



SAP Treasury and Risk Management (TRM)

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SAP Treasury and Risk Management (TRM)

Purpose

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

Transaction Manager

A core task in many finance departments is concluding financial transactions. Depending on the company policy, the emphasis can either be on providing an internal service for the affiliated group companies, or participating actively in the financial markets in order to invest liquid assets, finance planned investment, or hedge existing risks. The Transaction Manager provides the instruments for processing the related financial transactions, from deal capture through to transferring the relevant data to Financial Accounting. The system supports both traditional treasury departments that focus on trading as well as asset management departments. This enables you to use the same platform for various types of transaction - from short-term finance to longer-term strategic investments.

See also: [Transaction Manager](#)

Market Risk Analyzer

Alongside traditional finance management tasks, such as cash management and liquidity assurance, effective market risk management is a decisive factor in securing your company's competitive position. In this field, the Market Risk Analyzer offers extensive position evaluations, such as mark-to-market valuations of financial transactions. It also includes tools for calculating risk and return figures, including exposure, future values, sensitivities and value at risk. When you run these reports, you can incorporate both contracted positions and fictitious financial transactions in the calculations. The valuations can be based on both real and simulated market prices. Together with a high degree of flexibility for creating reports, the Market Risk Analyzer provides a reliable evaluation basis for market risk controlling.

See also: [Market Risk Analyzer](#)

Credit Risk Analyzer

The Credit Risk Analyzer focuses on measuring, analyzing and controlling counterparty default risk. The first phase aims to cover the specific risks associated with financial transactions in a company. The Credit Risk Analyzer enables you to control risks actively by setting limits. This is supported by flexible limit management functions with online monitoring, as well as extensive reporting options. As a result, managers are in a position to identify credit risks as they occur and act accordingly.

See also: [Credit Risk Analyzer](#)

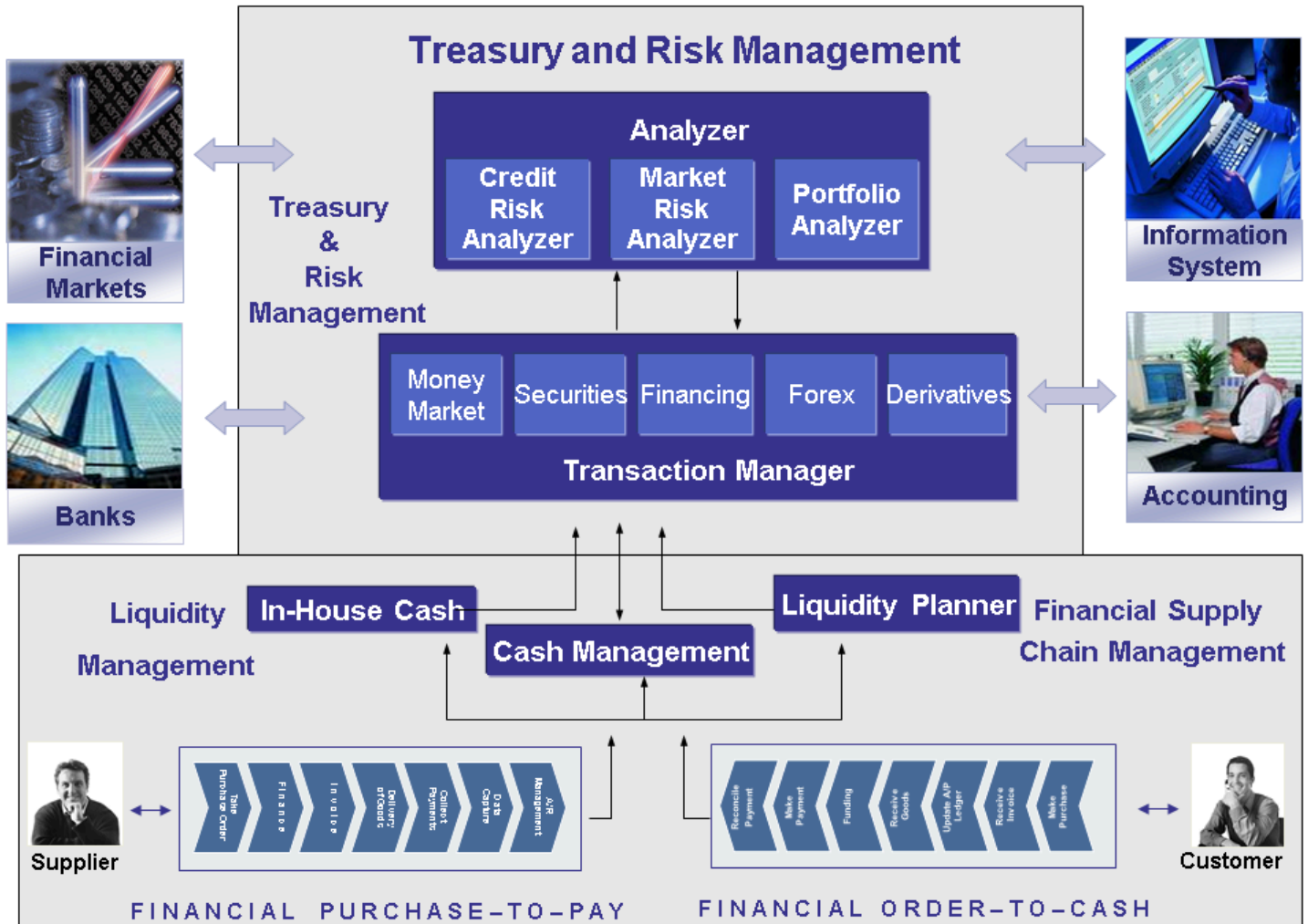
Portfolio Analyzer

Given that the funds available for investment are usually limited, and that there are numerous investment options to choose from, the crucial question for investment policy decisions is how well the investments have actually performed. The economic success of an investment is therefore a critical factor when it comes to making investment policy decisions. The Portfolio Analyzer is designed to provide the answers to this question. It measures the exact return on investments, compares the results to prescribed targets, and breaks down the overall performance into its component parts by attributing the individual portfolio positions to the total result. The basis for these evaluations is the portfolio structure, which lets you group investments into different categories. You can run evaluations for portfolios at different levels in the portfolio hierarchy, or for an asset category across several portfolios.

See also: [Portfolio Analyzer](#)

Integration

SAP Treasury and Risk Management is an integrated solution, in which the various components are closely linked. The financial transactions managed in the **Transaction Manager** can be evaluated and monitored using the analyzer components. In addition to the TRM analyzer components **Market Risk Analyzer**, **Portfolio Analyzer**, and **Credit Risk Analyzer**, the **Transaction Manager** is also linked to [SAP Cash Management](#).



See also:

[Roles in Treasury and Risk Management](#)

[Creating Single Roles](#)