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

Register Once with Pristine & Attend Trainings till you Clear the Exam and get Free Recordings of all the Topics

Mumbai | Delhi | Bangalore | Hyderabad | Chennai | Pune | Online

**For Registration: Mumbai & Online**
- Mumbai: +91 91672 52233 namita@eneev.com
- Pune: +91 99202 75533 avinash@edupristine.com
- Online: +91 91672 52233 namita@eneev.com

**Mumbai Office:** 702, Raj Chambers, 115, R. K Paramhans Marg (Old Nagardes Road) Near Andheri Subway, Andheri (East) Mumbai-400069

**For Registration: Delhi, Chennai, Bangalore & Hyderabad**
- Delhi: +91 8800106699 loveleena@edupristine.com
- Bangalore & Hyderabad: +91 88000 47325 alankar@eneev.com
- Chennai: +91 97174 66559 akriti@eneev.com

**Delhi Office:** 104, 1st Floor, Arunanchal Bhawan, Barakamba Road (C.P) New 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 since 2008
- Trained over 10,000+ professionals and students for FRM/PRM CFA & Financial Modeling
- Experience of six years in providing trainings for FRM Exam
- Conducted more than 100 batches of FRM Trainings in Mumbai, Delhi, Chennai, Bangalore, Hyderabad, Pune and Online.

Program Highlights (140+ Hours)

- 50 hrs - 10 days (5 hours each day) classroom trainings
- 50 hrs - 10 days online session covering all topics for revision
- 15 hrs - 3 days online revision classes FRM Practice papers (2011, 2012 and 2013) will be discussed and the important concepts of all the subjects will be revised.

Course Material

- Full Recordings of all 10 online classes in downloadable format. (50 hrs.)
- 8 hrs - 2 Days Mock Tests of 4 hrs each (2X100 Questions)
- 750+ 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
- 10 % Discount for a group of 3 candidates
- 20 % Discount for a group of 5 candidates

Payments 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
Swift Code: HDFCINBB
Routing Number/ Sort Code: 021000021
Branch Address: Manekji Wadia Bldg, Ground Floor, Nanik Motwani Marg, Fort, Mumbai, INDIA, PIN - 400 023
Address for Courier: 104, 1 floor, Arunanchal Bhawan, Barakhamba Road (C.P.) New Delhi - 110 001

Steps to make online Payment

2. Select FRM from Training List.
3. Fill the registration form.
4. Then click on, go for payment.
5. Use your Debit/Credit card to make the payment.

Training Schedule

http://www.edupristine.com/courses/frm/frm-part-I

Program Outlines

FRM Part I

Quantitative Analysis

- Mean, variance, kurtosis, skewness
- Correlation and covariance
- Probability distributions
- 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

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, Treynor 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 (K MV, 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