

SAP TRM Syllabus

Treasury & 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 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
- Assign General Valuation Class
- Valuation of Foreign exchange

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

Derivatives

- Interest Rate Swaps (IRS)
- Cross currency Interest Rate Swaps (CCS)

Market Data Management

- Currency Exchange Entries
- Reference Interest Rate Entries

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 Cash Flow Indicators & Cash Flow Types
- Value at Risk
- Key Figures and Evaluation Procedures
- Simulation