PARTICIPATION BANKS ASSOCIATION OF TÜRKİYE ECONOMIC ENTERPRISE

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TREASURY AND RISK MANAGEMENT SPECIALISATION CERTIFICATION PROGRAM

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Participation Banks Association

TREASURY AND RISK MANAGEMENT SPECIALISATION CERTIFICATION TRAINING

MODULE	Education Issue	Educater
MODULE-1	Economic Indicators and Analysis of Financial Markets	Dr. Fulya Gürbüz
MODULE-2	Technical Analysis Applications	Umut Gümülcineli
MODULE-3	Treasury Management in Banks & Asset and Liability Simulation - I	Saim Çelik
MODULE-4	Financial Derivatives & Risk Management	Dr. Vedat Güven
MODULE-5	Risk Management and Basel II - III	Dr. Vedat Güven
MODULE-6	Treasury Products & Capital Market Practices in Participation Banks	Dr. Tarık Börekçi
MODULE-7	Treasury Management in Banks & Asset and Liability Simulation - II	Saim Çelik

PURPOSE OF THE CERTIFICATION PROGRAM:

TKBB strengthen the knowledge of Participation Banks employees and interested parties in the field of Treasury and Risk Management and make them expert on the subject.

At the end of this journey, participants will be able to learn how asset and liability committees can analyse the bank's balance sheet in the light of bank financial statements, the importance of treasury management in this process and the duties of treasury, treasury products and pricing process, the notion of risk management and risk management products, as well as treasury products specific to Participation Banking (Islamic).

TARGET AUDIENCE:

Employees of the Treasury Unit of Participation Banks that provide services for the pricing and analysis of Treasury products, Derivatives Desk, Economic Research and Risk Management Department, Risk Management that measures and controls the risks of Treasury Products, Treasury Operation Units and employees who want to learn the subject in depth can participate to the program.

FORMAT:

Trainings will be given on the TKBB virtual classroom platform. The programme will be opened by the programme coordinator and any questions of the participants will be answered. Depending on the subject, participants will be provided with suportive materials tools such as online reading documents or pre-assignments before the training. After the completion of the Certification Programme (online), an online exam will be held on the TKBB LMS platform. Participants who score at least 70 points out of 100 at the end of the exam will be considered successful. Successful participants will be awarded "Certificate of Achievement". Participants must attend at least 80% of the total course.

APPLICATIONS:

- Google Classroom
- Instructor Introduction Videos
- Reading Documents
- Book, Film and Blog Recommendations
- Exams and Question Bank
- Project Assignment

7 MODULE | **11 DAYS** | **50 HOURS** | **ONLINE TRAINING&EXAM**

MODULE 01:
Economic Indicators and Analysis of Financial Markets

PURPOSE:

The aim of this course is to enable the participants to analyse and interpret macro data, market indicators, statistics and articles related to the economy and markets and to form their own point of view. Recent developments and transformations in Türkiye, the world economy and global financial markets are also discussed.

CONTENT:

- Size of World Trade and Trends to 2050
- Top 5 and Top 10 Criteria Used to Understand the Economy of a Country
- Globalisation, Protectionism, Tariffs and Trade Wars
- Capital Movements and Exchange Rate Regimes
- Measurement of Economic Activities, Indices and Stock Exchanges
    - PMI (Purchasing Index)
    - Confidence Indices
    - Production and Consumption Indices
- Key Market Indicators
    - Sector and Company Analyses
    - Macro Economic Analysis
    - Key Macro Economic Indicators
- Reflections of the Data on the Markets
- Future Prospects

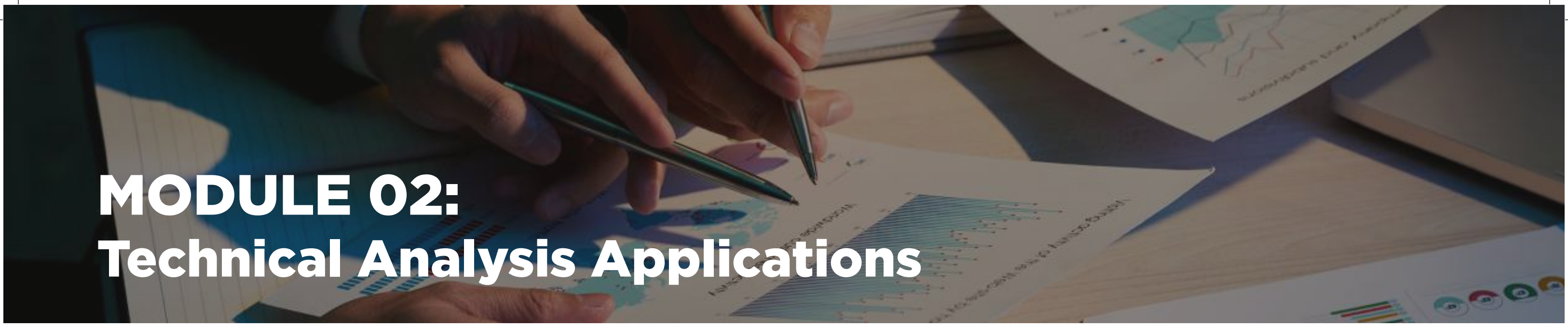
Instructor CV

Dr. Fulya GÜRBÜZ

Born in Malatya in 1971, mother of two children. Graduated from Boğaziçi University, BSc in Mathematics and MSc in Financial Engineering, Marmara University, PhD in Banking. She conducts macro-economic analyses, has given academic lectures on finance theory and applications, and has worked in various banks and brokerage houses on fixed income securities. She started his professional career in 1994 at İşbank Securities Department, where she worked on trading fixed income securities, analyses and preparation of reports. She continued her professional career at Eczacıbaşı Securities in 1996-1997 and Yatırım Finansman Securities in 1997-1999. In 1999-2004, he worked at İktisat Yatırım Menkul Değerler, preparing analyses and periodic reports on fixed income securities. In 2004, he left the finance sector when she was accepted to a PhD programme. In October-December 2007, he acted as a bridge between Turkcell and the software company Coretech in the project of renewal of the IT infrastructure used by Turkcell Treasury Department.

Between 2006-2014, she taught financial mathematics, insurance mathematics, introduction to econometrics, probability, derivative pricing and securities, and finance theory at various universities. Between 2008-2018, she started to publish macro-economic analyses on finanstrend.com as co-founder and editor, and trained its editors on economics and financial literacy. Since 2008, she has been preparing weekly and monthly macro-economic reports for companies, sharing her analyses on her blog fulyagurbuz.com since 2018, providing trainings to spread economic literacy since 2019, and publishing her analyses as a columnist on paraanaliz.com since 2020.

She argues that financial literacy should be supported by economic literacy in rational decision-making.



MODULE 02:
Technical Analysis Applications

PURPOSE:

It is aimed for the participants to understand the details of the studies carried out for future forecasting by analysing the price movements of the past period and to experience them through sample applications.

CONTENT:

- **What is Technical Analysis?**
- **Technical Analysis When Making Investment Decisions**
- **Technical Analysis Methods**
- **Application Working on sample graphics**

Instructor CV

Umut GÜMÜLCİNELİ

Umut Gümülcineli was born in Edirne and graduated from Dokuz Eylül University, Department of Economics and Administrative Economics, Department of Econometrics.

He started his professional career as a trainer at Matriks Bilgi Dağıtım in 2006. He worked as Fund and Portfolio Manager at Yatırım Finansman Securities.

He provided training and consultancy services to Turkcell Treasury. He continues as a lecturer at Istanbul University and Kadir Has University. Since 2010, he has been working as a trainer at Tim Consultancy. Since 2016, he has been working as a manager at Meksa Yatırım.

MODULE 03:
Treasury Management and Asset Liability Simulation in Bank - I

PURPOSE:

It is aimed to give information to the participants about the concepts in the financial statements and the relationships between these concepts. Through these statements, the decision-making and implementation process of the bank's asset and liability management committee within the framework of the analysis of the current situation and future expectations will be conveyed. In particular, the risks carried by financial statements and management strategies related to these risks will be emphasised.

In addition, in the simulation exercise, participants will conduct market transactions, analyse the impact of these transactions on the bank's balance sheet and manage the resulting risks.

CONTENT:

- **Asset and Liability Management Concept in Banking**
- **Structure and Decisions of the Assets and Liabilities Committee**
- **Implementation of ALCO Decisions by the Bank Treasury**
- **Analysing the Pricing Strategy in Treasury Products**
- **Evaluation of On-Balance Sheet and Off-Balance Sheet Items**
- **Definition and Analysis of Risks Carried by Banks**
- **BRSA Risk Limitations**
- **Management Strategies for Existing Risks**

Instructor CV

Saim ÇELİK

Born in 1970 in Istanbul, he completed his undergraduate education at Istanbul University, Faculty of Business Administration in 1991. He started his career journey with the ambition of becoming a broker at the ISE and found himself as a Treasurer. He worked and managed at various levels in Derbank, Toprakbank, Industrial Investment Bank and Industrial Development Bank of Türkiye. In 1996, he started to work as an internal trainer at Toprakbank and still continues to be a trainer.

He has provided numerous trainings to banks and real sector companies in Türkiye and abroad, especially on Asset Liability Management, Derivative Products, Treasury Management, etc.

He developed the "Treasury Management Simulation" and "VIOP Simulation" products used within Tim Consultancy.

Currently, in addition to his training and consultancy activities within Tim Consultancy, he continues to work as a trainer and speaker at the Banks Association of Türkiye, various universities and non-governmental organisations.

MODULE 04:
Financial Derivatives and Risk Management

PURPOSE:

The aim of the course is to analyse the characteristics, usage and pricing of derivative instruments or derivative transactions that we frequently encounter in today's banking transactions and to master the products offered by banks. They will learn how to use these products to hedge the balance sheet risks that the bank is exposed to, and will also have the opportunity to evaluate them in terms of customer needs.

CONTENT:

- Pricing of Financial Derivatives - Cost of Carrying
- Pricing of Forward Transactions and Hedging Mechanism
- Forward Pricing on Money and Foreign Exchange Market Products
    - Operation, Collateralisation and Monitoring of Forward Transactions
    - Futures and BIST Viop Market
- IRS and CCS Swap Agreements
- Options
    - Terminology in Option Contracts
    - Option Valuation (Intrinsic and Historical Valuation)
    - Option Return Charts
    - DCD Transactions and Pricing
    - Exotic Options

Instructor CV

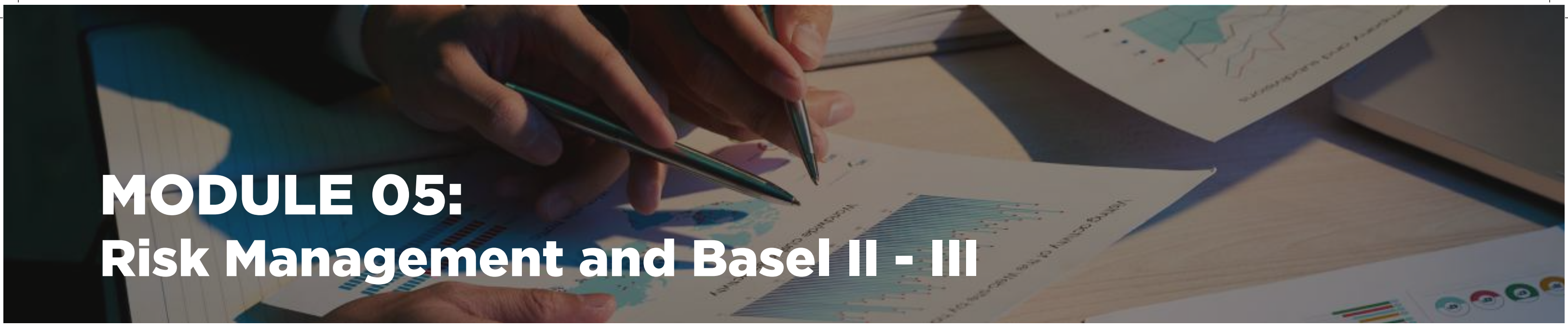
Dr. Vedat GÜVEN

Vedat Güven, one of the first graduates of Istanbul Atatürk Science High School, holds a Master's degree in Electrical-Electronics Engineering and Economics from Boğaziçi University and a PhD in Banking from Marmara University. He started his professional career as a Treasurer at Garanti Bank and gained experience in every part of the Treasury Department at Tütünbank, Bank Ekspres and Toprakbank until he founded Tim in 1999.

Since 1999, he has been working as a manager, trainer and consultant at Tim, as well as a lecturer at Bank Association of Türkiye (TBB), Istanbul Univ., Bilgi Univ., Yeditepe Üniv., Bahçeşehir Univ.

He has published a booklet titled "TRL Legged Futures Contracts" published by TBB and "Blockchain: Satoshi Changes the World" published by TBB in 1999 - ....

Tim Consultancy / Founding Partner 1994 - 1998 Toprakbank / Treasury Manager 1992 - 1994 BankEkspres / Treasury Manager 1991 - 1992 Tütünbank / II. Manager 1989 - 1991 Garanti Bank / Specialist



MODULE 05:
Risk Management and Basel II - III

PURPOSE:

This course covers ratio analyses for managing balance sheet risks, CAMELS method, capital adequacy, applications and differences of Basel I, II and III, risk organisation in banks, quantifying risks, VaR calculations, risk mapping, backtesting, stress tests and contingency plans.

CONTENT:

- Financial Risk Management
  - Credit Risk, Operational Risk, Market Risk
  - Risk Management Tools - Gap and Duration Analyses

- VaR - Value at Risk (VaR - Value at Risk)
  - VaR Definition
  - Measurement Methodologies
  - Risk Matrices and Risk mapping
  - Back Test
  - Stress Test
  - Contingency Plans

- Basel II ve III
  - Structure of Basel II
  - Risk Management Organisation in Banks
  - Credit Risk Measurement Methods in Basel II
  - Operational Risk Measurement Methods in Basel II
  - Basel III (For Banks and Corporates)

Instructor CV

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MODULE 06: Treasury Products and Capital in Participation Banks Market Practices

PURPOSE:

The money market, foreign exchange and precious metal market transactions carried out by the treasury units of participation banks is explained theoretically and practically, the methods of utilising the cash of participation banks, lease certificates, foreign exchange trading transactions and precious metals gold is discussed in detail.

CONTENT:

- Money and Capital Market Products in Participation Banking (Islamic)
    - Commodity Murabaha Transactions
    - Sukuk-Lease Certificates
    - Sukuk Market in the World and Türkiye
    - Sukuk Issuance Types
    - Pricing and Secondary Market Transactions in Sukuk
    - Investment Funds
    -
- Foreign Exchange and Precious Metals Transactions in Participation Banking (Islamic)
    - Spot Trading
    - Futures
    - Swap Transactions
    - Options

Instructor CV

Tarık BÖREKÇİ

Since 2021, he has been serving as Treasury Director at Eksim Investment Holding.

Between 2016-2021, he worked as Treasury Unit Manager at Vakıf Katılım Participation Bank (Islamic).

He continued to work at Türkiye Finans Participation Bank (Islamic) between 2006-2016.

He worked in Treasury Front Office Treasury Middle Office Bahrain Branch in between 2004-2006 at Kuveyt Türk Participation Bank (Islamic).

He also worked in the Treasury Operations Department at the Bank.

In 2015, he completed the Executive MBA Master's Programme at Sabancı University.

In 2003, he graduated from Marmara University Department of Economics in English.

MODULE 07:
Treasury Management and Asset Liability Simulation in Banks - II

PURPOSE:

It is aimed to give information to the participants about the concepts in the financial statements and the relationships between these concepts. Through these statements, the decision-making and implementation process of the bank's asset and liability management committee within the framework of the analysis of the current situation and future expectations is covered. In particular, the risks carried by financial statements and management strategies related to these risks is emphasised.

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CONTENT:

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Participation Banks Association Of Türkiye

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