

Processes in Treasury and Risk Management

COURSE OUTLINE

Course Version: 06 Course Duration: 5 Day(s)

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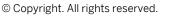
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Typographic Conventions

American English is the standard used in this handbook. The following typographic conventions are also used.

This information is displayed in the instructor's presentation	
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Procedure	1 2 3
Warning or Caution	
Hint	
Related or Additional Information	>
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User interface control	Example text
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Course Overview

TARGET AUDIENCE

This course is intended for the following audiences:

- Application Consultant
- Super / Key / Power User
- Business Analyst
- Business Process Architect
- Business Process Owner/Team Lead/Power User
- Development Consultant
- Enterprise Architect
- Executive
- Program/Project Manager
- Solution Architect
- System Architect
- Technology Consultant
- Trainer





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UNIT1 Overview SAP Treasury and Risk solution

Lesson 1: Describing Financials in S/4HANA

Lesson Objectives

After completing this lesson, you will be able to:

• Describe SAP HANA and SAP S/4HANA

Lesson 2: Explaining the Treasury and Risk Management solution

Lesson Objectives

After completing this lesson, you will be able to:

- Explain the Treasury and Risk Management solution architecture
- Provide information on the Integration of the Treasury and Risk Management solution

Lesson 3: Explaining the Transaction Manager main process

Lesson Objectives

After completing this lesson, you will be able to:

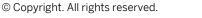
- Explain the Transaction Manager main process
- Understand how the TRM process is linked with the typical Treasury organization
- Understand the importance of authorization concept and dual/ triple control

Lesson 4: Describing the Core Treasury Processes

Lesson Objectives

After completing this lesson, you will be able to:

• Describe the Core Treasury Processes





Lesson 1: Capturing Banks master data using the Bank Account Management

Lesson Objectives

After completing this lesson, you will be able to:

• Capture Banks master data using the Bank Account Management

Lesson 2: Completing the House Bank Master data in the Business Partner

Lesson Objectives

After completing this lesson, you will be able to:

• Complete the House Bank Master data in the Business Partner





UNIT 3 The Debt and Investment Management process

Lesson 1: Explaining the Debt and Investment Management process

Lesson Objectives

After completing this lesson, you will be able to:

• Explain the Debt and Investment Management process

Lesson 2: Using the Money Market Trading Functions

Lesson Objectives

After completing this lesson, you will be able to:

Use the Money Market Trading Functions

Lesson 3: Employing the Back Office Functions - part one

Lesson Objectives

After completing this lesson, you will be able to:

- Perform Settlement
- Use Collective Processing
- Create Netting proposals
- Perform Interest Fixing

Lesson 4: Describing the Back Office Functions: Correspondence

Lesson Objectives

After completing this lesson, you will be able to:

- Explain the Correspondence framework architecture and functions
- Create a Correspondence Object

Lesson 5: Executing Postings in Accounting

Lesson Objectives

After completing this lesson, you will be able to:



- Explain the TRM Accounting functions and processing alternatives
- Create GL Postings
- Review the TRM postings

Lesson 6: Performing Payments

Lesson Objectives

After completing this lesson, you will be able to:

- Explain the TRM Payment functions and processing alternatives
- Perform Payments using the TRM payment function
- Review the TRM payments

Lesson 7: Performing the period end process

Lesson Objectives

After completing this lesson, you will be able to:

- Explain the business background of the period end process: Valuation and Accruals
- Perform Valuations in the period end process
- Create Accruals in the period end process

Lesson 8: Using Credit Lines and Mirror Transactions

Lesson Objectives

After completing this lesson, you will be able to:

- Create and analyze Facilities
- Explain and create Mirror Transactions

Lesson 9: Employing the Back Office Functions - part two

Lesson Objectives

After completing this lesson, you will be able to:

- Explain and perform a Prolongation
- Manage Reversals

Lesson 10: Describing the Cash Management Integration

Lesson Objectives

After completing this lesson, you will be able to:

• Describe the Cash Management Integration

Lesson 11: Managing Securities and other exchange traded products

Lesson Objectives

After completing this lesson, you will be able to:

- Explain the management of Securities and other exchange traded products in TRM
- Create Security Accounts and Security Class Data
- Trade Securities
- Perform Securities Accounting tasks
- Distinguish and explain supporting Back Office tasks

Lesson 12: Performing Analysis in the Transaction Manager

Lesson Objectives

After completing this lesson, you will be able to:

• Perform Analysis in the Transaction Manager

Lesson 13: Gaining efficiency with the Trade Finance Process

Lesson Objectives

After completing this lesson, you will be able to:

• Gain efficiency with the Trade Finance Process





UNIT 4 The FX Risk Management Process

Lesson 1: Handling FX Deals

Lesson Objectives

After completing this lesson, you will be able to:

• Handle FX Deals

Lesson 2: Using the Exposure Management

Lesson Objectives

After completing this lesson, you will be able to:

• Use the Exposure Management

Lesson 3: Explaining Hedge Management and Hedge Accounting

Lesson Objectives

After completing this lesson, you will be able to:

• Explaining Hedge Management and Hedge Accounting

Lesson 4: Handling further Derivatives

Lesson Objectives

After completing this lesson, you will be able to:

- Provide an overview of the derivative financial instruments supported by TRM
- Explain the various instruments for hedging against interest rate risks
- Explain the business use of derivatives
- Perform the process handling of derivatives in TRM

Lesson 5: Coping with EMIR/ Dodd Frank

Lesson Objectives

After completing this lesson, you will be able to:

• Describe the EMIR and Dodd Frank regulations



• Outline the Virtusa Cloud solution

UNIT 5 Market Data Management

Lesson 1: Employing Market Data

Lesson Objectives

After completing this lesson, you will be able to:

- Understand the structure of the Market Data Management system
- Distinguish different types of Market Data
- Enter Market Data into the system

Lesson 2: Loading and Calculating Market Data

Lesson Objectives

After completing this lesson, you will be able to:

• Load and Calculate Market Data



UNIT 6 Risk Analysis and Optimization with the Market Risk Analyzer

Lesson 1: Understanding Risk Management

Lesson Objectives

After completing this lesson, you will be able to:

- Understand Risk Management
- Explain the Risk Controlling Process
- Provide an explanation of the analysis structure and basic settings for the Market Risk Analyzer
- Understand the relevance of the Evaluation Type

Lesson 2: Performing NPV and Sensitivity Analysis

Lesson Objectives

After completing this lesson, you will be able to:

- Perform NPV/ Sensitivity Analysis
- Perform an ALM analysis
- Calculate Sensitivity Key Figures
- Perform a Grid Analysis
- Define and use Market Data Scenarios and Shifts

Lesson 3: Using Value at Risk Valuations

Lesson Objectives

After completing this lesson, you will be able to:

- Use Value at Risk Valuations
- Structure risk factors and define risk hierarchies
- Explain Value at Risk evaluations options
- Differentiate between Monte Carlo simulation, the Variance/Covariance approach, and the Historical Simulation
- Explain how Back Testing works



Lesson 4: Consider Credit Risk

Lesson Objectives

After completing this lesson, you will be able to:

- List the main features of the Yield Curve Framework
- Outline what Basis Spreads and Credit Spreads are and how they are integrated into the Yield Curve Framework
- Explain how Fair Value can be calculated including Basis Spreads and/or Credit Spreads
- Outline the use of Credit and Debit Value Adjustments

UNIT 7 Risk Limitation with the Credit Risk Analyzer

Lesson 1: Explaining the Credit Risk Analyzer functional approach

Lesson Objectives

After completing this lesson, you will be able to:

- Explain the Credit Risk Analyzer functional approach
- Explain the Credit Risk Analyzer process
- Define and Display Limits
- Provide Interim Limits and Perform Limit Transfers

Lesson 2: Using the Credit Risk Analyzer Process

Lesson Objectives

After completing this lesson, you will be able to:

- Check the Limit utilization
- Perform the day end process



