S4F50

Processes in Treasury and Risk Management

COURSE OUTLINE

Course Version: 12
Course Duration:
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American English is the standard used in this handbook. The following typographic conventions are also used.

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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
- Enterprise Architect
- Solution Architect
- System Architect
- Trainer
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

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 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
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: 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 11: Executing Money Market Funds
Lesson Objectives
After completing this lesson, you will be able to:
• Execute Money Market Funds

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: Executing Leading Edge SAP Fiori Tile Reports
Lesson Objectives
After completing this lesson, you will be able to:
• Execute leading edge SAP Fiori tile reports

Lesson 14: 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
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: Trading Platform Integration
Lesson Objectives
After completing this lesson, you will be able to:

• Understand trade platform integration

Lesson 5: 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 6: 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
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

Lesson 2: Loading and Calculating Market Data

Lesson Objectives
After completing this lesson, you will be able to:

- Load and Calculate Market Data
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
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