

AEFMA Financial Markets Certificate Cyber*School

New certification standard in Germany, Luxembourg and Austria

The AEFMA Financial Markets Certificate serves as basic training for the Allied European Financial Markets Association (AEFMA) Germany's training and further education programme. The aim of the AEFMA Financial Markets Certificate is for candidates to acquire specialist knowledge of the structure and functioning of various financial markets (money market, capital market, and foreign exchange markets). This includes the financial mathematical and economic functioning of the financial products traded there.

The successful completion of the AEFMA Financial Markets Certificate enables candidates to trade the products covered by the syllabus.

Content

- » **Financial mathematics**
Interest calculation methods and conversions in the money and capital markets, interpolation, computing discount rates, interest yield curves, forward rates, present and future values
- » **Cash money market instruments**
Deposits, bills of exchange, treasury bills, CDs, CPs, repos, margin calculations, cash flows, arbitrage strategies
- » **Foreign Exchange**
Spot and crosses, outright, FX swaps, forward/forward and precious metals, conventions, terminology, pricing, Arbitrage strategies, Interaction of instruments
- » **Money Market Derivatives**
Forward Rate Agreements, Money Market Futures, Money Market Swaps, Overnight Index Swaps: Conventions, Terminology, Pricing, Arbitrage Strategies, Interaction of instruments
- » **Bond market and Derivatives**
Bonds, Interest Swaps, Tenor Basis Swaps, Cross Currency Swaps, Bond Futures, Credit Default Swaps: Conventions, Terminology, Pricing, Risks, Arbitrage Strategies
- » **Options**
FX and Interest options: intrinsic value and time value, statements of Delta, Gamma, Vega and Theta, Delta Hedging, Options strategies
- » **Legal regulations**
LCR & NSFR, EMIR & MIFID, ICAAP & ILAAP, CRD & CRR, SFTR
- » **Risk management**
Credit-, market-, Liquidity- and operational risk; risk capital, risk components of the relevant instruments, VaR; Basel 2/3 regulations (equity eligibility, equity requirements for credit and market risks, LCR/NSFR, leverage ratio, pillar 2 requirements)
- » **Processing & banking operations**
Operations and organization, Business recording, Transaction confirmation, Clearing, Netting, Settlement, Reconciliation, Risks of settlement
- » **Code of conduct**
Market terminology trade practices, Standards for client- and broker-relationship

Target Group

- » Money, interest rate and foreign exchange traders as well as Sales traders
- » Risk managers, Bank treasurers, Corporate treasurers
- » Staff members in middle office, back office and operations departments
- » Institutional investors (investment funds, pension funds, other financial intermediaries)
- » Risk controllers (market risk and model validation), Portfolio managers
Asset-liability managers
- » Students of business and finance, Research associates of universities

DETAILS

Corresponds to an **8-day seminar**

Can be completed within **6 months** via the Internet

Register any time at www.financetrainer.com and start on any first of the month

Available in **English and German**

EUR 1,900 (+VAT)

CERTIFICATION

AEFMA Financial Markets Certificate

You can find the exam dates on our home-page.

SCOPE

Interactive study based on approx. 2.160 questions, answers and explanations

approx. 571 pages documentation

HANDBOOK

„Treasurer's Handbook: Financial Markets: A Practitioner's Guide“ (retail price EUR 119) included