



SAP Treasury and Risk Management (TRM)

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Basic Functions

The **Basic Functions** area of **Treasury and Risk Management (TRM)** contains the following:

- Central master data management (See [Master Data](#))
- [Market Data Management](#)
- [User Roles in Treasury and Risk Management](#)

Master Data

In the **Master Data** section under **Basic Functions** you can edit the details for **Banks (General)** and **House Banks** .

The master data for banks is stored centrally in the SAP System in a bank directory. You can access this data from the application, for example, if you want to enter bank details for a business partner.

This is also where you enter the details of your own house banks.

See also:

[Banks \(General\)](#)

[House Banks](#)

Banks

Bank master data is contained in the bank directory. It includes bank address data and control data such as the SWIFT code (Society for Worldwide Interbank Financial Telecommunication) and the bank group.

You must set the corresponding flag for post office bank accounts.

The bank directory must contain master data on all the banks that you require for payment transactions with your business partners. This includes your house banks and the banks of your business partners.

There are two ways to create the bank directory:

- **automatically**

If you have the master data for the bank directory on tape or disk, you can import it into the System using a special program. You can generally obtain a national bank directory on a data medium from one of your country's banking organizations. You should update the bank directory regularly. The System contains a program for Switzerland , Germany , Italy and Spain which transfers the bank directory into the System.

- **manually**

You can use one function to create master data for all banks.

You can enter the master data of your business partners' banks when maintaining master data. When you create a vendor or a customer master record, or enter a document for a one-time account, the System automatically branches to the screen for maintaining the bank directory if you specify bank details which are not contained in the directory.

You can define the master data of your banks in Customizing.

Refer to:

[Banks: Create](#)

[Banks: Change](#)

[Banks: Display](#)

[Set deletion indicator](#)

[Display changes](#)

Banks: Create

1. [►►Choose Master data ► Banks ► Create. ►](#)
2. Enter the Bank country and the Bank key in the initial screen.
3. This takes you to the initial screen for Address and Control data for the bank you wish to create.
4. Save your entries. The bank has now been created in the system.

Banks: Change

1. Choose [►►Master Data ► Banks ► Change ►](#)
2. If appropriate, change the **Bank Country** and the **Bank Key** in the initial screen.
3. Press **ENTER**.
4. This takes you to the initial screen for **Address** and **Control Data** for the bank you wish to change
5. Save the changes to your entries.
6. Using the **Change Documents** function, you can display all the fields changed so far.

Double-click on a changed field name to receive detailed information about this field.

Banks: Display

The search function provides you with an overview of all banks in the system.

If you wish to display your bank master data, proceed as follows:

Choose [►►Master data ► Banks ► Display. ►](#)

In the initial screen, enter the Bank country and the Bank key of the bank you wish to call up.

Press **ENTER**.

This takes you to the display screen for Address and Control data for the bank you have selected.

Using the [Change documents](#) function, you can display all the fields changed so far. Double-click on a changed field name to receive detailed information about this field.

Set Deletion Flag

Use

You can archive bank master data that you do not need. Archiving data means that the selected data is extracted from the SAP database, deleted and placed in a file. You can then transfer this file to an archive system.

You cannot immediately delete bank master data. The SAP System must first check if the master data can be deleted. You therefore set a deletion indicator for the bank master data to be deleted in the first step.

For bank master data that is to be physically deleted, there must not be any reference to it in the SAP System. This means that you need to make sure that the bank is neither entered in the master records nor defined as a house bank.

Procedure

1. In the [SAP Menu](#), choose ► [Treasury and Risk Management](#) ► [Basic Functions](#) ► [Master Data](#) ► [Banks](#) ► [Set Deletion Flag \(FI06\)](#) ►
2. On the initial screen, enter the [Bank Country](#) and the [Bank Key](#) of the bank for which you wish to set a deletion flag and choose [Enter](#).
3. This takes you to the initial screen for setting the [deletion flag](#) for the bank you wish to delete.
4. Set the deletion flag.
5. Save the deletion flag.
6. Using the [Change Documents](#) function, you can display all the fields changed so far.

Double-click on a field name such as [Deletion Flag](#) for detailed information about this field.

Display Changes

If you wish to display the changes made to bank master data, choose [Basic Functions](#):

1. ► [Master Data](#) ► [Banks](#) ► [Display Changes](#) ►

This takes you to the screen headed: [Bank Data Changes: Initial Screen](#) .

2. Enter the [Bank country](#) and the [Bank key](#) of the bank you wish to call up. Also enter the date from which you wish to see the change displayed. You may also enter the name of the user who made the changes as a further selection criterion.
3. Press [ENTER](#) .

The System shows you the fields which have changed.

4. You can call up more detailed information on the changed fields using the buttons

[Choose](#)

[All changes](#)

i Note

Double-click on a field name to get detailed information about this field.

House Banks

Each house bank in a company code is represented in the System by a bank ID and each account maintained with a house bank is represented by an account ID.

You use the bank ID and the account ID in the System to enter bank details. These entries are used to determine the bank details for a particular payment for automatic payment transactions, for example.

Standard Configuration

Some house banks are delivered in the standard system as examples to show you how the payment program works.

i Note

For German banks, you should enter the bank number in the field "Bank key" and for other banks, you enter the SWIFT code in this field.

For Belgium , the first three characters of the house bank ID must be numeric.

To enter the settings for your house bank, choose:

1. **►►Master data ► House banks. ►**

2. Enter the Company code for your house bank.

3. Via **►►Goto ► House banks, you can call up a list of all house banks in the selected company code. ►**

Via **►►Goto ► Bank accounts ►**, you can view a list of all bank accounts in the specified company code.

Double-click on an entry in one of the lists to reach the input screen of the related house bank or bank account.

4. **If you wish to create a new bank in the current company code, choose:**

►►Edit ► Create bank. ►

Enter the house bank and the bank country, and confirm your entries by pressing ENTER .

This takes you to the initial screen for house bank data.

Here, you can also enter data for data medium exchange, bank accounts and related bank accounts.

Save your entries.

5. **►►If you wish to create a new bank account in the current company code, choose:Edit ► Create account. ►**

Enter the House bank, the Account ID and a Text for the account and confirm your entries by pressing ENTER .

This takes you to the initial screen for bank account data.

6. Save your entries.

You can automatically assign house banks to transactions via standing instructions.

Maintain Repetitive Codes

Use

You can use this function to maintain the master data of repetitive codes in accordance with the company code and the house bank. You choose between the target account assignments:

- Bank-to-bank transfer
- Business partners
- Vendor

Integration

You require this master data

- for fast entry of [payments with repetitive codes](#)
- for payments with repetitive codes when you generate payment requests online
- for bank-to-bank transfers with repetitive codes when you generate payment requests from cash management advices

If you use [SAP Enterprise Financial Services](#) , see for more details on how repetitive codes are used in the [Transaction](#) and in the [Standing instructions](#) .

Prerequisites

If you use repetitive codes by arrangement with your banks (USA), you must have agreed upon the repetitive codes you want to create with your house banks beforehand.

If you use repetitive codes internally to ease your workload, you do not need this agreement.

Features

This function allows you to perform the following activities for repetitive codes:

- Create
- Change
- Release
- Block
- Delete

You can assign authorizations for the individual activities. The standard setting is one release approval level. If you want to incorporate a second release approval level, you must set it up yourself using Business Transaction Event OPEN_FI_PERFORM_00001850_P. This would allow you to require one person to create the repetitive code, and two different employees to release it.

You can also group individual repetitive codes together with possible overlaps. The groups can then be used by clerks to allow them to make personalized selections when they use the fast entry function for payments with repetitive codes.

You can also display and print out a list of the existing repetitive codes. You can configure this using the ALV functions.

Activities

To maintain the master data, choose ► **Accounting** ► **Financial Accounting** ► **Banks** ► **Master Data** ► **Repetitive Codes** in the application menu ►.

Market Data Management

The following sections describe the tools for transferring market data. Market data can be transferred to the system from a file interface or via realtime datafeed. You can also use the function for market data transfer from spreadsheets.

- [Market data transfer from spreadsheet](#)
- The **Market data file interface** features the following functions:
 - You can upload a file with external market data, check and update the operative database tables containing market data.
 - You can display a list of all actions and errors.
 - You can retrieve the master data defined in the system for the market data and generate a list of requested market data in notation.

The list can be saved in the form of a file.
 - Import statistical data.
- The functions provided by the **Real-time datafeed interface** allow you to work effectively and efficiently with market data. You need an external interface program supplied by your datafeed provider which delivers the market data to the system in a suitable form.

The following functions are available:

- **Market data/error buffer management**

The system can list and analyze current market data and the most recent errors which occurred during data transfer or delivery.
- **External data transfer**

You can transfer current and historical market data in datafeed notation using a report.
- **User log**

Each access to the datafeed interface is documented in the user log. You can display, print out or archive this user log. You can also download it as an ASCII file.
- **Current settings** This function describes Customizing activities which you carry out outside the IMG (Implementation Guide).

Manual Market Data Entry

Use

By using the manual market data input, you will find the initial screen for Customizing activities to maintain market data.

You can enter the following market data:

- [Exchange rates](#)

- Forex swap rates
- [Reference interest rates](#)
- Yield curve
- [Security prices](#)
- [Index values](#)
- Interest rate volatilities
- Interest rate volatility curve
- Currency volatilities
- Security volatilities
- Index volatilities
- Correlations
- Beta factors

Activities

Choose ► [Market Data](#) ► [Manual Market Data Entries](#) ►

Market Data Transfer from Spreadsheet

Use

This function allows you to call up market data directly in the system from a spreadsheet and transfer the data.

Prerequisites

A spreadsheet program must be installed on your PC.

This function is exclusively designed for the Enjoy screen size of 27 lines and 120 columns.

Read the report documentation [Importing Market Data via the File Interface](#) (RFTBFF00) and [Output of the Requirements List](#) (RFTBFF01). The requirements regarding field length, field meaning, and so on are also valid here.

Features

You can import existing market data files.

i Note

You can transfer a maximum of 1000 rates and prices to the system at the same time via the spreadsheet. If you wish to transfer more rates and prices, you should use the file interface or datafeed.

You can create new files. The master data that has been defined in the system is transferred as the table framework so that only the values still have to be entered.

Activities

1. Choose ► **Basic Functions** ► **Market Data Management** ► **Spreadsheet** ►.
 2. Press the **Spreadsheet** button that controls the interface parameters of the report.
- **Application that is to be started:** Use the F4-Help to choose the spreadsheet that you wish to use. (The spreadsheet must support the **Table** category).
 - **Document template (WEB repository):** You enter a template here that is copied from the WEB repository to the current document when you create a new spreadsheet.
 - **First and second macro to be run:** Specify the macros that are called up to transfer the table information in the work file of your spreadsheet. The first macro transfers data back into the system (**TableBackToR3**). The second macro fetches the data from the system. (**FillTableFromR3**).

i Note

SAP delivers an Excel template with the relevant macros. Only change the standard macro names if you wish to create your own template with its own macros and wish to use your own macro names.

If you wish to import an existing file, then enter its name and path where you can find it.

If you wish to create a new file, you can specify the market data you wish to enter under **Market data selection for new creation**. The table is then preconfigured so that you can enter the values for all defined characteristics of this market data.

Switch to the **Spreadsheet** tab page.

Choose **Create** to enter new files and then enter the data. Use the **Import market data** function to load data into the system.

When you import an existing file, the spreadsheet is opened. Use the **Import market data** function to load data into the system.

File Interfaces

Refer to:

[Rates and prices](#)

[Statistical data](#)

Rates and Prices

The **Import market data** function allows you to import the market data you need to the system.

i Note

Make sure you have the correct market data file format.

To call up a selection list in which you can specify the market data you require, you use the **Generate requirements list** function. You can save the list in file format.

See also:

Import Market Data

Choose ► **Tools** ► **Market Data File** ► **Rates and Prices** ► **Import.** ►

The screen entitled **File Interface: Import Market Data** appears. **Import Market Data.**

Under the heading **File**, enter the directory path and the file name of the market data file you want to import in the field marked, **Name**.

If you check the box marked **Test run** under the heading **Other**, the system will only run a simulation of the market data import.

Choose ► **Program** ► **Execute.** ►. The system now imports the market data.

Generate Requirements List

Choose **Market data management** → **File interfaces Rates and prices** → **Generate requirements list** or the corresponding path in SEM Banking.

The screen entitled **File Interface: Generate Requirements List** appears.

Under the heading **Output**, in the field marked **File name**, enter the directory path and the file name of the file in which the requirements list is to be output. The directory path must already exist on the application server.

You can restrict the requirements list to be generated by selecting the following **Instrument Classes**:

Currencies

Securities

Interest rates

Indexes

Under **Selection**, you can enter further restrictions for the requirements list by entering master data and instrument properties.

Choose **Program** → **Execute**

The system displays a selection list for requesting market data. You select the requested market data by marking the relevant entries in the column marked **OK**.

Choose **Market Data** → **Save** to save the requirements list to the output file

Importing Statistical Data

Procedure

1. ► **Choose Tools** ► **Market data file** ► **Statistical data** or the corresponding path in SEM Banking. ►

2. Make the following entries on the selection screen:

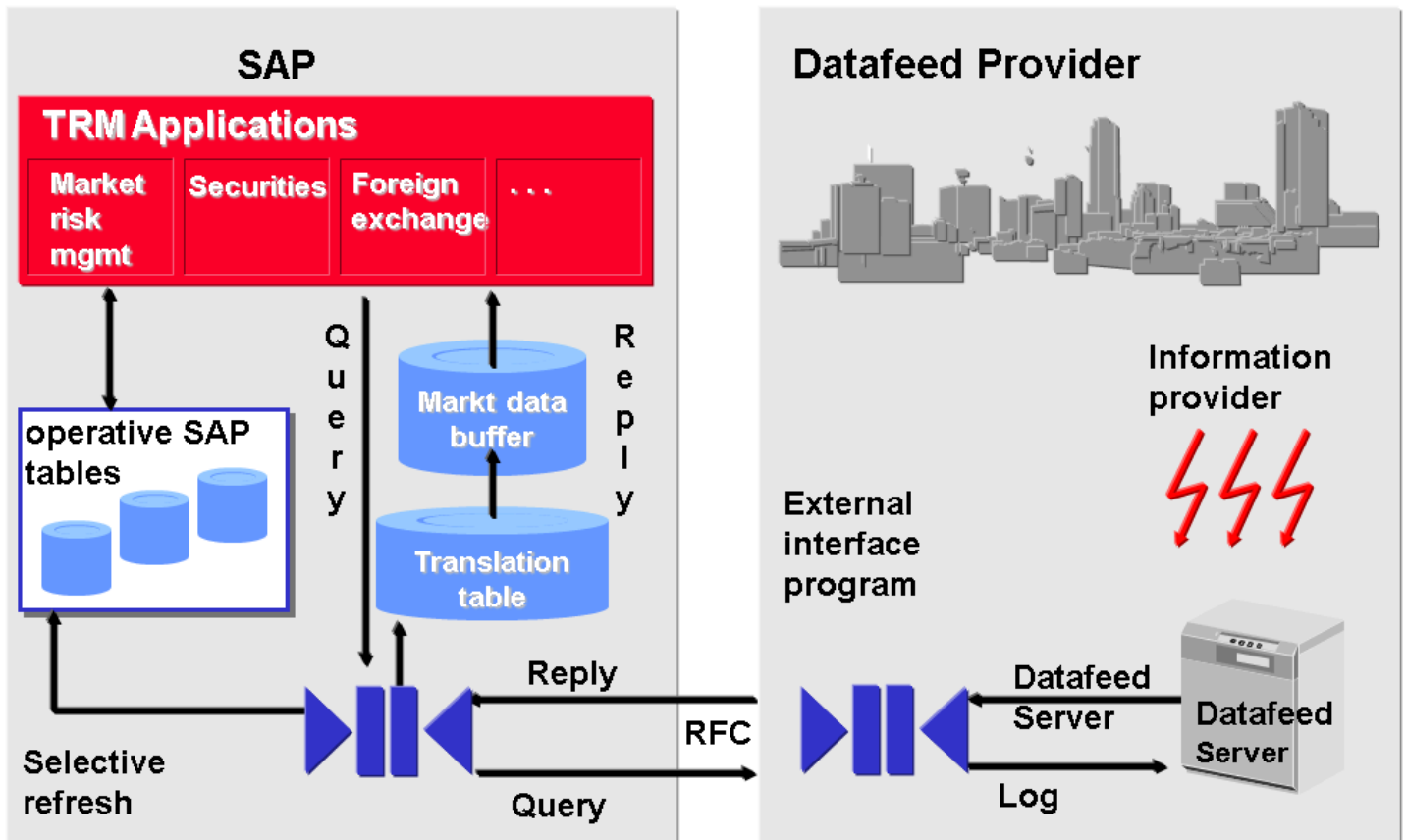
- Specify the file name for the data you wish to import.
- If you want to import the data from a diskette or hard disk, select the PC upload field.
- If you want to simulate a data import run, mark the Test run field.

3. To start the import procedure, choose Execute .

Datafeed

Use

You can use the Treasury datafeed to incorporate current market data in your financial transactions via an open interface. The following graphic provides an overview of the use of datafeed in the system.



Prerequisites

You have a real-time datafeed in operation in your company.

The system platform of your real-time datafeed provider supports the datafeed.

Features

Market data buffer containing current market price information

Standardized communication structures compatible for all providers

Reports to request and receive price information from datafeed providers

Reports for directly evaluating the market data buffer and for saving information on exchange rates, interest rates and securities in the relevant standard tables

Flexible conversion of financial instrument names

Query log to document access to the data buffer

Datafeed Workflow - Handling Errors The workflow recognizes transfer errors or Customizing errors and informs the relevant processor who can then deal with the error.

User Exit for Rate/Price Calculations To calculate average rates/prices, invert rates/prices, etc, you can use TRTMDF01. You have access to rates/prices that are permanently in the system and can calculate new ones if necessary.

Rates/prices via the Internet Make the necessary settings in Customizing via [Internet Settings for the External Partner Program](#) such as Universal Resource Indicator (URI), user and password (coded).



Note that you can only use this functionality if you connect to the WEB server of a SAP certified partner whose certificate is also valid for internet access.

You can transfer the following types of market data via the datafeed interface:

Exchange rates

Security prices

Reference interest rates (e.g. LIBOR, FIBOR)

Indexes

Forex swap rates (Forwards)

Currency volatilities

Securities volatilities

Index volatilities

Interest rate volatilities

Commodities

Displaying Market Data

Use

Depending on the selection criteria you define, the **Display market data** function generates a list of the most recently imported market data and of any errors by calling up report RFTBDF00.

You can select, display or print out market data from this list.

Activities

1. Choose **Tools > Datafeed > Display Market Data** or the corresponding path in SEM Banking. 

The system displays the screen headed **Datafeed: Market Data Management**.

2. Enter your selection data for the market data you wish to display.

3. **ChooseProgram > Execute.** 

The system lists the market data you selected.

4. You can now select or flag the market data to view detailed information.

5. **You can print out the list of market data via the menu path Market data > Print.** 

Market Data Provision

Requesting Current Market Data

Use

Current market data is requested using report RFTBDF07. The selected market data is obtained via the datafeed interface and written to a market data buffer.

Features

The master data table (Exchange rates, securities prices, etc.) is only updated with this report if an update is explicitly asked for in the selection. To do this, you must select **Save market data permanently, if defined in Customizing**. The System only updates market data if you set the **Refresh** indicator during Customizing. All others are updated in the market data buffer only.

You can generate an error log and/or a market data list as required.

Prerequisites

- The link with the partner system/coupling program is working
- Customizing settings are maintained in datafeed
- At the start of the report, ensure that you have the following RFC authorizations:
 - Authorization object S_RFC with field attributes RFC-TYPE='FUGR', RFC_NAME='TBDF' and ACTVT=16 (Execute) and
 - Authorization object F_T_FBNAME for asynchronous calling up with field attributes ACTVT=01 (add or generate) and FNMA='TB_DATAFEED_RATE_R'.

These authorization objects are contained in the F_DTFEED_ALL profile.

- To maintain the rates/prices in the operative SAP tables, you need the following authorization groups:
 - FC32 (Currencies)
 - FC16 (Interest rates)
 - TRZ (Indexes)
 - FC00 (Currency volatilities)
 - TRMK (Interest rate volatilities).

Features

Report RFTBDF07 generates an inquiry on one occasion that leadsto a delivery of rates/prices.

i Note

If your external datafeed supports realtime rate/price provision, you can initialize a [Real-time-rate/price provision](#) with report RFTBDF14. In this case, the market data buffer and, if necessary, the master data table is updated then and several times via the external datafeed.

Activities

1. Choose ► **Market data management** ► **Datafeed** ► **Market data** ► **Request current market data** or the corresponding path in SEM Banking. ►

This takes you to the screen entitled Datafeed: Refresh Market Data and Tables.

2. Enter the data necessary for your selection.

3. ► **ChooseProgram** ► **Execute**. ►

The System calls up the market data management basic list generated according to your selection criteria.

4. You can now select or flag the market data to view detailed information.

5. ► You can print out the list of market data via the menu path **Market data** ► **Print**. ►

Request Historical Time Series

Use

Report RFTBDF04 is used to request historical data.

Prerequisites

- You can only use this program if your external datafeed provider and the corresponding interface program can deliver historical data. Check with your datafeed provider if necessary.
- Ensure that you have the following RFC authorizations before you start the report: For authorization object S_RFC with field attributes RFC_TYPE = 'FUGR', RFC_NAME = 'TBDF' and ACTVT = 16 (Execute). For asynchronous retrieval of data, you need authorization for authorization object F_T_FBNAME with field attributes ACTVT = 01 (add or generate) and FNMA = 'TB_DATAFEED_RATE_R'. These authorization objects are contained in the F_DTFEED_ALL profile.

Activities

1. Choose **Tools** → **Datafeed** → **Market Data** → **Request Historical Market Data** or the corresponding path in SEM Banking.

The system displays the screen headed **Datafeed: Request Historical Market Data**.

2. **Enter the data necessary for your selection.**

3. **►ChooseProgram ► Execute. ►**

The system calls up the market data administration basic list generated according to your selection criteria.

4. **You can now select or flag the market data to view detailed information.**

5. **►You can print out the list of market data via the menu pathMarket Data ► Print. ►**

Start Continuous Market Data Supply

Use

Report RFTBDF14 initializes the external partner program of the datafeed provider. All entries in the translation table with the “real-time” indicator are transferred to the external partner program. From this point in time, the external partner program is responsible for delivering market data regularly when there are price and rate changes. The market data buffer is also updated here.

i Note

The master data table (exchange rates, securities prices, etc.) is only updated with this report if an update is explicitly requested in Customizing of the translation table.

An error or information list can be generated if necessary.

Prerequisites

- The link with the external partner system/coupling program is working
- The external partner program supports real-time market data provision.
- Customizing Settings are maintained for datafeed, especially the 'real-time' button in the translation table.

Features

Report RFTBDF14 initializes real-time market data provision.

It should always be used if the system (or batch management) is started up again and/or the external partner program has to be initialized again.

Activities

1. Choose **Tools** → **Datafeed** → **Market data** → **Initialize realtime** or the corresponding path in SEM Banking

The system displays the screen headed **Initialize Realtime Market Data Provision Externally**.

2. **Choose the external market data provider.**

File Upload in Datafeed Notation

Use

A file interface has been developed for transferring market data into the system. Using this file interface, you can run a report (RFTBDF06) to transfer both current and historical market data in datafeed notation to the datafeed module and to the TRM applications.

You need to enter an input date with the rate/price dates in a certain form (see below) and the entries are then added to the master data, provided that they are error-free.

Prerequisite

- The translation table must contain the datafeed notations that are to be translated.

The input file must have the following form:

Name	Category	Length	Example
Instrument name	CHAR	20	=FSAG
Instrument property	CHAR	15	CLOSE
Date (MMDDYYYY)	CHAR	08	10091995
Time (HHMMSS)	CHAR	06	173015
Value of instrumentproperty	CHAR	20	250.03
Currency	CHAR	5	DEM
Price notation (only for securities, optional)	CHAR	5	market cleared; stocks continued to attract buying interest
From factor Currency ratio (only enter for currencies)	CHAR	7	100
To factor Currency ratio (only enter for currencies)	CHAR	7	1
Term (only for volatilities, optional)	CHAR	10	

i Note

All file lines of the file that will be available must have this structure. All file lines are not permissible. Each of the fields must be filled in, even an empty field length must be filled with a blank character. Tabulators are not permissible. Unnecessary fields must be filled in with a blank character.

- In order to import via the applications server (i.e. no PC upload), you need authorizations to access files from ABAP programs.
- For rate/price maintenance of the operative SAP Tables, you need authorization groups FC32 (Currencies), FC16 (Interest rates), TRZ (Indexes), FCOO (Currency volatilities) and TRMK (Interest rate volatilities).

i Note

There must be corresponding entries in datafeed Customizing in order to use this report. The datafeed notations must be defined in the corresponding translation tables.

Activities

1. Choose **Tools > Datafeed > Transfer external data or the corresponding path in SEM Banking.**

The screen entitled **Datafeed: Import External Market Data in Datafeed Notation** appears.

2. **Enter the data necessary for importing the data.**

3. **Choose Program > Execute.**

Monitors

Real-Time Monitor

Use

Via the real-time monitor, you can display how many rates/prices are determined in realtime.

Activities

Choose **Tools → Datafeed → Monitors → Real-time monitor** or the corresponding path in SEM Banking.

Enter the provider and execute the program.

The **Datafeed: Real-Time Monitor** screen appears. It consists of the two areas, **Logon data** and **Customizing settings**.

From the logon data, take the user name and the time of the last logon for real-time transfer.

Take the **Total number of entries with real-time transfer, the total number of entries in the translation table** and the **ratio of real-time entries/all entries in %** from the Customizing settings.

You can print and/or save/send the list.

RFC Monitor

How to handle RFC errors

If errors occur during **R**emote **F**unction **C**all, these are processed in individual error handling in the standard system. For each incorrect RFC, the system schedules a batch job which starts the RFC repeatedly until processing is successful. If the link to the

destination system is interrupted, this can lead to a large number of batch jobs being created, thus placing a heavy load on the transmitting system that is processing the jobs.

When the system is in use, it is absolutely necessary that you use the collective error handling facility to improve system performance. When you use this method, RFC transmissions are not automatically repeated immediately. Instead, a periodically scheduled batch job collects the incorrect RFCs and transmits them again as a package. As a result, the number of batch jobs is kept to a low level. This feature is available for system and TCP/IP links.

To carry out the error handling procedure:

1. Choose **Tools > Datafeed > Monitors > RFC monitor** or the corresponding path in SEM Banking.

You can also access the RFC monitor in other ways - e.g. from the main menu, choose Tools > Administration > Monitor > Transactional RFC.

2. Enter the User name and the dates for the Display period.
3. Choose **Execute**.

→ Recommendation

Schedule a periodic batch job for error handling.

Before you go live, practice the error handling procedure for Remote Function Call errors.

i Note

The user name SAP* may not be used for Remote Function Calls by the destination system.

Datafeed: User Log

Definition

The user log is a log file which is updated continuously. It is therefore advisable to reorganize the file from time to time.

Integration

You have the opportunity to archive the user log. There are two archiving methods:

- You can use transaction SARA to archive the file.

The related archiving object is called DATAFDLOG.

When you carry out a productive archiving run, the SARA transaction automatically archives the files and then runs the delete program.

i Note

For more detailed documentation, call up transaction SARA under **Help > Extended help**.

- The function **Archive user log** and the activities contained in the menu can also be used to archive the user log.

See also:

[Display user log](#)

[Archive user log](#)

[Reload archive](#)

[Archive administration](#)

[Read archive](#)

Datafeed: Display User Log

Use

You can display and print out the user log.

Procedure

Choose ► **Tools** ► **Datafeed** ► **User Log** ► **Display** or the corresponding path in SEM Banking ►

The system displays the screen headed Datafeed: User Log Display.

Enter the following selection criteria:

a. Name (name of datafeed; if you only have one datafeed, the system defaults to it).

b. Date (defaults to the current date)

c. Time (defaults to a 24-hour interval)

d. Status (enter a single value or a range of values)

e. User Name (enter a single value or a range of values)

You may overwrite the default values as required.

► 5. **ChooseProgram** ► **Execute**. ►

The system shows you the user log with the market data you selected.

If you want to print the list, choose ► **List** ► **Print** ►.

Datafeed Archiving: Usage Log

Use

When the user log is archived, the data is written to an external file.

Activities

Choose ► **Financial Supply Chain Management** ► **Treasury and Risk Management** ► **Basic Functions** ► **Market Data Management** ► **Datafeed** ► **Usage Log** ► **Archive** or the corresponding path in SEM Banking. ►

This takes you to the screen entitled **Archive Management: Create Archive Files**.

Enter the variant needed to start the archiving program and maintain the fields, **Start date** and **Spool** parameters.

Choose ► **Edit** ► **Create Job** ► to start the archiving.

You can reload, manage, and read the archive.

Reload Archive

Use

The archived user log is reloaded again into the database.

Procedure

Choose ► **Financial Supply Chain Management** ► **Treasury and Risk Management** ► **Basic Functions** ► **Market Data Management** ► **Datafeed** ► **Usage Log** ► **Reload Archive** or the corresponding path in SEM Banking. ►

This takes you to the screen entitled **Archive Management: Reload Archive**.

Enter the variant needed to start the archiving program, **Archive selection**, **Start date** and **Spool** parameters .

Choose ► **Edit** ► **Create job** ► to reload the file.

Archive Management

Choose ► **Financial Supply Chain Management** ► **Treasury and Risk Management** ► **Basic Functions** ► **Market Data Management** ► **Tools** ► **Datafeed** ► **Usage Log** ► **Manage Archive** or the corresponding path in SEM Banking, ►

This takes you to the screen entitled **Archive Management: Display Control Records**.

Here you see the control records of the existing user logs.

You can now change the archive path and the related notes.

If you make any changes, be sure to save your entries.

Read Archive

Use

With the help of a report, you can read an external file in archive format DATAFDLOG.

Procedure

Choose ► [Basic Functions](#) ► [Market Data Management](#) ► [Datafeed](#) ► [Usage Log](#) ► [Read Archive](#) ► or the corresponding path in SEM Banking.

The system calls up a screen where you can select the files of the archived user logs.

Select the user log you need to read.

Press **ENTER** .

The archived user log is read and displayed.

Roles in Treasury and Risk Management (TRM)

This section contains the single roles for the [Treasury and Risk Management \(TRM\)](#) component:

Role	Description
SAP_TRM_ADMINISTRATOR	Administrator
SAP_TRM_DEALER	Dealer
SAP_TRM_LIMIT_MANAGER	Limit Manager
SAP_TRM_RISK_CONTROLLER	Risk Controller
SAP_TRM_TM_BACKOFFICE_PROCES	Back Office Processor
SAP_TRM_TM_FUND_MANAGER	Fund Manager
SAP_TRM_TM_STAFF_ACCOUNTANT	Staff Accountant
SAP_TRM_TM_TRADE_CONTROLLER	Trade Controller
SAP_TRM_TREASURY_MANAGER	Treasury Manager

Administrator

Technical name: SAP_TRM_ADMINISTRATOR

Tasks

The administrator is responsible for fundamental administrative tasks in the Treasury area. This person also keeps the system up-to-date.

Activities in Treasury and Risk Management

This role involves the following activities:

- Assignment of authorizations (traders, business partners, basis)
- Customizing
- Job scheduling
- Import of market data

- Initiation of archiving
- Creation of house banks
- Import of electronic bank statements
- Import of SWIFT files

Trader

Technical name: SAP_TRM_DEALER

Tasks

The trader uses the information in **Cash Management** and **Market Risk Management** , maintains direct contact with the business partners, negotiates and executes transactions or orders, exercises options and other rights, and enters transactions and positions. In doing so, this person takes into account current market data and the limits and utilizations for business partners, and also keeps track of the transactions due to expire.

Activities in Treasury and Risk Management

- Trading for money market, forex, derivatives and securities (including borrower's note loans)
- Entering, executing, rolling over, giving notice on and reversing orders and transactions
- Releasing orders (colleague or superior)

Limit Manager

Technical name: SAP_TRM_LIMIT_MANAGER

Tasks

The Limit Manager is responsible for implementing the necessary limits to restrict the counterparty/issuer default risk. This involves the following:

- Maintaining limits for the organization's internal limit types
- Releasing limits
- Maintaining collateral items
- Implementing netting groups

Risk Controller

Technical name: SAP_TRM_RISK_CONTROLLER

Tasks

The risk controller calculates and analyzes the company's risks and opportunities on the basis of market data, with the aim of developing risk-oriented strategies and assessing the consequences of certain decisions. This person is also responsible for

keeping the counterparty/issuer default risk within certain limits. This involves monitoring the extent to which internal limits have been utilized and evaluating the results.

Activities in Treasury and Risk Management

In the **market risk management** area:

- Value at risk (VaR)
- Scenarios
- Exposure

In the **limit management** area:

- Evaluation of current limit utilizations
- Control and limitation of the counterparty/issuer default risk
- Generation of evaluation reports

Back Office Processor

Technical name: SAP_TRM_TM_BACKOFFICE_PROCES

Tasks

The back office processor confirms and checks transaction activities carried out by the trader. This person is responsible for managing business partners and master agreements, entering and transferring payment flows, making interest rate adjustments, as well as the tasks involved with checking and changing treasury positions.

Activities in Treasury and Risk Management

- Settlement of money market, forex, derivatives and securities transactions
- Processing confirmations/counterconfirmations
- Maintaining of business partner standing instructions
- Releasing business partners (colleague or superior)
- Releasing transactions for accounting (colleague or superior)

Fund Manager

Technical name: SAP_TRM_TM_FUND_MANAGER

Tasks

The fund manager is responsible for providing information about the short- and medium-term financial situation as a basis for financial planning. This person analyzes the liquidity situation of the company. In contrast to cash managers, fund managers concentrate on medium-term periods in the future.

Activities in Treasury and Risk Management

This role involves the following activities:

- Liquidity forecast
- Medium-term investment
- Cash budget management

Staff Accountant

Technical name: SAP_TRM_TM_STAFF_ACCOUNTANT

Tasks

The staff accountant takes on the transactions that have been processed by the back office staff, and carries out the necessary postings, accruals/deferrals and valuations. This person is responsible for transferring the flows and posting information to Financial Accounting.

Activities in Treasury and Risk Management

This role involves the following activities:

- Transaction postings
- Valuation
- Accrual/deferral
- Generating accounting reports
- Reversals
- Posting and monitoring incoming payments
- Clearing

Trade Controller

Technical name: SAP_TRM_TM_TRADE_CONTROLLER

Tasks

The trade controller attempts to assess achievements, identify promising strategies and monitor their effects. This person is responsible for preparing the basis for future decisions for the corresponding area and supporting the implementation of decisions made.

Activities in Treasury and Risk Management

This role involves the following activities:

- Limit management
- Generation of exposure lists
- Definition and monitoring of investment strategies

- Checking transactions concluded against the corresponding strategy
- Determination of results and performance
- Regulatory reporting

Treasury Manager

Technical name: SAP_TRM_TREASURY_MANAGER

Tasks

The Treasury Manager is responsible for managing all the company's treasury activities. Using evaluation reports, this person ensures that the various strategies defined for trading, market risk management, limit management and cash management have been observed.

Alternative title: **Capital Investment Manager**