#### Certified Expert in Treasury and Markets

#### Programme Overview

#### Global Financial Markets have changed significantly during the last decade in terms of products, regulation and management. In order to respond to those changes the Frankfurt School of Finance and Management has developed in collaboration with AEFMA Germany e.V. a new education programme for financial markets and treasury.

|  |  |
| --- | --- |
| StartIntake anytime, self-paced learning Duration9-12 MonthPart-Time | AwardedFrankfurt School Certificate"Certified Expert in Treasury and Markets" Equivalent to 15 ECTS |

#### Objective

#### The objective of the programme Certified Expert in Treasury and Markets is to provide participants with in-depth practical and theoretical understanding of financial markets & products and treasury. Experts from the financial industry come together in order to learn, accelerate, discuss, question, and challenge. The programme starts with an e-learning part to build a fundamental knowledge in financial markets and their products which will be assessed by an examination. The programme continues with two alternative advanced on-campus workshops to provide a deeper understanding of financial markets topics.

#### Key Benefits

#### Understand the core concepts & principles of the financial markets & treasury management

#### Learn new skills and immediately apply the knowledge within your organisation

#### Acquire the latest tools and techniques

#### Connect with high-profile participants from all over the world and build long-lasting networks

#### Earn a certificate from one of Europe’s leading business schools

#### Learning Target

#### Participants will receive a profound knowledge in the topics Fixed Income, Risk Management, Derivatives, Foreign Exchange, Commodities, Asset & Liability Management as well as Regulation & Compliance. During the programme, different learning formats and various tools will give participants the possibility to apply their new knowledge and strengthen their skills. Additionally, candidates will get valuable feedback from experienced faculty members as well as from peers.

#### Target Groups and Industries



**Curriculum**



|  |  |  |
| --- | --- | --- |
| **Foreign exchange** Product overview Market conventions Fundamental understanding of market data FX structured products Hedge accounting | **Fixed income** Cash and derivative instruments Modelling interest curves Single Curve and Multi Curve Bond pricing Overview of international capital markets | **Derivatives** Mathematical and statistical models Linear products Non-linear products Complex derivatives Structured Products |
| **Commodities** Functionality and terminology of the Commodity market Energy, Metals Agriculture / Food Regulatory drivers of the Commodity market | **Equities** Equity instruments Fundamental drivers of equity Dividend Models Multiplier Models Cashflow Valuation | **Financial Analysis**Introduction to financial statements Financial ratio analysis Influence of business decisions on P/L, balance sheet and cashflow statement IFRS 7, 9, 13 |
| **Risk Management** Definition of risk and key historic events Market Risk, Credit Risk Value at Risk and Expected Shortfall Option hedging Credit Default Swaps Operational and Liquidity Risk | **Asset & Liability Management** Fundamentals of ALM Interest Rate Risk in the Banking Book Forex Exposures in the Banking Book Liquidity Management Portfolio Credit Risk | **Regulation & Compliance** Basel III MIFID II/ MiFIR EMIR Market Abuse Regulation AIFMD & UCITS |

**Experts**

* Prof. Dr. Uwe Wystup - Uwe Wystup is managing director of MathFinance AG. Before, he has actively worked in FX derivatives trading as Financial Engineer, Global Structured Risk Manager and Advisor since 1992, including Citibank, UBS, Sal. Oppenheim and Commerzbank.
* Dr. Achim Posthaus - Dr. Achim Posthaus is Founder and Managing Director of Alpha Pi Analytics GmbH as well as academic lecturer at the Frankfurt School of Finance and Management.
* Birgitta Drwenski - Birgitta currently works as a specialist in the Liquidity Advisory team in Commerzbank’s Group Treasury division. Prior to joining the treasury department, she worked as a director in the Fixed Income & Currency (FIC) area of Commerzbank’s Corporates & Markets division.
* Dr. Rene Lindloh - René holds a Ph.D. (Doktor rer. Nat.) in mathematics and worked as research assistant for hight dim. approximation problems. He is a Portfolio Manager with years of trading experience on the commodities markets.
* Dr. Joachim Bald - Dr. Bald is Frankfurt School’s most senior international advisor and a recognized expert in Treasury, Risk and Asset Liability Management. He serves as lead consultant at the Frankfurt School Competence Center in Risk Management and regularly manages complex implementation assignments in Europe, Asia and Africa.
* Carsten Auel - Carsten Auel, CFA is a Senior Manager at Deloitte and a recognized lecturer for Capital Markets, Investments, Securitizations, Fixed Income and Equity products. He is experienced in the pricing, financial modeling and risk analysis of plain vanilla as well as complex financial instruments. During his career, Carsten has managed a number of complex implementations of pricing and analysis platforms for prestigious clients.

**Contact:**Silja Bellinger and Basel Chaban

Frankfurt School of Finance & Management gGmbH

International Advisory Services

Adickesallee 32-34, 60322 Frankfurt

ExecutiveEd@fs.de

+49 69 154008634

Website: [www.fs.de\cetm](http://www.fs.de\cetm)