Authorised FRM® Training Provider

GARP

GLOBAL ASSOCIATION OF RISK PROFESSIONALS

PRISTINE

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Global Certification for **Financial Risk Manager (FRM)®** for Risk Management Professionals across the world.

For Registration: Mumbai

Maitri	+91 99308 65533	karuna@edupristine.com
Manjunath	+91 99202 75533	manjunath@edupristine.com

Mumbai Office: 925, Corporate Avenue, Sonawala Road
Goregaon (East), Mumbai, INDIA, PIN - 400 063

For Registration: Delhi, Pune, Chennai, Bangalore, Hyderabad & Online

Sanjay	+91 95602 14422	sanjay@edupristine.com
Dikshu	+91 88009 59911	dikshu@edupristine.com
Sandeep	+91 88007 66337	sandeep@edupristine.com

Delhi Office: 104, 1st floor, Arunanchal Bhawan, Barakhamba Road,
Delhi - 110 001

About FRM

- Globally recognized professional certification for Banking and Finance professionals by Global Association of Risk Professionals (GARP, US)
- FRM® is a two Part exam conducted in May and November
- **Career Opportunities:** Lucrative career options in Risk Management, Trading, Structuring, Modeling, etc. FRM® holders have positions such as Risk Officer, Senior Risk Analyst, Head of Operational Risk, and Director, Investment Risk Management, to name a few

Pristine Credential

- Authorised FRM® Training Course Provider approved by GARP
- Trained over 2000+ professionals and students for FRM Exam.
- Experience of four years in providing trainings for FRM® Exam
- Conducted more than 65 batches of FRM® Trainings in Mumbai, Delhi, Chennai, Bangalore, Hyderabad, Pune and Online Classes

Program Highlights(140+ Hours)

- 50hrs - 10 days (5 hours each day) classroom trainings
- 65hrs - 13 days online session covering all topics for revision
- 15 hrs - 3 days revision classes FRM Practice papers (2009, 2010, 2011 and 2012) will be discussed and the important concepts of all the subjects will be revised again

Course Material

- **Full Recordings of all 10 classes** in downloadable format.
- 8 hrs - 2 Days Mock Tests of 4 hrs each (2X100 Questions)
- 1000+ Topic Wise questions with explanatory answers.
- Visualized Formula Charts
- Summarized Study Material Topic Wise in the form of Presentations.
- Online Videos on difficult Topics, Solved Examples & Practice Exercises

Training Fees

- For FRM Part I, including materials fees : 15,000
- 5 % Early Bird Discount on registering 10 days before the launch of the training
- 10 % Discount for a group of 3 candidates
- 20 % Discount for a group of 5 candidates

Training Schedule

http://www.edupristine.com/courses/frm-garp-financial-risk-manager/frm-exam-training

Payment Details

You can pay through Cheque, Demand Draft or Net Banking Transfer to following account-

Name of the Account:	Neev Knowledge Management Pvt. Ltd.
Type of Account:	Current Account
Account No:	00602560008449
RTGS/ NEFT IFSC Code:	HDFC0000060
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Steps to make online Payment

1. Go to http://www.edupristine.com
2. Click on PAY ONLINE
3. Select the courses from Training List
4. Fill the registration form
5. Then click on, go for payment http://www.edupristine.com/payments

Program Outlines

FRM Part I

Quantitative Analysis

- Mean, variance, kurtosis, skewness
- Correlation and covariance
- Probability distributions
- Mean, variance, covariance, kurtosis, skewness
- Maximum likelihood methods
- Estimating volatilities and correlations: Equally-weighted,
- EWMA, GARCH models. Maximum Likelihood methods
- Hypothesis testing and statistical inference

Financial Markets and Products

- Financial markets
- Interest rates and Fixed Income Instruments
- Futures, Forwards, FRA and SWAPs
- Options
- Behavior of Stock prices
- Trading strategies
- Black-Scholes Model, Binomial Trees
- Greeks

Valuation and Risk Models

- VaR: Analytic, Historical Simulation and Monte Carlo Simulation
- VaR of instruments with linear and non-linear pay-offs, 1st order and 2nd order approximations
- Duration, Convexity, Delta, Gamma; Full-revaluation
- Stress testing and Scenario Analysis

Portfolio theory and Performance Measurement

- Market efficiency, Portfolio theory, CAPM, APT
- Risk-return and performance analysis (Sharpe ratio, Tryenor ratio, Jensen Alpha, Sortino ratio etc.
- Case-studies: Risk Management failures

FRM Part II

Market risk measurement and Management

- Exotics
- Volatility term structure and Volatility smile
- Backtesting VaR
- Mapping cash-flows and risk positions
- Coherent risk measures: Expected shortfall
- Extreme value theory
- Copulas and tail dependence

Credit risk measurement and Management

- Securitization
- Credit derivatives: CDS, CLN, Basket products, Nth-to-default, CDO
- Credit risk mitigation techniques

Current Issues in Financial Markets

- Subprime and credit crisis
- CDO, MBS
- Liquidity crisis
- Limitation of VaR, stress testing, coherent measures of risk, tail dependence
- PD (KMV, Merton, Reduced-form models), LGD, EAD and default correlation
- Exposure and portfolio expected and unexpected loss and Portfolio models
- Credit VaR: Exposure and portfolio expected and unexpected loss

Operational and Integrated Risk Management

- Basel II capital requirement: Pillar I, Pillar II and Pillar III
- Operational risk: Definition, Business lines, Risk types,
- KRI, RCSA, Loss data models and Scenario analysis

Risk Management and Investment Management

- Performance analysis
- Hedge funds: Strategies and risk measurement
- Pension fund risk management