



SAP Treasury and Risk Management Configuration

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INTRODUCTION

SAP Treasury and Risk Management is a module that is geared up towards analyzing and optimizing business processes in the finance area of a company.

The Treasury and Risk Management in SAP comprises of the following components:

Transaction Manager – Supports the management of financial transactions and positions

Market Risk Analyzer – To analyze interest rate, currency and stock risks . It helps to provide a reliable evaluation basis for market risk controlling.

Credit Risk Analyzer –
It focuses on measuring, analyzing and controlling counterparty default risk. It tries to cover specific risks associated with financial transactions in a company. It helps to control risks by setting limits and having an online limit check,

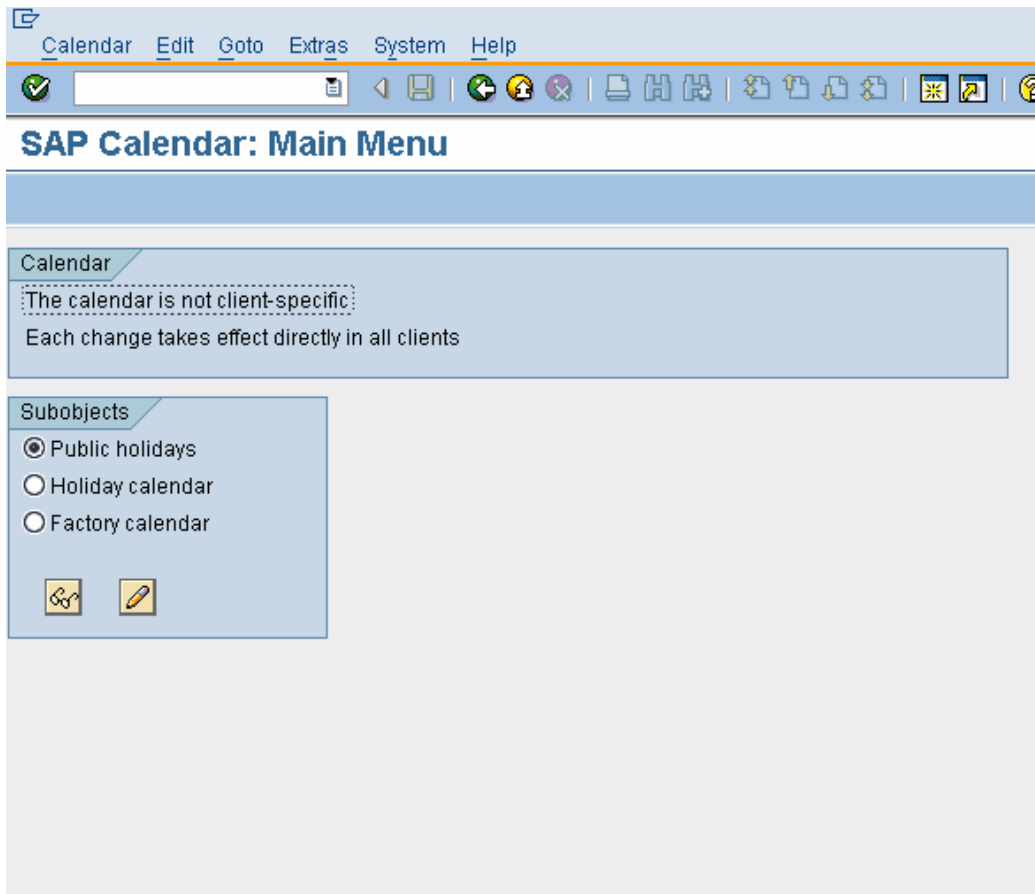
We have tried to make the configuration process as simple as possible. Enjoy reading it and implementing it at your clients place.

1. Treasury and Risk Management

1.1 General Settings

SAP Customizing Implementation Guide → SAP NetWeaver → General Settings → Maintain Calendar

A Calendar needs to be configured in the treasury module so as to have a working day check on the treasury activities entered into the system by the finance department.



Click 

Calendar Edit Goto Extras System Help

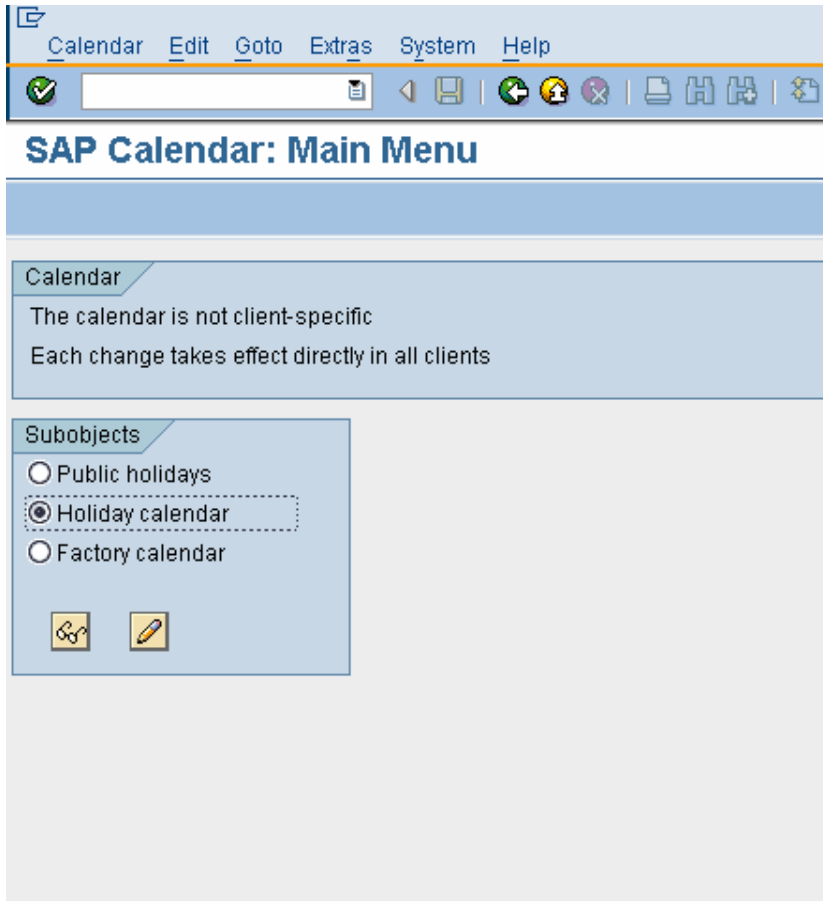
Change Public Holidays: Overview

Definition

Public holiday	Short text	Use in holiday cal.	Sort Key
(KR) Buddha's Birthday	Buddha's B	X	
(KR) Child Day	Child Day	X	
(KR) Chusok Harvest Fest. 1	Chusok 1	X	
(KR) Chusok Harvest Fest. 2	Chusok 2	X	
(KR) Chusok Harvest Fest. 3	Chusok 3	X	
(KR) Constitution Day	Constituti	X	
(KR) Heroes Memorial Day	Heroes Mem	X	
(KR) Indep. Movement Annivers.	Indep. Mov	X	
(KR) Independence Day	Independen	X	
(KR) State Founding Day	State Foun	X	
(KR) Tree day	Tree day	X	
Año Nuevo	Año Nuevo		
Batalla de Carabobo	Carabobo	X	
Canada Day	Can Day		
Canadian Civic Holiday	Civic	X	
Christmas Eve (US)	Christmas		
Cyril and Metod day (CZ)	Cyril a. M	X	
Día de la Independencia	Independic	X	
Día de la Raza	Raza	X	
Día del Trabajo (MX)	DíaTrabajo		
Easter Saturday	Easter Sat	X	
Founding of Czechoslovakia	Found.CZ	X	
Gandhi Jayanthi	Gandhi Jay	X	
Independence Day	Ind Day	X	
Inicio de la Independencia	Inicio Ind	X	
Jan Hus Day (CZ)	Jan Hus D.	X	
Labor Day (US)	Labor Day		
Liberation Day (CZ)	Lib.day	X	
March 8th	March 8th	X	

Most of the public holidays relevant for India are already maintained.

Select



Click 

Calendar Edit Goto Extras System Help

Change Public Holiday Calendar: Overview

ID	Holiday Calendar	Valid from	Valid to	Used in Factory Cale
AU	Public holiday calendar Australia	1990	2010	X
BE	Public holiday calendar Belgium	1990	2010	X
BR	Holiday calendar - Brazil	1996	2020	X
BV	Public holiday calendar Belgium Flemish	1990	2010	
BW	Public holiday calendar Belgium Walloon	1990	2010	
CA	Public Holiday Calendar - Canada	1990	2098	X
CH	Public holidays Switzerland	1990	2010	X
CN	Holiday Calendar-China	2001	2010	
CS	Public holiday calendar Czech Republic	1990	2010	X
CZ	Public holiday calendar Czech Republic	1995	2009	X
DK	Public holiday calendar Denmark	1995	2010	X
E1	Public holiday calendar Spain Madrid	1990	2098	X
E2	Public holiday calendar Spain Catalonia	1990	2098	X
EL	Public holiday calendar Alsace	1990	2005	X
EU	European currency union (ECU)	1998	2010	X
FI	Public holiday calendar Finland	1995	2010	X
FR	Public holiday calendar France	1990	2098	X
GE	England and Wales	1900	2098	X
GI	Ireland	1900	2098	
GN	Northern Ireland	1900	2098	
HK	Public holiday calendar Hong Kong	1996	2001	
ID	Public holiday calendar Indonesia	1996	2010	
IN	Public Holiday Calendar India	2004	2009	
IT	Public holiday calendar Italy	1990	2020	X
JP	Public holiday calendar Japan	1990	2010	X
KR	Republic of South Korea	1990	2008	
MX	Public holiday calendar Mexico	1995	2012	X
MY	Public holiday calendar Malaysia	1996	2005	
NL	Public holiday calendar Netherlands	1990	2010	X

SCA5_U | sapservers | INS

Double click

IN	Public Holiday Calendar India	2004	2009	
----	-------------------------------	------	------	--

Calendar Edit Goto Extras System Help

Change Public Holiday Calendar: Details

Calendar ID: IN Public Holiday Calendar India

Valid From: 2004
Valid To: 2009

Assigned Public Holidays

Selected	Public Holiday	Valid From	Valid To
<input type="checkbox"/>	Gandhi Jayanthi	1900	2098
<input type="checkbox"/>	Independence Day	1900	2098
<input type="checkbox"/>	Republic Day	1900	2098

Entry 1 of 3

Assign Holiday Delete Assignment

SCA5_U | sapservers | INS

Change from 2009 to 2098

Calendar Edit Goto Extras System Help

Calendar ID IN|Public Holiday Calendar India


Valid From 2004 To 2098

Selected	Public Holiday	Valid From	Valid To
<input type="checkbox"/>	Gandhi Jayanthi	1900	2098
<input type="checkbox"/>	Independence Day	1900	2098
<input type="checkbox"/>	Republic Day	1900	2098

Entry 1 of 3

Assign Holiday Delete Assignment

SCA5_U | sapsrvr | INS

Click on 

Click back

Select



Calendar Edit Goto Extras System Help

SAP Calendar: Main Menu

Calendar
 The calendar is not client-specific
 Each change takes effect directly in all clients

Subobjects

- Public holidays
- Holiday calendar
- Factory calendar**

Click 

Calendar Edit Goto Extras System Help

Change Factory Calendar: Overview

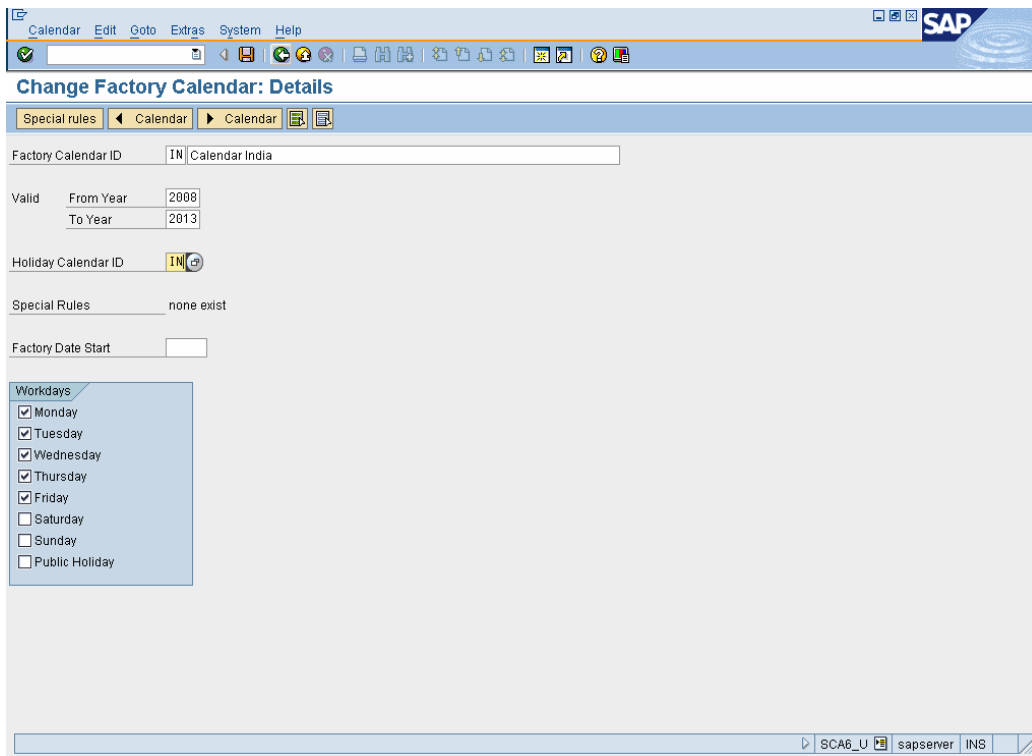
Definition Calendar

ID	Calendar ID	Valid from	Valid to
01	Factory calendar Germany standard	1990	2098
06		2001	2030
AB		2002	2007
AJ	Arrangement yearly	1995	2020
AM	Agreement: Monthly	1995	2020
AT	Factory calendar Austria standard	1990	2010
AU	Factory calendar Australia standard	1990	2010
BE	Factory calendar Belgium standard	1990	2010
BR	Factory Calendar Brazil	1996	2020
CA	Factory calendar Canada standard	1990	2098
CH	Factory calendar Switzerland standard	1990	2010
CM	Pendulum list monthly calendar, first day of the month	2003	2006
CO	Pendulum list quarterly calendar, first day of quarter	2003	2006
CS	Factory calendar Czech Republic	1990	2010
CZ	Factory Calendar Czech Republic	1995	2009
DK	Factory calendar Denmark	1995	2010
E1	Factory calendar Spain - Madrid	1990	2098
E2	Factory calendar Spain - Catalonia	1990	2098
EL	Factory calendar France - Alsace	1990	2005
ES	Factory calendar Spain standard	1990	2010
EU	European Monetary Union	1998	2010
FI	Factory calendar Finland	1995	2010
FR	Factory calendar France standard	1990	2098
GB	Factory calendar Great Britain standard	1900	2098
IT	Factory calendar Italy standard	1990	2010
JP	Factory calendar Japan standard	1990	2010
MX	Factory calendar Mexico	1995	2012
NL	Factory calendar Netherlands standard	1990	2010
NO	Factory calendar Norway	1995	2010

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Click 

Update the following:-



The screenshot shows the SAP 'Change Factory Calendar: Details' screen. The interface includes a menu bar with 'Calendar', 'Edit', 'Goto', 'Extras', 'System', and 'Help'. Below the menu is a toolbar with various icons. The main content area contains the following fields and options:

- Factory Calendar ID: IN | Calendar India
- Valid: From Year 2008, To Year 2013
- Holiday Calendar ID: IN
- Special Rules: none exist
- Factory Date Start: (empty field)
- Workdays section with checkboxes:
 - Monday
 - Tuesday
 - Wednesday
 - Thursday
 - Friday
 - Saturday
 - Sunday
 - Public Holiday

The status bar at the bottom right shows 'SCA6_U | sapservers | INS'.

Click on 

1.2 Basic Functions

1.2.1 Business Partner

1.2.1.1 Define BP Roles

SAP Customizing Implementation Guide → Financial Supply Chain Management → Treasury and Risk Management → Basic Functions → SAP Business Partner for Financial Services → General Settings → Business Partner → Basic Settings → Business Partner Roles → Define BP Roles

Here you define the business partner roles and their attributes. You also define the role categories with other relevant data. The BP role categories are stored in a table that has the delivery class E.

SAP has delivered various business partner roles, role categories and BP views.

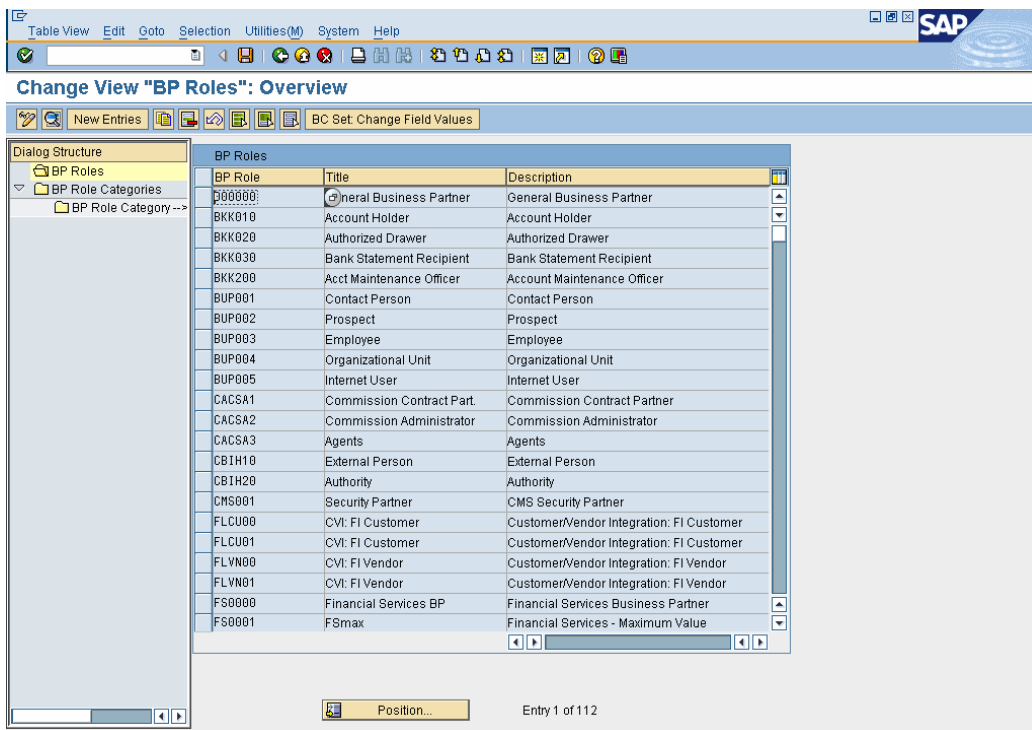
Do not modify these settings.

You should modify these entries only if, for example, you

- Want to use a completely different screen sequence
- Need additional screen sequences for your own role categories
- Have defined your own processes that should be programmed on role categories.

You should not, in particular, modify the role categories delivered by SAP because SAP programs may access them directly.

We follow the standard system settings



Double click

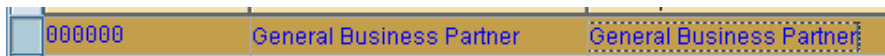


Table View Edit Goto Selection Utilities(M) System Help

Change View "BP Roles": Details

New Entries BC Set: Change Field Values

Dialog Structure

- BP Roles
- BP Role Categories
 - BP Role Category -->

BP Role 000000

General Data

Title General Business Partner

Description General Business Partner

Hide

BP Role Category

BP Role Cat.

Std Assignment BP Role -> BP Role Cat.

Additional BP Roles for BP Role Category

BP Role	Title	Standard	
		<input type="radio"/>	
		<input type="radio"/>	▲
		<input type="radio"/>	▼

Interface Control

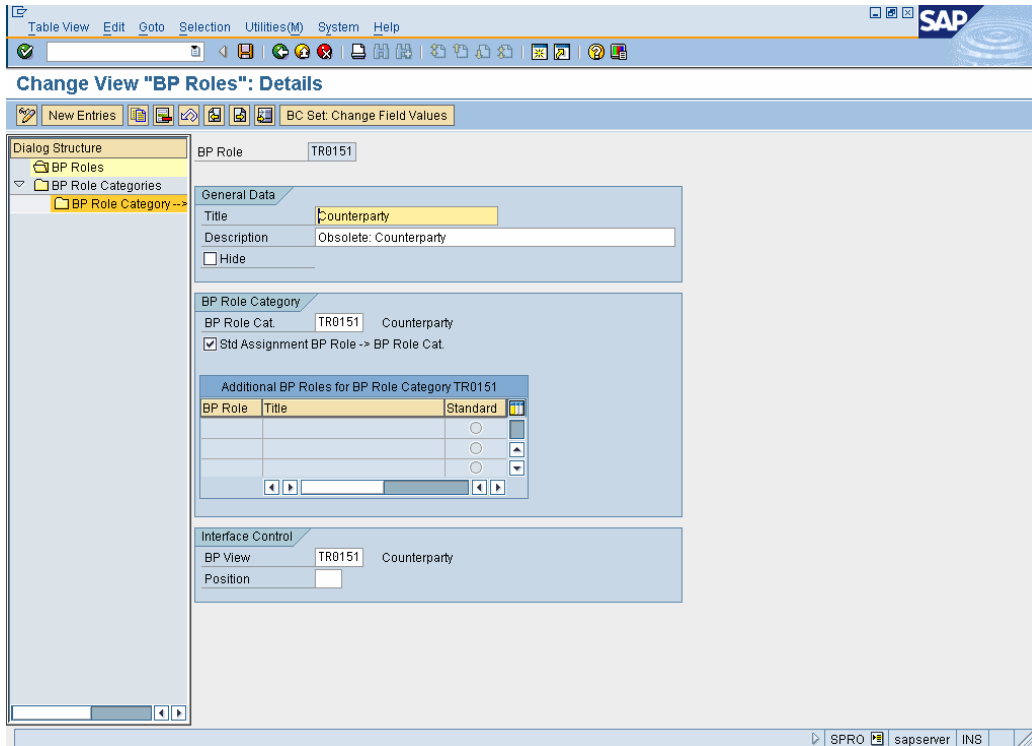
BP View 000000 General Business Partner

Position

Click 

Double click

TR0151	Counterparty
--------	--------------

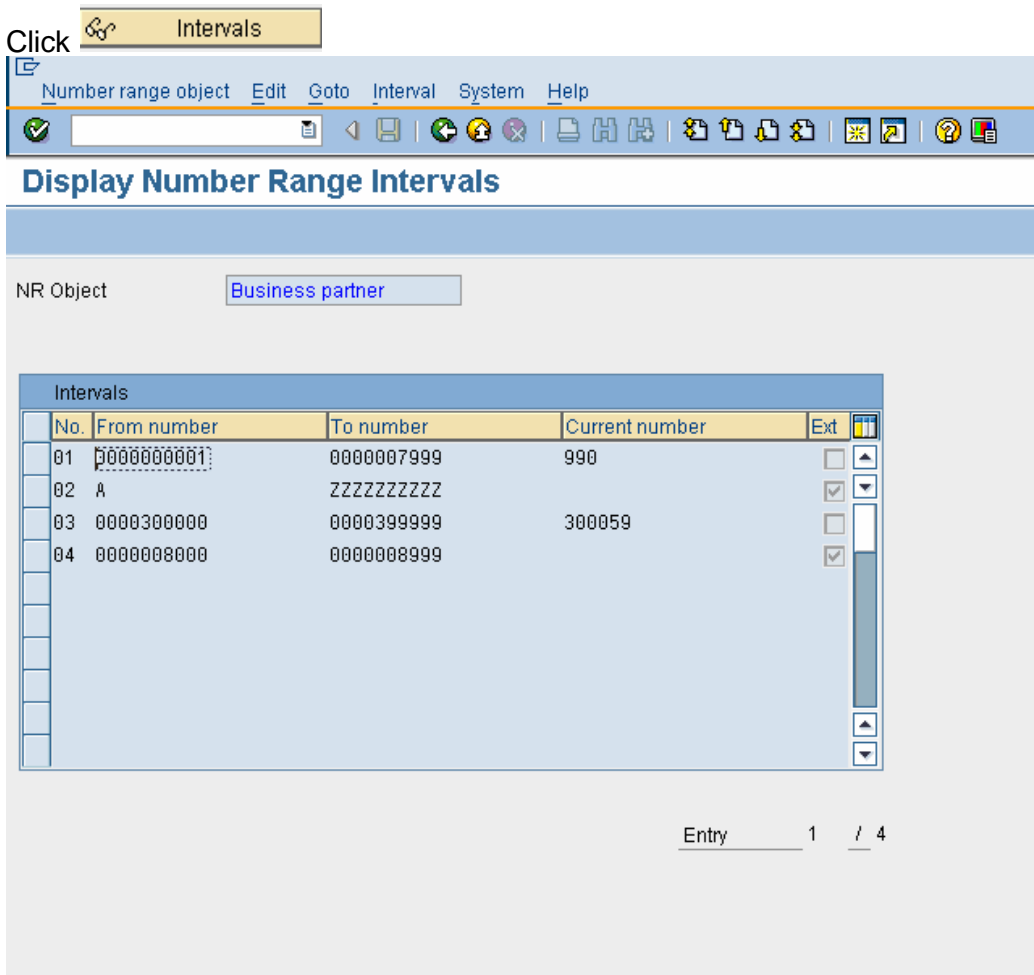
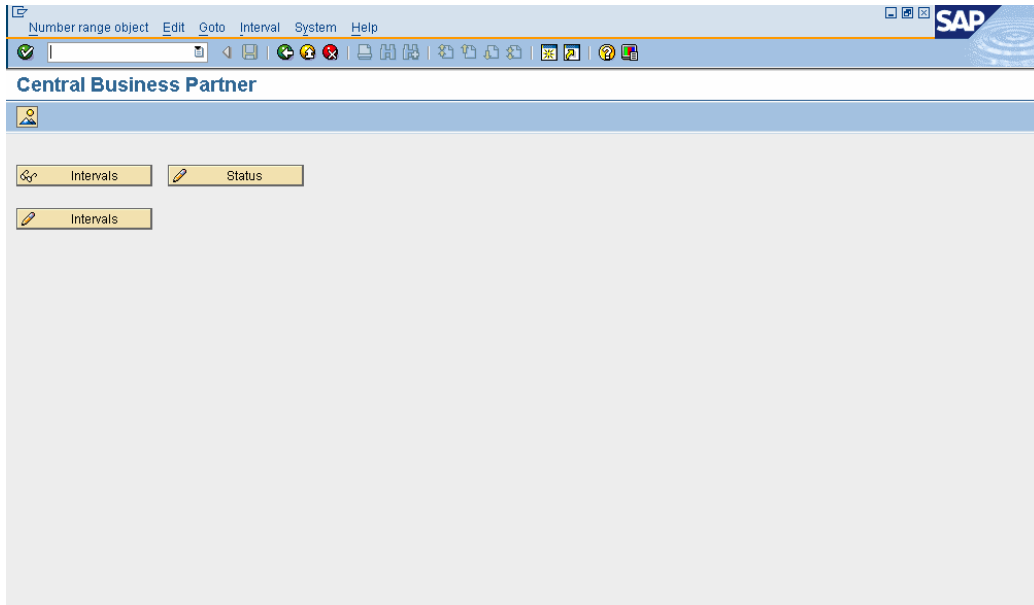


1.2.1.2 Define Number Ranges

SAP Customizing Implementation Guide → Financial Supply Chain Management → Treasury and Risk Management → Basic Functions → SAP Business Partner for Financial Services → General Settings → Business Partner → Basic Settings → Number Ranges and Groupings → Define Number Ranges

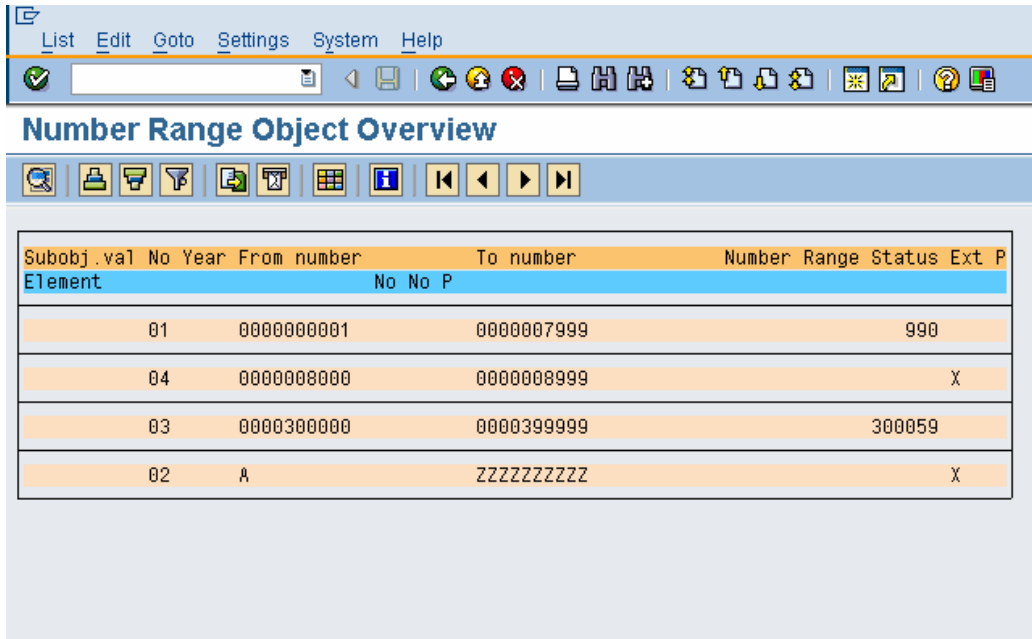
Here you define number ranges for business partners.

The defined number ranges are assigned to groupings in the Define groupings and assign number ranges activity.



Click 

Click 



The screenshot shows the SAP Number Range Object Overview interface. At the top, there is a menu bar with 'List', 'Edit', 'Goto', 'Settings', 'System', and 'Help'. Below the menu is a toolbar with various icons for navigation and actions. The main title is 'Number Range Object Overview'. Below the title is another toolbar with icons for search, print, filter, and navigation. The central part of the screen displays a table with the following data:

Subobj.	val	No	Year	From number	To number	Number Range	Status	Ext	P
Element		No	No	P					
	01			0000000001	0000007999			990	
	04			0000008000	0000008999				X
	03			0000300000	0000399999			300059	
	02			A	ZZZZZZZZZZ				X

Let us now create our own number range

Click on  Intervals

Number range object Edit Goto Interval System Help

Maintain Number Range Intervals

Interval

NR Object

Intervals				
No.	From number	To number	Current number	Ext
01	0000000001	0000007999	990	<input type="checkbox"/>
02	A	ZZZZZZZZZZ		<input checked="" type="checkbox"/>
03	0000300000	0000399999	300059	<input type="checkbox"/>
04	0000008000	0000008999		<input checked="" type="checkbox"/>



Entry 1 / 4

Click 

Insert Interval

New Interval				
No	From number	To number	Current number	Ext
09	0000009000	0000009999	0	<input type="checkbox"/>

Existing Number Ranges				
No	From number	To number	Number Range Status	Ext
01	0000000001	0000007999	990	<input type="checkbox"/>
02	A	ZZZZZZZZZZ		<input checked="" type="checkbox"/>

Click 


Number range object Edit Goto Interval System Help

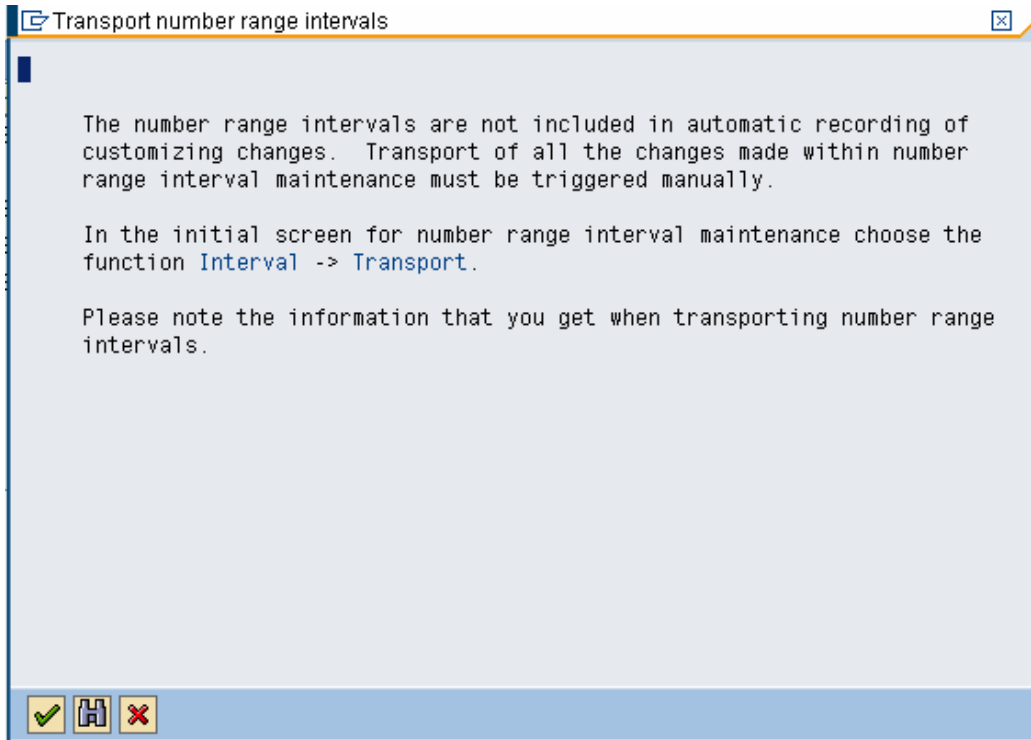
Interval

NR Object

No.	From number	To number	Current number	Ext
01	0000000001	0000007999	990	<input type="checkbox"/>
02	A	ZZZZZZZZZZ		<input checked="" type="checkbox"/>
03	0000300000	0000399999	300059	<input type="checkbox"/>
04	0000008000	0000008999		<input checked="" type="checkbox"/>
09	0000009000	0000009999	0	<input type="checkbox"/>

Entry 1 / 5

Click on 



Click 

1.2.1.3 Define Groupings and Assign Number Ranges

SAP Customizing Implementation Guide → Financial Supply Chain Management → Treasury and Risk Management → Basic Functions → SAP Business Partner for Financial Services → General Settings → Business Partner → Basic Settings → Number Ranges and Groupings → Define Groupings and Assign Number Ranges.

Here you maintain groupings for business partners.

The following groupings are supplied by SAP:

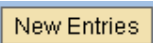
0001
0002

Table View Edit Goto Selection Utilities(M) System Help

Change View "BP groupings": Overview

New Entries BC Set: Change Field Values

Grouping	Short name	Description	Number ra	External	Int.Std.Grping	Ext.Std.Grpi
0001	Int.no.assgnmnt	Internal number assignment	01	<input type="checkbox"/>	<input checked="" type="radio"/>	
0002	Ext.no.assgnmnt	External number assignment	02	<input checked="" type="checkbox"/>		<input type="radio"/>
0003	Int.no.assgnmnt	Synchron. BP w Vendor	03	<input type="checkbox"/>	<input type="radio"/>	
0004			02	<input checked="" type="checkbox"/>		<input type="radio"/>
FSCM			04	<input checked="" type="checkbox"/>		<input type="radio"/>
GPEX	Ext.no.assgnmnt	External number assignment	02	<input checked="" type="checkbox"/>		<input type="radio"/>
GPIN	Int.no.assgnmnt	Internal number assignment	01	<input type="checkbox"/>	<input type="radio"/>	


Click on 

Update the following:-

Table View Edit Goto Selection Utilities(M) System Help


New Entries: Overview of Added Entries

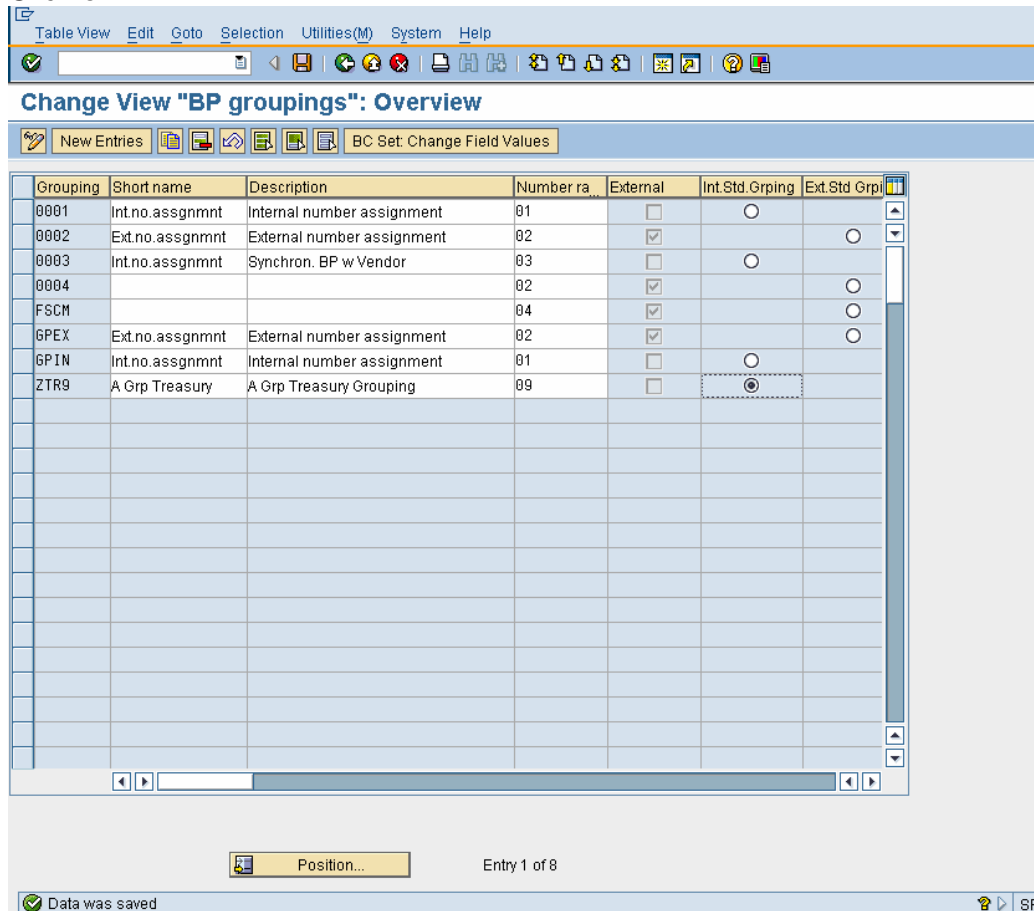
Grouping	Short name	Description	Number ra	External	Int.Std.Grping	Ext.Std.Grpi
ZTR9	A Grp Treasury	A Grp Treasury Grouping	09	<input type="checkbox"/>		

Click on 

Select ZTR9 as Int. Std. grouping

ZTR9	A Grp Treasury	A Grp Treasury Grouping	09	<input type="checkbox"/>	<input checked="" type="radio"/>
------	----------------	-------------------------	----	--------------------------	----------------------------------

Click on 



Change View "BP groupings": Overview

BC Set: Change Field Values

Grouping	Short name	Description	Number ra	External	Int.Std.Grping	Ext.Std Grp
0001	Int.no. assgnmnt	Internal number assignment	01	<input type="checkbox"/>	<input type="radio"/>	
0002	Ext.no. assgnmnt	External number assignment	02	<input checked="" type="checkbox"/>		<input type="radio"/>
0003	Int.no. assgnmnt	Synchron. BP w Vendor	03	<input type="checkbox"/>	<input type="radio"/>	
0004			02	<input checked="" type="checkbox"/>		<input type="radio"/>
FSCM			04	<input checked="" type="checkbox"/>		<input type="radio"/>
GPEX	Ext.no. assgnmnt	External number assignment	02	<input checked="" type="checkbox"/>		<input type="radio"/>
GPIN	Int.no. assgnmnt	Internal number assignment	01	<input type="checkbox"/>	<input type="radio"/>	
ZTR9	A Grp Treasury	A Grp Treasury Grouping	09	<input type="checkbox"/>	<input checked="" type="radio"/>	

Position... Entry 1 of 8

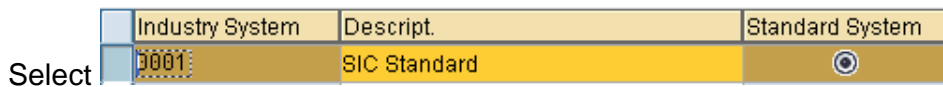
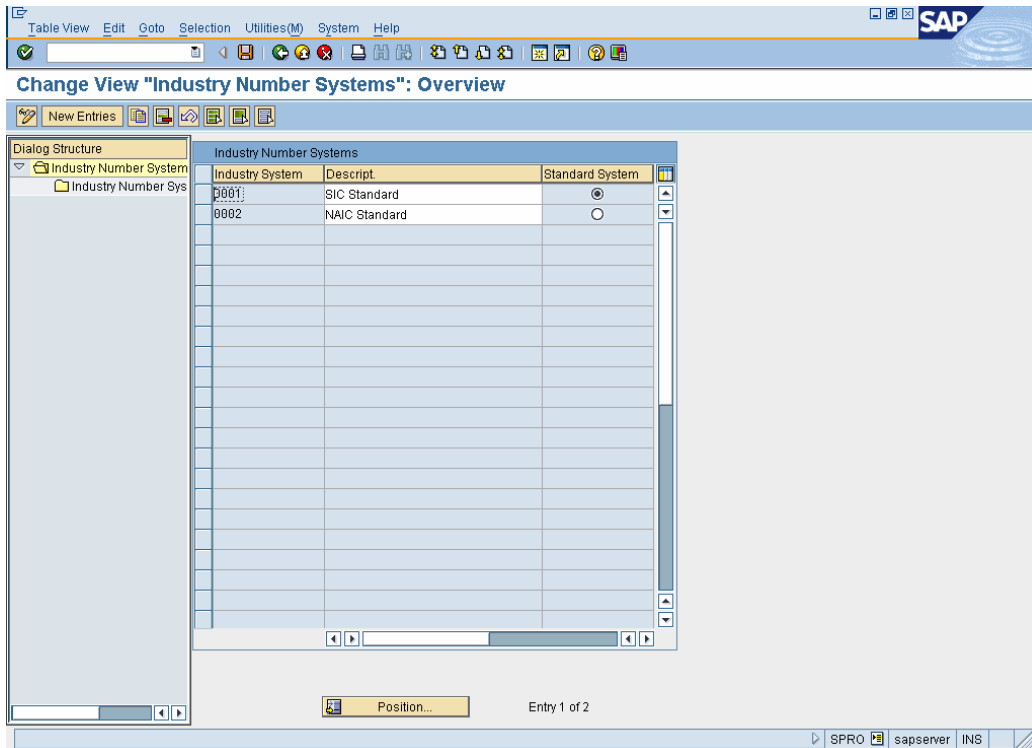
Data was saved

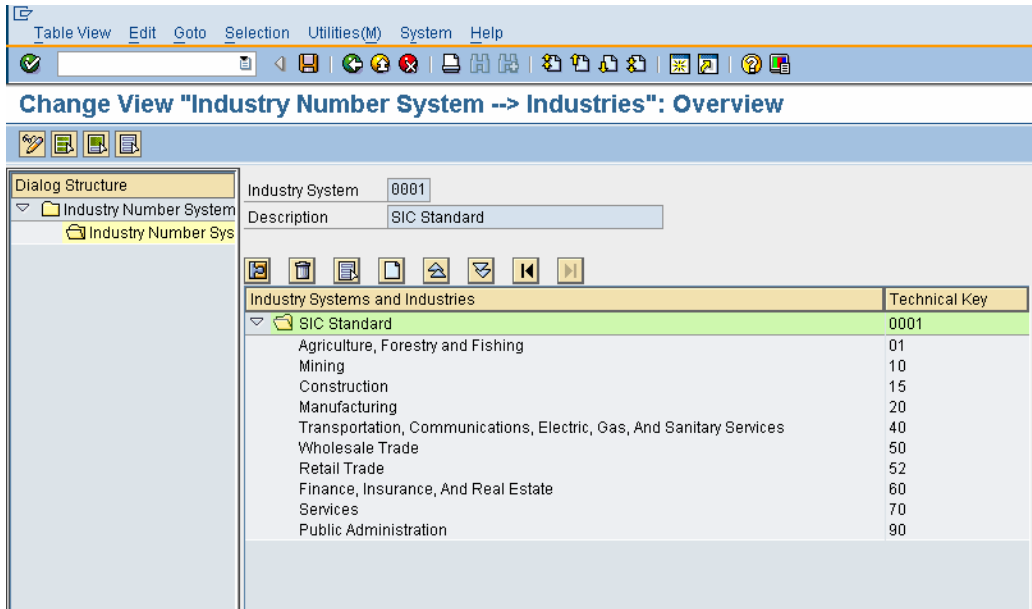
1.1.1.4 Maintain Industry Systems and Industries

SAP Customizing Implementation Guide → Financial Supply Chain Management → Treasury and Risk Management → Basic Functions → SAP Business Partner for Financial Services → General Settings → Business Partner → Organizations → Maintain Industry Systems and Industries

Here you define Industry Systems and industries. You can create different industry systems, to which you can assign several industries in each case. You can assign several industry systems to one business partner. You must identify one industry system as the standard industry system. The industry system identified as the standard industry system is displayed in the dialog in the initial screen for the maintenance of industry data.

Industry System 0001 – Standard Industry System has been maintained.



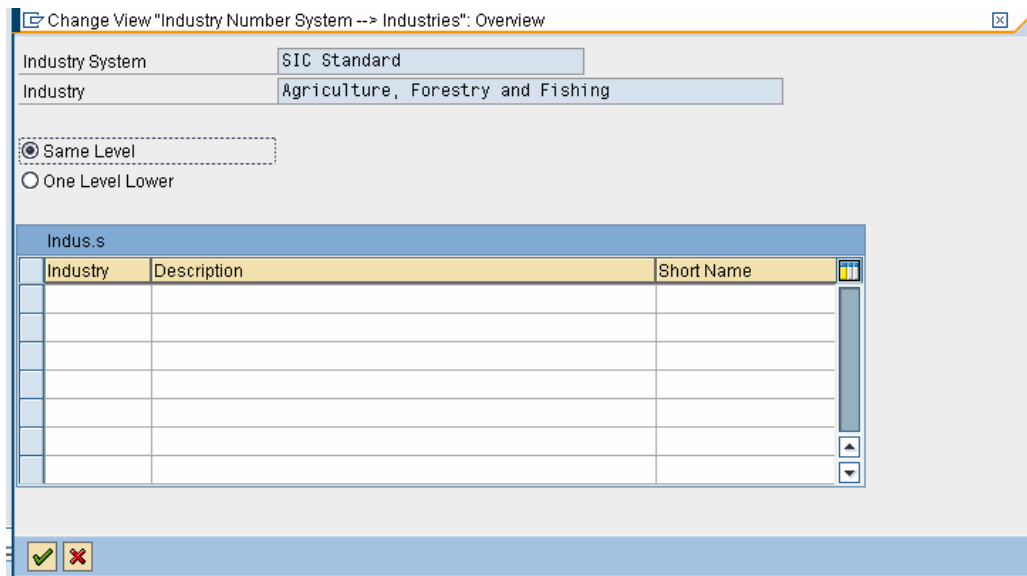


Let us create a new Industry key for Petrochemicals with key 02

Position cursor on

Agriculture, Forestry and Fishing 01

Click 



Select Same Level

Update the following:-

Change View "Industry Number System --> Industries": Overview

Industry System: SIC Standard
 Industry: Agriculture, Forestry and Fishing

Same Level
 One Level Lower

Industry	Description	Short Name
06	Petrochemicals	Petrochemicals

Click 

Table View Edit Goto Selection Utilities(M) System Help


Change View "Industry Number System --> Industries": Overview

Dialog Structure: Industry Number System > Industry Number Sys

Industry System: 0001
 Description: SIC Standard

Industry Systems and Industries	Technical Key
SIC Standard	0001
Agriculture, Forestry and Fishing	01
Mining	10
Construction	15
Manufacturing	20
Transportation, Communications, Electric, Gas, And Sanitary Services	40
Wholesale Trade	50
Retail Trade	52
Finance, Insurance, And Real Estate	60
Services	70
Public Administration	90
Petrochemicals	06

SPRO | sapserv | INS

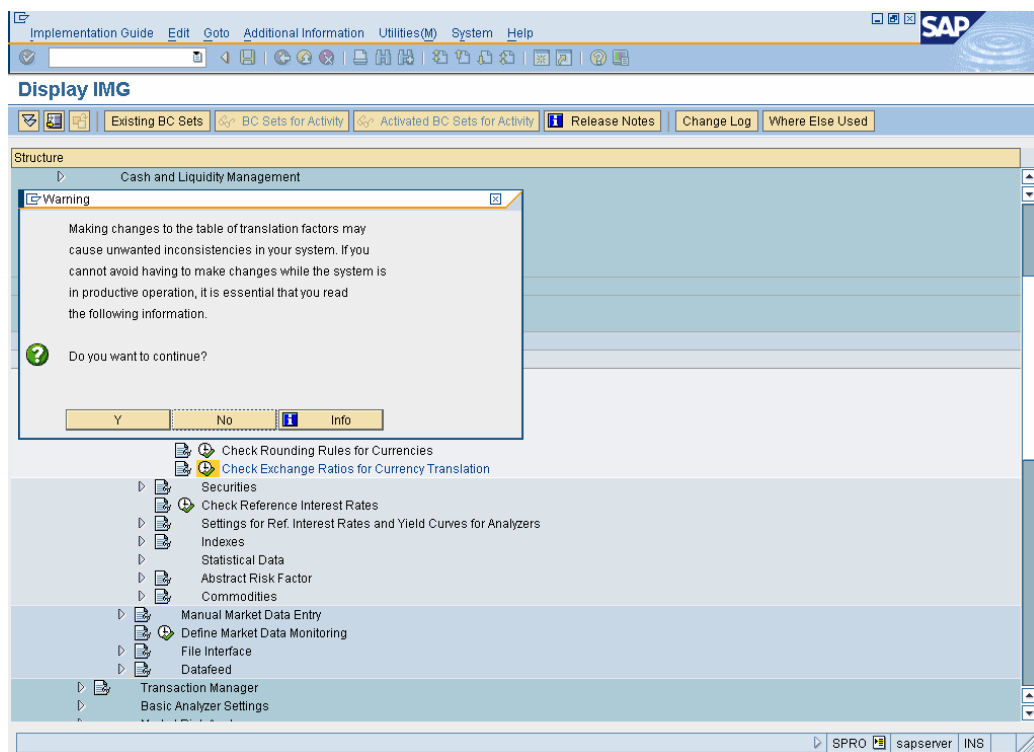
Click on 

1.2.2 Market Data Management

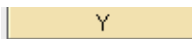
1.2.2.1 Check Exchange Ratios for Currency Translation

SAP Customizing Implementation Guide → Financial Supply Chain Management → Treasury and Risk Management → Basic Functions → Market Data Management → Master Data → Currencies → Check Exchange Ratios for Currency Translation

Here you enter the translation ratios for currency translation. You enter these ratios for each exchange rate type and currency pair. You also specify whether you want to use an alternative exchange rate type for specific currency pairs. We follow the standard system settings.



Click



ExRt	From	To	Valid from	Ratio(from)	Ratio (to)	Alt. ERT
001	EUR		11.03.1999	1	1	
001	GBP	EUR	01.01.1999	1	1	
001	GBP	EUR	01.01.1800	1	1	
001	UNI	KRW	01.01.1800	1	1	
0011	EUR	DEM	01.01.1999	1	1	
0011	EUR	DEM	01.01.1800	1	1	
0011	GBP	EUR	11.03.1999	1	1	
0011	GBP	EUR	01.01.1999	1	1	
0011	GBP	EUR	01.01.1800	1	1	
001D	DEM	EUR	01.01.1900	1	1	
001D	DEM	EUR	01.01.1800	1	1	
0021	GBP	EUR	11.03.1999	1	1	
0021	GBP	EUR	01.01.1999	1	1	
0021	GBP	EUR	01.01.1800	1	1	
0022	GBP	EUR	11.03.1999	1	1	
0022	GBP	EUR	01.01.1999	1	1	
0022	GBP	EUR	01.01.1800	1	1	
1001	AUD	USD	01.01.1800	1	1	
1001	BRL	GBP	01.01.1900	1	1	
1001	BRL	USD	01.01.1900	1	1	
1001	CAD	USD	31.12.1997	1	1	
1001	DEM	USD	01.01.1800	1	1	
1001	ESP	USD	01.01.1800	1	1	
1001	EUR	USD	01.01.1800	1	1	

1.2.2.2 Define Reference Interest Rate

SAP Customizing Implementation Guide → Financial Supply Chain Management → Treasury and Risk Management → Basic Functions → Market Data Management → Master Data → Settings for Ref. Interest Rates and Yield Curves for Analyzers → Define Reference Interest Rate

Here you define the reference interest rates by entering a key and a mnemonic name. All other fields are purely informative.

We follow standard system settings.

In addition we maintain MIBOR and MIFOR rates.

Table View Edit Goto Selection Utilities(M) System Help

SAP

Change View "Reference Interest Rates": Overview

New Entries

Reference	Long text for reference interest rate	Financia
AUDMM_01DA	AUD Deposit 1 Day Ask (RA)	
AUDMM_01DB	AUD Deposit 1 Day Bid (RA)	
AUDMM_01DM	AUD Deposit 1 Day Middle (RA)	
AUDMM_01MA	AUD Deposit 1 Month Ask (RA)	
AUDMM_01MB	AUD Deposit 1 Month Bid (RA)	
AUDMM_01MM	AUD Deposit 1 Month Middle (RA)	
AUDMM_02MA	AUD Deposit 2 Months Ask (RA)	
AUDMM_02MB	AUD Deposit 2 Months Bid (RA)	
AUDMM_02MM	AUD Deposit 2 Months Middle (RA)	
AUDMM_03MA	AUD Deposit 3 Months Ask (RA)	
AUDMM_03MB	AUD Deposit 3 Months Bid (RA)	
AUDMM_03MM	AUD Deposit 3 Months Middle (RA)	
AUDMM_06MA	AUD Deposit 6 Months Ask (RA)	
AUDMM_06MB	AUD Deposit 6 Months Bid (RA)	
AUDMM_06MM	AUD Deposit 6 Months Middle (RA)	
AUDMM_09MA	AUD Deposit 9 Months Ask (RA)	
AUDMM_09MB	AUD Deposit 9 Months Bid (RA)	
AUDMM_09MM	AUD Deposit 9 Months Middle (RA)	
AUDSWP01YA	AUD Swaprate 1 Year Ask (RA)	
AUDSWP01YB	AUD Swaprate 1 Year Bid (RA)	
AUDSWP01YM	AUD Swaprate 1 Year Middle (RA)	
AUDSWP02YA	AUD Swaprate 2 Years Ask (RA)	
AUDSWP02YB	AUD Swaprate 2 Years Bid (RA)	

Position... Entry 1 of 395

SPRO sapservers INS

Click on **New Entries**

Update the following:-

Ref.int.rate: MIBORINR01

Yield Category: 0 Par rate

Intraday

Name of Reference Interest rate

Description: Mibor 1 Month

Long text: Mibor 1 Month INR

Properties of Reference Interest Rate

Currency: INR

Int.calc.method: 3 Act/365

Quotation type: 1 Mid

Term: 1

Unit of Time: 2 Mo

Forward YC Type: 002

Additional Information for Reference Interest Rate

Date from: 01.01.2009


Finan. center: Mumbai

Calendar: IN Calendar India

Fixing period:

Work. Day Rule: 0 No shift

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Click on 

Select

MIBORINR01	Mibor 1 Month INR	Mumbai
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Click 

Update the following:-

Table View Edit Goto Selection Utilities(M) System Help

Change View "Reference Interest Rates": Details

New Entries

Ref.int.rate: MIBORINR02
Yield Category: Par rate
 Intraday

Name of Reference Interest rate

Description: Mibor 2 Month
Long text: Mibor 2 Month INR


Properties of Reference Interest Rate

Currency: INR
Int.calc.method: 3 Act/365
Quotation type: 1 Mid
Term: 2
Unit of Time: 2 Mo
Forward YC Type: 1002

Additional Information for Reference Interest Rate

Date from: 01.01.2009
Finan. center: Mumbai
Calendar: IN Calendar India
Fixing period:
Work. Day Rule: 0 No shift

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Click on 

Similarly maintain MIBORINR03 to MIBORINR12

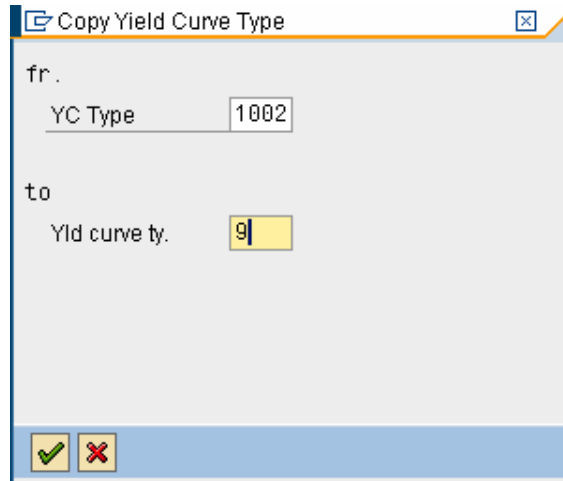
1.2.2.3 Define Yield Curve Type

SAP Customizing Implementation Guide → Financial Supply Chain Management → Treasury and Risk Management → Basic Functions → Market Data Management → Master Data → Settings for Ref. Interest Rates and Yield Curves for Analyzers → Define Yield Curve Type

You define yield curve types using the attributes yield category, interest calculation method, quotation type, read procedure, interpolation category, and as many currencies as necessary. Then you assign them reference interest rates.

Click 

Update the following:-



Copy Yield Curve Type

fr.
YC Type 1002

to
Yld curve ty. 9

Yield curve type Edit Goto Environment Utilities System Help

✓

Maintain Yield Curve Type: Initial Screen

YC Type 002 Middle, Par Rate (RM01)

✓ Yield curve type successfully copied

The image shows a screenshot of the SAP 'Maintain Yield Curve Type: Initial Screen'. At the top, there is a menu bar with options: 'Yield curve type', 'Edit', 'Goto', 'Environment', 'Utilities', 'System', and 'Help'. Below the menu is a toolbar with various icons for file operations and navigation. The main area of the screen displays 'YC Type' followed by '002' in a highlighted yellow box and 'Middle, Par Rate (RM01)'. At the bottom of the screen, a status bar shows a green checkmark icon and the text 'Yield curve type successfully copied'.