eFRM Coach - FRM ® Exam Part I Prep Course - Online

Since its introduction in 1997, the FRM® designation has become the defacto standard for risk managers globally. There are now over 10,000 people annually sitting for the FRM® exam and that number is rapidly growing. As of 2010, the Global Association of Risk Professionals (GARP®), which administers the exam, transitioned the program to a multi-year process from a single exam. The topics covered in the FRM® exam range from Quantitative Foundations & Fixed Income/ Credit Derivatives to Operational and Enterprise Risk Management. The FRM® is a very demanding exam drawing questions from a wide array of topics. This course will supplement your studies and help prepare you for the Part I exam.

This is an asynchronous eLearning course that can be accessed 24/7 from any internet enabled computer.

Targeted Audience

Any FRM® exam candidate who is looking for a comprehensive supplement to their preparation for the 2010 FRM® Part I Exam.

Advance Preparation

1.) GARP does not endorse, promote, review or warrant the accuracy of the products or services offered by the New York Institute of Finance of GARP Exam related information, nor does it endorse any pass rates claimed by the provider. Further, GARP is not responsible for any fees or costs paid by the user to the New York Institute of Finance, nor is GARP responsible for any fees or costs of any person or entity providing any services to the New York Institute of Finance. ERP , FRM®, GARP® and Global Association of Risk Professionals are trademarks owned by the Global Association of Risk Professionals, Inc. 2.) To take the FRM® Exam, you must be enrolled with GARP®, the global association that administers the Financial Risk Manager® exam program worldwide. You must also have active Fellow Membership of GARP® and a minimum of two years experience in the area of financial risk management or another related field including, but not limited to, trading, portfolio management, academic or industry research, economics, auditing, risk consulting, and/or risk technology. For more information about the exam or how to enroll, call 1-201-719-7210 or visit wwww.garp.com/frmexam. 3.) NYIF's FRM Prep Courses reference the FRM Core Readings Course Pack. Candidates are responsible for purchasing these required readings as they will NOT be supplied by NYIF. Please visit GARP's website (http://www.garp.com/frmexam/prepare.aspx) for details and purchase information.

Level: Intermediate

Detailed Outline

Module 1: Foundations of Risk Management
. Overview of Risk Management
. Classification of Risks
. Capital Allocation
. CAPM and Multifactor Models
. Case Study - Metallgesellschaft
. Case Study - Sumitomo
. Case Study - LTCM
. Case Study - Barings Bank

Module 2: Quantitative Analysis
. Time Value of Money
. Descriptive Statistics
. Probability Distribution
. Fundamentals of Statistics I
. Fundamentals of Statistics II
. Forecasting correlation & Volatility
. Extreme Value Theory - Basic Principles
. Monte Carlo Methods

Module 3: Financial Markets and Products
. Introduction to Derivatives
. The Futures Market
. Fixed Income Derivatives
. Valuing Futures and Forwards
. Swaps
. Options
. Bond Markets
. Corporate Bonds
. Currency Risk and Currency Markets
. Commodity Risk and Commodity Markets

Module 4: Valuation and Risk Models
. Value-at-Risk
. VaR Methods
. Yield Measures
. Yield Curve Analysis
. Bond Pricing
. Bond Price Volatility
. Principles of Options Pricing
. Stress Testing
. Overview of Credit Risk
. Rating Agencies and Their Grades
. Transition Matrix and Correlated Migration

eFRM Coach Level I Diagnostic Exam

This multiple choice exam emulates the format of
the actual FRM Part I Exam.
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