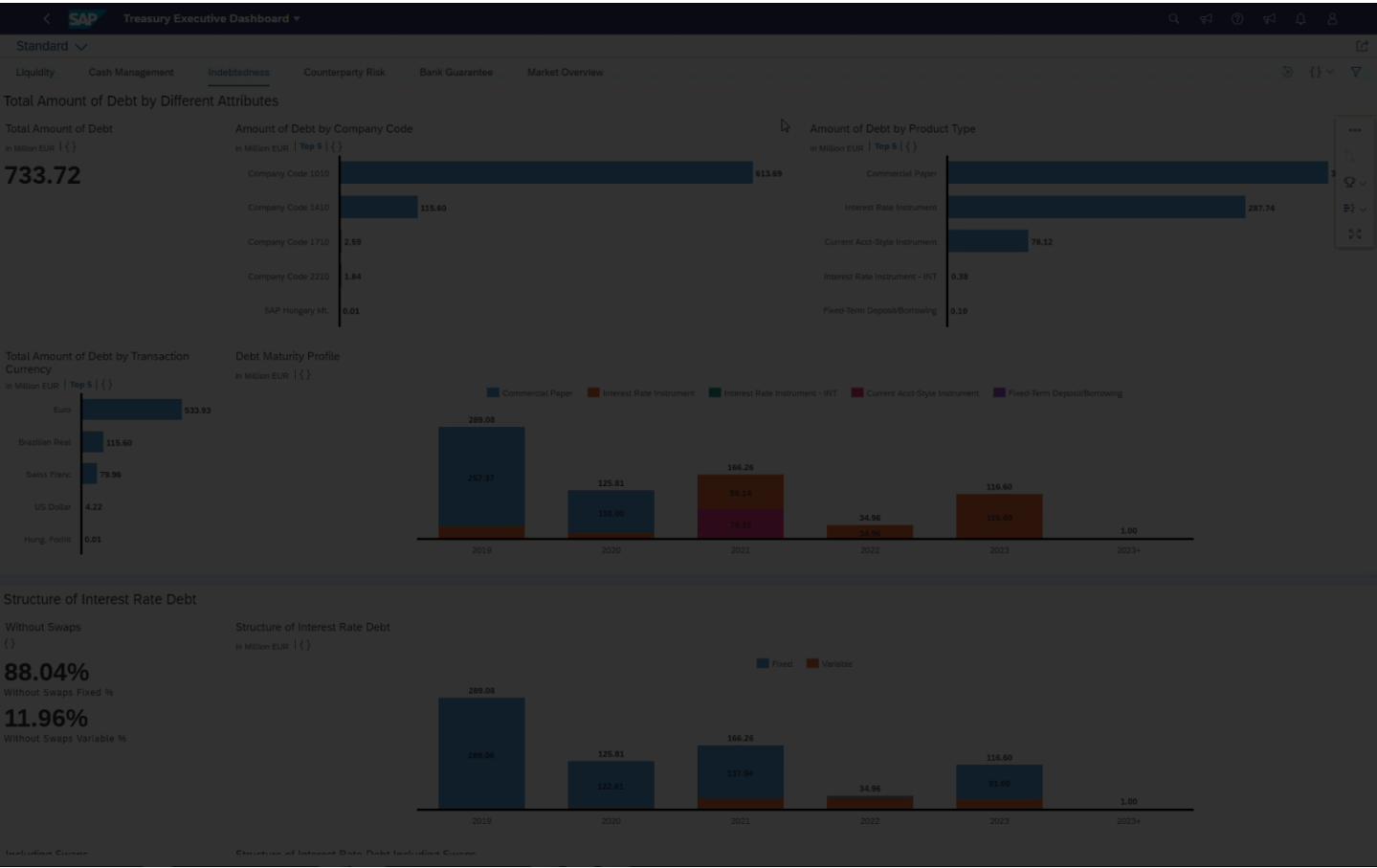
Data Group	Name	Technical Name	Specific Usage Notes	Technical Name of the Related
Market Data	Historic Interest Rate Volatility Query	C_HistIntRateVolatilityQry		
Market Data	Historic Interest Rate Volatility Cube	I_InterestRateVolatilityCube		

Treasury Executive Dashboard Available in SAP Analytics Cloud

The **Treasury Executive Dashboard** in SAP Analytics Cloud visualizes real-time insights into treasury operations for treasury executives. The app shows key performance indicators, such as liquidity, cash position, debt volume and structure, counterparty limits, volume of bank guarantees, and market trends.

The data presented from different application areas, such as Cash and Liquidity Management, Treasury and Risk Management, and Financial Accounting, is based on live data access to the back-end system without data replication. The data is shown in the display currency and presented in the most appropriate way using a broad range of graphs, such as bar chart, column chart, pie chart, heat map, tables, or line chart.

Here's an example of what a tab in the **Treasury Executive Dashboard** looks like (English only):



You will find the **Treasury Executive Dashboard** story as example content in the SAP Analytics Cloud application. The story is based on the available CDS query views for Treasury Management in the back-end system. The following two packages for Treasury and Management are available in SAP Analytics Cloud:

- Treasury Management for SAP S/4HANA 2022 and Cloud

You can use this package in SAP Analytics Cloud based on the back-end systems SAP S/4HANA 2022 and subsequent releases and SAP S/4HANA Cloud Public Edition.

- Treasury Management for SAP S/4HANA 2020

You can use this package in SAP Analytics Cloud based on the back-end systems SAP S/4HANA 2020 and subsequent releases.

The two packages both contain a story for the Treasury Executive Dashboard. The difference is that two CDS views have been replaced with a new version with some technical improvement. The exchange of some CDS views in the package [Treasury Management for SAP S/4HANA 2022 and Cloud](#) has improved the performance of the Treasury Executive Dashboard.

Configuration and Master Data

- The basic content with which to run this app is provided with scope item 49P. For more information, see also the set-up instructions for the scope item [49P](#) in the SAP Best Practices Explorer.
- In addition, running the app requires configuration settings to be made and master data to be available in Treasury Management.

For more information, see also [Configuration and Master Data for the Treasury Executive Dashboard](#)

Prerequisites

- To ensure that current data is available on the [Counterparty Risk](#) tab, you must run the [End-of-Day Processing](#) on the same day and before you start the Treasury Executive Dashboard in SAP Analytics Cloud.
- To ensure that current data are available on the [Market Risk](#) tab, you must calculate the market risk key figures in back-end system before you start the Treasury Executive Dashboard using the [Calculate Market Risk Key Figures](#) report (transaction RAEP1_KFSET), you can plan it as a periodic batch job.

Additional Details

The app has the following tab pages:

- Liquidity

The liquidity is defined as the sum of financial positions representing assets. The tab shows the liquidity as a KPI and analyzed by different attributes, such as regions, company codes, financial position groups, financial positions, and currencies. In addition, the history of liquidity is shown.

- Cash Management

Shows your cash position forecast, mid-term liquidity forecast, as well as actual cash flows.

- Bank Relationship

Provides an overview of your banks and bank groups by different attributes, such as ratings, payment amounts, number of company codes, bank accounts, financial status, bank fees, amount of financial transactions, and fee of financial transactions.

- Indebtedness

Monitors KPIs related to the debt of your company and analyzed by different attributes.

- Counterparty Risk

Provides an overview of the limit utilization and free limits of a specific limit type by counterparty and counterparty ratings.

- Market Risk

Provides you with the key performance indicators net present value and value at risk including charts analyzing these values by different aspects.

- Bank Guarantee

Provides an overview of the volume and average fee rate of bank guarantees.

- Market Overview

Shows the trend for different market rates as KPIs and analyzed by different attributes.

i Note

The Treasury executive dashboard reads available operational data from Cash Management, Treasury and Risk Management (financial transactions, treasury positions, limit data, and market data), and Financial Accounting in the back-end system. If the required data for a specific chart isn't available in your back-end system, the chart or tab is visible, but no data is displayed and a message is shown.

Technical Details

- The app is delivered with default values for the variables.

Overview: Input Parameters for the Data Sources of the Dashboard Tabs

Dashboard Tab	Input Parameters for the Data Sources	Default Values for Variables
Liquidity	C_FINANCIALSTATUSQUERY_2	<ul style="list-style-type: none"> ◦ <Display Currency> is set to EUR. ◦ <Exchange Rate Type> is set to M Standard Translation at Average Rate. ◦ <Key Date> is set to the current date.
	C_HISTFINANCIALSTATUSQRY_2	<ul style="list-style-type: none"> ◦ <Display Currency> is set to EUR. ◦ <Exchange Rate Type> is set to M Standard Translation at Average Rate. ◦ <Key Date> is set to the current date. ◦ <Period> is Last 4 Quarters.
Cash Management	C_LIQUIDITYPOSITIONQUERY1	<ul style="list-style-type: none"> ◦ <Display Currency> is set to EUR. ◦ <Exchange Rate Type> is set to M Standard Translation at Average Rate. ◦ <Key Date> is set to the current date.
Bank Relationship	<ul style="list-style-type: none"> ◦ C_PAYMENTBYBANKKPI: Defines settings for Total Incoming, Total Outgoing, Average Incoming, and Average Outgoing figures. 	<ul style="list-style-type: none"> ◦ <Display Currency> is set to EUR. ◦ <Exchange Rate Type> is set to M Standard Translation at Average Rate.

Dashboard Tab	Input Parameters for the Data Sources	Default Values for Variables
	<ul style="list-style-type: none"> ◦ C_PAYMENTBYBANKKPI: Defines settings for the Banks by Payment Amount card. ◦ C_FINANCIALSTATUSQUERY: Define settings for cards in the Financial Status group. ◦ C_FINTRANSSINGLEDAYAMTQRY: Defines settings for the Distribution of Product Group Amount by Bank Groups card in the Amount of Financial Transactions group. ◦ C_FINTRANSAMTQRY1: Defines settings for the History of Product Group Amount by Bank Groups card in the Amount of Financial Transactions group. ◦ C_FINTRANSFCSTHISTLFEEQRY: Define settings for the Fee of Financial Transaction group. 	<p>Specific variables for C_FINTRANSSINGLEDAYAMTQRY:</p> <ul style="list-style-type: none"> ◦ <Start Date> and <End Date> are set to show the last year. ◦ <Reporting Frequency> is set to Daily <p>Specific variable for C_FINTRANSFCSTHISTLFEEQRY:</p> <ul style="list-style-type: none"> ◦ Reporting Period: Enter the start and end dates of the review period for the fees paid. The variables Historical Start Date (default date is the system date minus one year) and Historical End Date (default date is the system date) are available for this. ◦ Forecast Period: Enter the start and end dates of the forecast period for the forecasted fees. The variables Forecast Start Date (default date is the system date) and Forecast End Date (default date is the system date plus one year) are available for this.
Indebtedness	C_MATURITYPROFILEQUERY C_CREDITLINEUTILQRY	<ul style="list-style-type: none"> ◦ Default variable values for C_MATURITYPROFILEQUERY <ul style="list-style-type: none"> ▪ <Display Currency> is set to EUR. ▪ <Exchange Rate Type> is set to M Standard Translation at Average Rate. ▪ <Number of Years> is set to 5. ▪ <Key Date> is set to the current date. ◦ Default variable values for C_CREDITLINEUTILQRY <ul style="list-style-type: none"> ▪ <Display Currency> is set to EUR. ▪ <Exchange Rate Type> is set to M Standard Translation at Average Rate. ▪ <Start Date> is set to the current date. ▪ <End Date> is set to the date a year from now.

Dashboard Tab	Input Parameters for the Data Sources	Default Values for Variables
Bank Guarantee	C_BANKGUARANTEEOVERVIEWQRY	<ul style="list-style-type: none"> ◦ <i><Product Type></i> is set to Bank Guarantee. ◦ <i><Transaction Type></i> is set to Issue. ◦ <i><Key Date></i> is set to the current date. ◦ <i><Display Currency></i> is set to EUR. ◦ <i><Exchange Rate Type></i> is set to M Standard Translation at Average Rate.
Counterparty Risk	C_TRSYCTPTYLIMITOVERVIEWQ2 C_TRSYCTPTYLMTBPRATINGQRY2	<ul style="list-style-type: none"> ◦ Default variable values for C_TRSYCTPTYLIMITOVERVIEWQ2 <ul style="list-style-type: none"> ▪ <i><Display Currency></i> is set to EUR. ▪ <i><Exchange Rate Type></i> is set to M Standard Translation at Average Rate. ▪ <i><Limit Type></i> is set to BP./LPG. only assets. <p>i Note</p> <p>The Counterparty Risk tab monitors limit utilizations and free limits of only one specific limit type. This limit type must use the characteristics Business Partner and Limit Product Group. Therefore, you can use only the limit types BP./LPG. only assets and CoCd./BP/LPG only assets.</p> <ul style="list-style-type: none"> ▪ <i><Limit Utilization Base></i> is set to End-of-Day Processing, which shows the limit utilization determined in the last end-of-day processing. You can change the setting to Current Limit Utilization, which is based on last end-of-day processing plus any additional changes triggered by the single transaction check. ▪ <i><Determination Date></i> is set as a period as follows: From Current date - 1 year until Current date. But the interval is relevant only for the

Dashboard Tab	Input Parameters for the Data Sources	Default Values for Variables
		<p>line chart History of Free Limits by Counterparty; for all other charts, only the upper limit of the period - that is, the current date - is relevant.</p> <ul style="list-style-type: none"> Default variable values for C_TRSYCTPTYLMTBPRATINGQRY2 are relevant only for the Counterparty Rating table: <ul style="list-style-type: none"> <Key Date> is set to the current date.
Market Risk	C_TRSYMKTRSKKEYFIGVALUEQUERY C_TRSYVALUEATRISKQUERY	<ul style="list-style-type: none"> Default variable values for C_TRSYMKTRSKKEYFIGVALUEQUERY <ul style="list-style-type: none"> <Display Currency> is set to EUR. <Exchange Rate Type> is set to M Standard Translation at Average Rate. <MR Key Figure Set> is set to all members [] with evaluation currency EUR and evalutaion type 0001. <Key Date> is set to the 3 month period until current date. Default variable values for C_TRSYVALUEATRISKQUERY <ul style="list-style-type: none"> <Confidence Level (%)> is the to 95% <Key Date> is set to the current date. <Display Currency> is set to EUR. <Exchange Rate Type> is set to M Standard Translation at Average Rate. <MR Key Figure Set> is set to all members [] calculating net present value and value at risk key figures.
Market Overview	C_MKTDATAFXRATEQUERY1 C_MKTDATAREFINTRSTRATEQRY1 C_SECURITYPRICEQUERY C_MKTDATAIMPVOLATILITYQRY3	<ul style="list-style-type: none"> Default variable values for C_MKTDATAFXRATEQUERY1 <ul style="list-style-type: none"> <Exchange Rate Type> is set to M Standard Translation at Average Rate.

Dashboard Tab	Input Parameters for the Data Sources	Default Values for Variables
	C_MKTDATACREDITSPREADQRY2 C_MKTDATABASISSPREADQRY	<ul style="list-style-type: none"> ■ <i><Currency Pair></i> is set to EUR/USD. ■ <i><Calendar Date></i> is specified as lying between January 1 2018 and the current date. ○ Default variable values for C_MKTDATAREFINTRSTRATEQRY1 <ul style="list-style-type: none"> ■ <i><Reference Interest Rate></i> is set to EURBOND 2 Years. ■ <i><Calendar Date></i> is specified as lying between January 1 2018 and the current date. ○ Default variable values for C_MKTDATAIMPVOLATILITYQRY3 <ul style="list-style-type: none"> ■ <i><Security Price Type></i> is set to Spot. ■ The security class is set to EUR AXA Demo. ■ <i><Calendar Date></i> is specified as lying between January 1 2018 and the current date. ○ Default variable values for C_MKTDATAIMPVOLATILITYQRY3 <ul style="list-style-type: none"> ■ <i><Volatility Name></i> is set to #. ■ <i><Volatility Profile></i> is set to #. ■ <i><Volatility Type></i> is set to Currency volatility ask, Currency volatility middle, and Currency volatility bid. ■ <i><Calendar Date></i> is specified as lying between January 1 2018 and the current date. ○ Default variable values for C_MKTDATACREDITSPREADQRY2 <ul style="list-style-type: none"> ■ <i><Reference Entity></i> is set to Reference Entity for Partner BANK_DE. ■ <i><Credit Spread ID></i> is set to 1 Year Spread. ■ <i><Quotation Type></i> is set to Bid. ■ <i><Calendar Date></i> is specified as lying between January 1

Dashboard Tab	Input Parameters for the Data Sources	Default Values for Variables
		<p>2018 and the current date.</p> <ul style="list-style-type: none"> Default variable values for C_MKTDATABASISSPREADQRY <ul style="list-style-type: none"> <Quotation Type> is set to Middle. <Basis Spread ID> is set to Cross-Currency Spread EUR vs. USD, Tenor 3m, Maturity 1 Year. <Calendar Date> is specified as lying between January 1 2018 and the current date.

You can change these variable values to suit your needs for a tab or also for a specific chart using the [Edit Prompts/Edit Chart Prompts](#) function.

1. If you want to change the variables for all charts of the story based on the specific data source, choose [Edit Prompts](#) in the right-hand corner.

If you want to change the variables only for a specific chart, you can also choose [Set Chart Variable](#) beside a specific chart.

2. Choose the relevant input parameter.

3. On the [Set Variables for <Technical Name of Input Parameters>](#) dialog box, you can delete the predefined member and enter a value of your choice using the value help.

4. When you have made all necessary changes to the values of the variables, choose [Set](#).

- For some charts, the predefined [Standard](#) view filters the values in such a way that, for example, only the [Top 5](#) or [Bottom 5](#) values of a specific measure are shown. In the chart action menu, you can change these settings to suit your needs:
 - You can remove the filter.
 - You can change the mode from [Top](#) to [Bottom](#) or the other way round.
 - You can change the number of values displayed.
- The app is delivered with a default [Standard](#) view. You can save all your settings for the app by calling the [Select View](#) function and saving your own view.
- The following CDS query views are used as data sources:
 - Package: Treasury Management for SAP S/4HANA 2022 and Cloud
 - [Financial Status 2](#) (C_FINANCIALSTATUSQUERY_2)
 - [Financial Status History 2](#) (C_HISTFINANCIALSTATUSQRY_2)
 - [Cash Position and Liquidity Forecast Query](#) (C_LiquidityPositionQuery)
 - [Bank Group Query](#) (C_BankProfileQuery)
 - [Bank Group Profile Query](#) (C_BankGroupProfileQuery)
 - [Bank Payments Query](#) (C_PaymentByBankQuery)

- [Total and Average Bank Payments Query](#) (C_PaymentByBankKPI)
- [Query View for Maturity Profile](#) (C_MaturityProfileQuery)
- [Query for Credit Line Utilization](#) (C_CreditLineUtilQry)
- [Treasury Counterparty Limit Overview Query](#) (C_TrscyCtptyLimit0verviewQ)
- [Treasury Counterparty Limit Business Partner Rating Query](#) (C_TrscyCtptyLmtBPRatingQry)
- [Treasury Market Risk Key Figure Value Query](#) (C_TrscyMktRskKeyFigValueQry)
- [Treasury Value at Risk Query](#) (C_TrscyValueAtRiskQuery)
- [Query for Bank Guarantee Overview](#) (C_BankGuarantee0verviewQry)
- [Market Data Query for Basis Spread](#) (C_MktDataBasisSpreadQry)
- [Market Data Query for Credit Spread](#) (C_MktDataCreditSpreadQry)
- [Market Data Query for Implied Volatility](#) (C_MktDataImpVolatilityQry)
- [Market Data Query for FX Rate](#) (C_MktDataFXRateQuery)
- [Market Data Query for Ref. Interest Rate](#) (C_MktDataRefIntrstRateQry)
- [Market Data Query for Security Price](#) (C_SecurityPriceQuery)
- [Fin. Trans. Amt on Single Date - Query](#) (C_FinTransSingleDayAmtQry)
- [Financial Transaction Amount - Query](#) (C_FinTransAmtQry)
- [Fin. Trans.: Histl/Fcstd Fee Amt - Query](#) (C_FinTransFcstHistlFeeQry)
- Package: Treasury Management for SAP S/4HANA 2020
 - [Financial Status Query](#) (C_FinancialStatusQuery)
 - [Cash Position and Liquidity Forecast Query](#) (C_LiquidityPositionQuery)
 - [Bank Group Query](#) (C_BankProfileQuery)
 - [Bank Group Profile Query](#) (C_BankGroupProfileQuery)
 - [Bank Payments Query](#) (C_PaymentByBankQuery)
 - [Total and Average Bank Payments Query](#) (C_PaymentByBankKPI)
 - [Query View for Maturity Profile](#) (C_MaturityProfileQuery)
 - [Query for Credit Line Utilization](#) (C_CreditLineUtilQry)
 - [Treasury Counterparty Limit Overview Query](#) (C_TrscyCtptyLimit0verviewQ)
 - [Treasury Counterparty Limit Business Partner Rating Query](#) (C_TrscyCtptyLmtBPRatingQry)
 - [Treasury Market Risk Key Figure Value Query](#) (C_TrscyMktRskKeyFigValueQry)
 - [Treasury Value at Risk Query](#) (C_TrscyValueAtRiskQuery)
 - [Query for Bank Guarantee Overview](#) (C_BankGuarantee0verviewQry)
 - [Market Data Query for Basis Spread](#) (C_MktDataBasisSpreadQry)

- [Market Data Query for Credit Spread](#) (C_MktDataCreditSpreadQry)
- [Market Data Query for Implied Volatility](#) (C_MktDataImpVolatilityQry)
- [Market Data Query for FX Rate](#) (C_MktDataFXRateQuery)
- [Market Data Query for Ref. Interest Rate](#) (C_MktDataRefIntrstRateQry)
- [Market Data Query for Security Price](#) (C_SecurityPriceQuery)
- [Fin. Trans. Amt on Single Date - Query](#) (C_FinTransSingleDayAmtQry)
- [Financial Transaction Amount - Query](#) (C_FinTransAmtQry)
- [Fin. Trans.: Histl/Fcstd Fee Amt - Query](#) (C_FinTransFcstHistlFeeQry)
- [Financial Status History - Query](#) (C_HistFinancialStatusQuery)

Configuration and Master Data for the Treasury Executive Dashboard

The following configuration settings and master data are mandatory in the back-end system to run the [Treasury Executive Dashboard](#) in SAP Analytics Cloud.

Configuration

- Indicate the relevant company codes as treasury centers in the Customizing activity [Define Company Code Additional Data](#).

This setting is relevant for the chart [Liquidity by Treasury Center](#) on the [Liquidity](#) tab.

- In the Customizing activity [Set Rating Procedures and Ratings](#), you can create rating procedures and assign ratings to them.

You can rate business partners by different means, such as their credit standing and payment history, or according to other criteria. Ratings can be performed according to your own rules, as well as through specialist service providers, such as *Standard & Poors* or *Schufa*. Several rating procedures have already been delivered. You can define others according to your requirements. You can also set one of the rating procedures as the standard rating procedure and flag this rating procedure as internal.

- Customizing for the [Cash Management](#) tab:

The data from the [Cash Management](#) tab comes from the One Exposure from Operations hub. To view these figures, define the following configuration activities in your configuration environment:

- [Edit Liquidity Items](#)

Liquidity items represent the source and use of cash. This setting is required if you want to view cash and liquidity statuses by liquidity item.

- [Define Planning Levels](#)

A planning level reflects a typical financial transaction, for example, posting to a bank account, posting to a clearing account, and confirmed or unconfirmed payment notes. It explains the origin of the data and thus enables you to better estimate its reliability and decide which financial transaction needs to be included in your cash position and liquidity forecast KPIs.

- [Assign Planning Levels to Profiles:](#)

A balance profile defines a set of planning levels that reflect the original financial transactions. You can use balance profiles to filter the data sources that you want to display in the groups **Cash Position Forecast** and **Liquidity Forecast**.

- To identify the relevant fee flows of your financial transactions reported in the **Fee of Financial Transactions** group on the **Bank Relationship** tab, you must set the **Fee** indicator for the relevant fee flows in the following Customizing activities:
 - **Define Flow Types - MM Transactions**
 - **Define Flow Types - FX Transactions**
 - **Define Flow Types - OTC Derivatives**
 - **Define Flow Types - Trade Finance Transactions**
 - **Define Flow Types - Securities**
- If you want to use the market risk key figure sets relevant for the **Market Risk** tab, you must have chosen to use the static analysis structure. For more information, see also [Analysis Structure](#).

Additional prerequisites for using the market risk key figure sets:

- You must define your evaluation types in Customizing under ► **Treasury and Risk Management** ► **Valuation** ► **Define and Set Up Evaluation Types** ►.
- You must define your value-at-risk types in Customizing under ► **Treasury and Risk Management** ► **Market Risk Analyzer** ► **Value at Risk** ► **Define Value-at-Risk Type** ►.
 - A value-at-risk type with VaR category **Simulation** must have the VaR method 1 **VaR Determination Based on Profit and Loss**.
 - A value-at-risk type with VaR category **Variance/Covariance** must have the item calculation 1 **Delta Positions**.
- If you want to calculate market risk key figures based on a specific scenario and/or based on a market data shift, you must first define the scenarios and market data shifts.

For more information, see also

- [Editing Scenarios](#)
- [Manage Market Data Sets](#)
- If you want to use a filter, you must create the filter using the **Define Filter** function (transaction AFWFL).

The filter is a selection condition based on the analysis characteristics of the static analysis structure that is used to restrict the volume of the selected financial objects.

Master Data

- Create a company code hierarchy called TMS_REGION using the **Manage Global Hierarchies** app, where you define regions and assign the corresponding company codes.

❖ Example

TMS_REGION (=root node)

- APJ (Asia Pacific incl. Japan)

Assign the company codes of the region.

- AMER (America)

Assign the company codes of the region.

- EMEA (Europe, Middle East and Africa)

Assign the company codes of the region.

For more information, see also [Manage Global Hierarchies](#)

This setting is relevant for the **Liquidity**, the **Cash Management**, and the **Bank Relationship** tabs.

- The **Liquidity** tab is based on your settings for the **Financial Status – Nominal Amount** (app ID W0122) and **Financial Status – Book Value** (app ID F2136) reporting apps. In the [Define Financial Positions](#) app, you must define your financial positions representing the asset side/liquidity of the financial status reporting of your company.

You define financial position groups for assets and financial position groups for liabilities. The financial position groups are used to structure the financial positions according to business criteria. The financial positions get their data from a specific data source (Treasury Position Management, One Exposure, or One Document Balances) according to the specific selection criteria maintained. On the **Liquidity** tab of the Treasury Executive Dashboard, only the financial position groups and their corresponding financial positions that represent assets are selected.

- To use the **Bank Relationship** tab, you must first define the following master data:
 - Define banks (including bank rating) and house banks in the [Manage Banks](#) app.
 - Define bank accounts in the [Manage Bank Accounts](#) app
 - Define bank groups in the bank hierarchy by using the [Manage Bank Accounts - Bank Hierarchy View](#) app
- The Counterparty Risk tab only monitors limit utilizations and free limits of one specific limit type for credit risk. This limit type must use the characteristics business partner and limit product group. If you would like to see data on the **Counterparty Risk** tab, you must define limit types with the characteristics business partner and limit product group. Then you must define limit specifications and manage limits for the limit types using the [Editing Limits](#) app.
- The rating of a counterparty can change during the lifetime of your business connection. You can store the rating information time-dependent for your counterparties in the business partner master data (for more information, see also [Rating](#)). Enter rating information for your counterparties on the **Rating** tab in the master data of the business partner.
- If you would like to see data on the **Market Risk** tab, you must define market risk key figure sets using the [Manage Market Risk Key Figure Sets](#) function (transaction AFWKF_SET).