

## SAP TRM (Treasury and Risk Management) Course Content

### Introduction to SAP TRM Concepts:

#### Treasury and Risk Management Introduction

- ❖ Basic Settings
- ❖ Company Code and
- ❖ Required setting till GL Accounts Creation
- ❖ Customer Master Data
- ❖ Business Partners Creation

#### General Settings in Transaction Manager

- ❖ General settings
- ❖ Define Company Code additional data
- ❖ Define Portfolio ( Money Market, Foreign Exchange,
- ❖ Derivatives, Commodities and Securities)
- ❖ Define Traders (Business Partners)
- ❖ Assign Factory Calendar
- ❖ Define and Assign Accounting codes and Valuation areas
- ❖ Initialization of Parallel Valuation Areas
- ❖ Define and Assign Valuation Classes
- ❖ Define Account Determination

#### Money Market / Foreign Exchange (includes Delta settings)

- ❖ Define Product Types
- ❖ Define Number range for Transaction Types
- ❖ Define Flow Types • Assign Flow Type to Transaction Type
- ❖ Define Calculation Procedure for Derived Flows
- ❖ Define Derivation Procedures and Rules
- ❖ Define Update Types and Assign Usages
- ❖ Assign Flow Types to Update Types
- ❖ Define Correspondence Activities
- ❖ Assign General Valuation Class

#### Securities

- ❖ Define Currency Units
- ❖ Define Number Range for Security Classes
- ❖ Define Company Code-Dependent Settings for
- ❖ the Product Type
- ❖ Assign Flow Type to Transaction Type
- ❖ Define Calculation Procedure for Derived Flows
- ❖ Define Derivation Procedures and Rules

### Market Data Management

- ❖ Currency Exchange Entries
- ❖ Reference Interest Rate Entries
- ❖ Securities and Indexes
- ❖ Enter Commodities Spot Prices
- ❖ Credit Spreads for Transactions, Securities and Loans,
- ❖ Volatilities – Interest, Securities, Exchange

### Credit Risk Analyzer (under SAP Risk Management)

- ❖ Global Settings
- ❖ Define Collateral Priority
- ❖ Define Collateral Type
- ❖ Activate/Deactivate Financial Object Integration
- ❖ Derive Default Risk Control Parameters for
- ❖ Money Market transactions
- ❖ Activate Integrated Default Risk Limit Check

### Market Risk Analyzer (under SAP Risk Management)

- ❖ Basic Settings
- ❖ Define Maturity Band
- ❖ Define Cash Flow Indicators& Cash Flow Types
- ❖ Value at Risk
- ❖ Key Figures and Evaluation Procedures
- ❖ Simulation