

S4F50

Business Processes in Treasury and Risk Management in SAP S/4HANA

COURSE OUTLINE

Course Version: 26
Course Duration:

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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



Demonstration



Procedure



Warning or Caution



Hint



Related or Additional Information



Facilitated Discussion



User interface control

Example text

Window title

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
- Enterprise Architect
- Solution Architect
- System Architect
- Trainer

Lesson 1: Describing Financials in SAP S/4HANA

Lesson Objectives

After completing this lesson, you will be able to:

- Describe SAP HANA and SAP S/4HANA

Lesson 2: Explaining the SAP Treasury and Risk Management Solution

Lesson Objectives

After completing this lesson, you will be able to:

- Explain the SAP 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 SAP Treasury and Risk Management Process is Linked with the Typical Treasury Organization
- Understand the Importance of Authorization Concept and Dual 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 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 SAP Treasury and Risk Management Accounting Functions and Processing Alternatives
- Create GL postings
- Review the SAP Treasury and Risk Management Postings

Lesson 6: Performing Payments

Lesson Objectives

After completing this lesson, you will be able to:

- Explain the SAP Treasury and Risk Management Payment Functions and Processing Alternatives
- Perform Payments Using the SAP Treasury and Risk Management Payment Function
- Connect to Banks
- Know the process of implementing SAP Multi-Bank Connectivity
- Articulate the benefits of implementing SAP Multi-Bank Connectivity

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
- Understand Additional Differentiating Criteria

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 SAP Treasury and Risk Management
- 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: Learning about Global Interest Rate Benchmark Reform

Lesson Objectives

After completing this lesson, you will be able to:

- Learning about Global Interest Rate Benchmark Reform
- Know what changes on SAP with the benchmark replacement
- Know where to go to get more information

Lesson 13: Performing Analysis in the Transaction Manager

Lesson Objectives

After completing this lesson, you will be able to:

- Perform Analysis in the Transaction Manager

Lesson 14: Executing SAP Fiori Reporting Apps

Lesson Objectives

After completing this lesson, you will be able to:

- Execute SAP Fiori Reporting Apps

Lesson 15: 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:

- Explain Hedge Management and Hedge Accounting
- Understand the difference between period-based Hedging Areas and reference-based Hedging Areas
- Describe differences in the definition of the Hedging Area when using reference-based Hedging Areas
- Describe the functionality available with target quotas
- Understand the different phases of the hedge management process and the steps included in each of those phases
- Understand hedge management terms and concepts

Lesson 4: Understanding Trading Platform Integration

Lesson Objectives

After completing this lesson, you will be able to:

- Understand Trading Platform Integration
- Understand Automated Request Creation
- Activate the Automated Request Creation functionality

Lesson 5: Reviewing FX Balance Sheet Hedge Management

Lesson Objectives

After completing this lesson, you will be able to:

- Review FX Balance Sheet Hedge Management

Lesson 6: Handling Further Derivatives

Lesson Objectives

After completing this lesson, you will be able to:

- Provide an Overview of the Derivative Financial Instruments Supported by SAP Treasury and Risk Management
- Explain the Various Instruments for Hedging Against Interest Rate Risks
- Perform the Process Handling of Derivatives in SAP Treasury and Risk Management

Lesson 1: Understanding 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 the Monte Carlo Simulation, the Variance/Covariance Approach, and the Historical Simulation
- Explain How Back Testing Works

Lesson 4: Considering 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

Lesson 1: Understanding Further Topics

Lesson Objectives

After completing this lesson, you will be able to:

- Further Topics
- Understand the different types of data provided on the Treasury executive dashboard
- Understand basic overview information and the process flow of liquidity planning in SAP Analytics Cloud

Lesson 1: Understanding Commodities

Lesson Objectives

After completing this lesson, you will be able to:

- Understand the SAP Commodity Management Solution