

SAP - Processes in Treasury and Risk Management

- Description of the core treasury processes for money market, foreign exchange, derivatives, commodities and securities
- End to end treasury process, including integration with other SAP modules (e.g. FI, CM, BCM, IHC)
- Risk management processes (Market Risk Analyzer, Credit Risk Analyzer, Portfolio Analyzer, Hedge Management, Exposure Management)
- Business partners and standing instructions
- Transaction Manager: instruments available for money market, foreign exchange, derivatives, commodities and securities
- Structure of the financial instruments
- Processes for the front, middle and back office
- Correspondence process
- Parallel accounting and valuation in Treasury (multiple GAAPs)
- Master data management (e.g. creation of securities master data)
- Market Data Management (e.g. yield curves, FX rates, security rates, volatilities)
- Market Risk Analyzer with analysis, value at risk and results database
- Credit Risk Analyzer with exposure calculation and limit management
- Standard treasury reporting
- The course contains system hands on exercises which cover all major learning steps!