

# S4F51

## Customizing in Treasury and Risk Management in SAP S/4HANA

### COURSE OUTLINE

Course Version: 17

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	<i>Example text</i>
Window title	<i>Example text</i>

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# Course Overview

## **TARGET AUDIENCE**

This course is intended for the following audiences:

- Industry / Business Analyst Consultant





## Lesson 1: Describing SAP HANA and SAP S/4HANA

### Lesson Objectives

After completing this lesson, you will be able to:

- Describe SAP S/4HANA and SAP Fiori



## Lesson 1: Understanding the SAP Treasury and Risk Management Solution

### Lesson Objectives

After completing this lesson, you will be able to:

- Describe the course goals and objectives
- Provide a functional overview of SAP Treasury and Risk Management

## Lesson 2: Maintaining Business Partner Settings

### Lesson Objectives

After completing this lesson, you will be able to:

- Understand business partners
- Maintain business partner settings
- Configure business partner workflows
- Check business partner settings in the application

## Lesson 3: Defining House Bank Accounts

### Lesson Objectives

After completing this lesson, you will be able to:

- Define house bank accounts

## Lesson 4: Defining Securities-Related Master Data

### Lesson Objectives

After completing this lesson, you will be able to:

- Define securities-related master data



## Lesson 1: Configuring the Company Code

### Lesson Objectives

After completing this lesson, you will be able to:

- Configure company code settings

## Lesson 2: Defining Valuation Areas

### Lesson Objectives

After completing this lesson, you will be able to:

- Define settings for valuation areas

## Lesson 3: Configuring the Valuation Class

### Lesson Objectives

After completing this lesson, you will be able to:

- Explain valuation class



## Lesson 1: Creating Traders and Portfolios

### Lesson Objectives

After completing this lesson, you will be able to:

- Understand traders and portfolios
- Configure traders and portfolios

## Lesson 2: Defining Trade Types

### Lesson Objectives

After completing this lesson, you will be able to:

- Understand financial transactions
- Define money market trade types
- Understand facilities
- Define foreign exchange trade types
- Understand product and transaction types for derivatives
- Define securities and listed derivatives trade types
- Define trade finance trade types

## Lesson 3: Maintaining Derived Flows

### Lesson Objectives

After completing this lesson, you will be able to:

- Understand derived flows

## Lesson 4: Using the Deal Release Workflow

### Lesson Objectives

After completing this lesson, you will be able to:

- Use the deal release workflow

## **Lesson 5: Defining Position Management**

### **Lesson Objectives**

After completing this lesson, you will be able to:

- Understand position management
- Configure position management

## **Lesson 6: Valuing Trades**

### **Lesson Objectives**

After completing this lesson, you will be able to:

- Understand key date valuations

## **Lesson 7: Defining Derived Business Transactions**

### **Lesson Objectives**

After completing this lesson, you will be able to:

- Understand derived business transactions

## **Lesson 8: Understanding Interest Accruals**

### **Lesson Objectives**

After completing this lesson, you will be able to:

- Understand interest accruals

## **Lesson 9: Configuring Account Determination**

### **Lesson Objectives**

After completing this lesson, you will be able to:

- Understand aspects of account determination

## **Lesson 10: Replacing LIBOR**

### **Lesson Objectives**

After completing this lesson, you will be able to:

- Learn about Benchmark Reform
- Know what changes on SAP with the benchmark replacement
- Know where to go to get more information



## **Lesson 1: Maintaining Company Code Additional Information**

### **Lesson Objectives**

After completing this lesson, you will be able to:

- Understand additional settings made by currency and company code

## **Lesson 2: Entering Trade Field Selection**

### **Lesson Objectives**

After completing this lesson, you will be able to:

- Define trade field selection

## **Lesson 3: Establishing the Cash Management Integration**

### **Lesson Objectives**

After completing this lesson, you will be able to:

- Define SAP Cash Management settings

## **Lesson 4: Mirroring of Trades**

### **Lesson Objectives**

After completing this lesson, you will be able to:

- Understand the usage of mirroring
- Define mirroring configuration



## Lesson 1: Configuring the Correspondence Monitor

### Lesson Objectives

After completing this lesson, you will be able to:

- Provide an overview of the correspondence monitor
- Configure the correspondence monitor
- Maintain correspondence master data settings
- Use the correspondence monitor

## Lesson 2: Using the Payment Program

### Lesson Objectives

After completing this lesson, you will be able to:

- Understand the payment programs
- Configure the treasury payment program
- Execute the treasury payment program
- Connect to banks
- Know the process of implementing SAP Multi-Bank Connectivity
- Articulate the benefits of implementing SAP Multi-Bank Connectivity

## Lesson 3: Using the Trade Repository

### Lesson Objectives

After completing this lesson, you will be able to:

- Understand the trade repository
- Understand terms such as ESMA, Dodd-Frank legislation, and trade repository
- Describe the process of getting the required data to a trade repository
- Check the use of configuration for the trade repository



## Lesson 1: Defining Exposure Management

### Lesson Objectives

After completing this lesson, you will be able to:

- Define Exposure Management
- Define exposure activity types
- Define exposure positions
- Define product types for exposures
- Establish exposure lifecycles

## Lesson 2: Understanding the SAP Hedge Management Solution

### Lesson Objectives

After completing this lesson, you will be able to:

- Understand the SAP Hedge Management solution
- Explain the reason for doing hedge accounting
- Outline the hedge categories that exist for FX hedge accounting according to IAS, IFRS, and US GAAP
- Understand the Hedge Management cockpit, the hedging area, and snapshots
- Use the trading platform integration SCP app to integrate a front-office trading system with SAP Treasury and Risk Management
- Outline the full end-to-end hedge management process covered in the Treasury and Risk Management Business Processes course
- Explain hedge management terms and concepts

## Lesson 3: Creating Reference Based Hedging Areas

### Lesson Objectives

After completing this lesson, you will be able to:

- 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

- Know the configuration settings required when using reference-based hedging areas
- Outline the different customizing steps relevant to hedging classifications

## **Lesson 4: Customizing Hedge Management Elements**

### **Lesson Objectives**

After completing this lesson, you will be able to:

- Customize hedge management key elements
- Customize additional hedge management elements

## **Lesson 5: Understanding FX Options Process and Customizing**

### **Lesson Objectives**

After completing this lesson, you will be able to:

- Outline the process steps for exercising an FX option contract
- Outline the hedge management specific configuration related to FX options

## **Lesson 6: Understanding Hedge Accounting**

### **Lesson Objectives**

After completing this lesson, you will be able to:

- Understand hedge accounting customizing settings

## Lesson 1: Defining Market Data

### Lesson Objectives

After completing this lesson, you will be able to:

- Understand market data
- Understand and maintain reference interest rates and yield curves
- Understand currency settings
- Set security prices
- Understand credit spreads
- Maintain credit spreads
- Maintain factor types
- Maintain statistical market data

## Lesson 2: Importing Market Data into SAP

### Lesson Objectives

After completing this lesson, you will be able to:

- Describe the different ways market data can be imported into SAP
- Understand the most common way to import market data into SAP





## Lesson 1: Configuring the Market Risk Analyzer

### Lesson Objectives

After completing this lesson, you will be able to:

- Understand the Market Risk Analyzer
- Define the basic settings of the Market Risk Analyzer
- Define portfolio hierarchies and evaluation types
- Activate trade integration
- Execute Market Risk Analyzer reports
- Understand Value at Risk
- Understand the results database

## Lesson 2: Credit Risk Analyzer

### Lesson Objectives

After completing this lesson, you will be able to:

- Understand the Credit Risk Analyzer
- Define the basic settings for the Credit Risk Analyzer
- Define limit management
- Execute the Credit Risk Analyzer functionality



## Lesson 1: Understanding Commodities

### Lesson Objectives

After completing this lesson, you will be able to:

- Understand the SAP Commodity Management solution
- Understand the end-to-end process flow for commodities

## Lesson 2: Defining Commodities Basic Data

### Lesson Objectives

After completing this lesson, you will be able to:

- Define commodities basic data

## Lesson 3: Understanding Derivative Contract Specifications

### Lesson Objectives

After completing this lesson, you will be able to:

- Understand derivative contract specifications

## Lesson 4: Defining Period Determination

### Lesson Objectives

After completing this lesson, you will be able to:

- Define period determination

## Lesson 5: Defining Commodity Trade Types

### Lesson Objectives

After completing this lesson, you will be able to:

- Define commodity trade types
- Understand the end-to-end process flow
- Understand the settings made at the product type, transaction type, and flow type levels