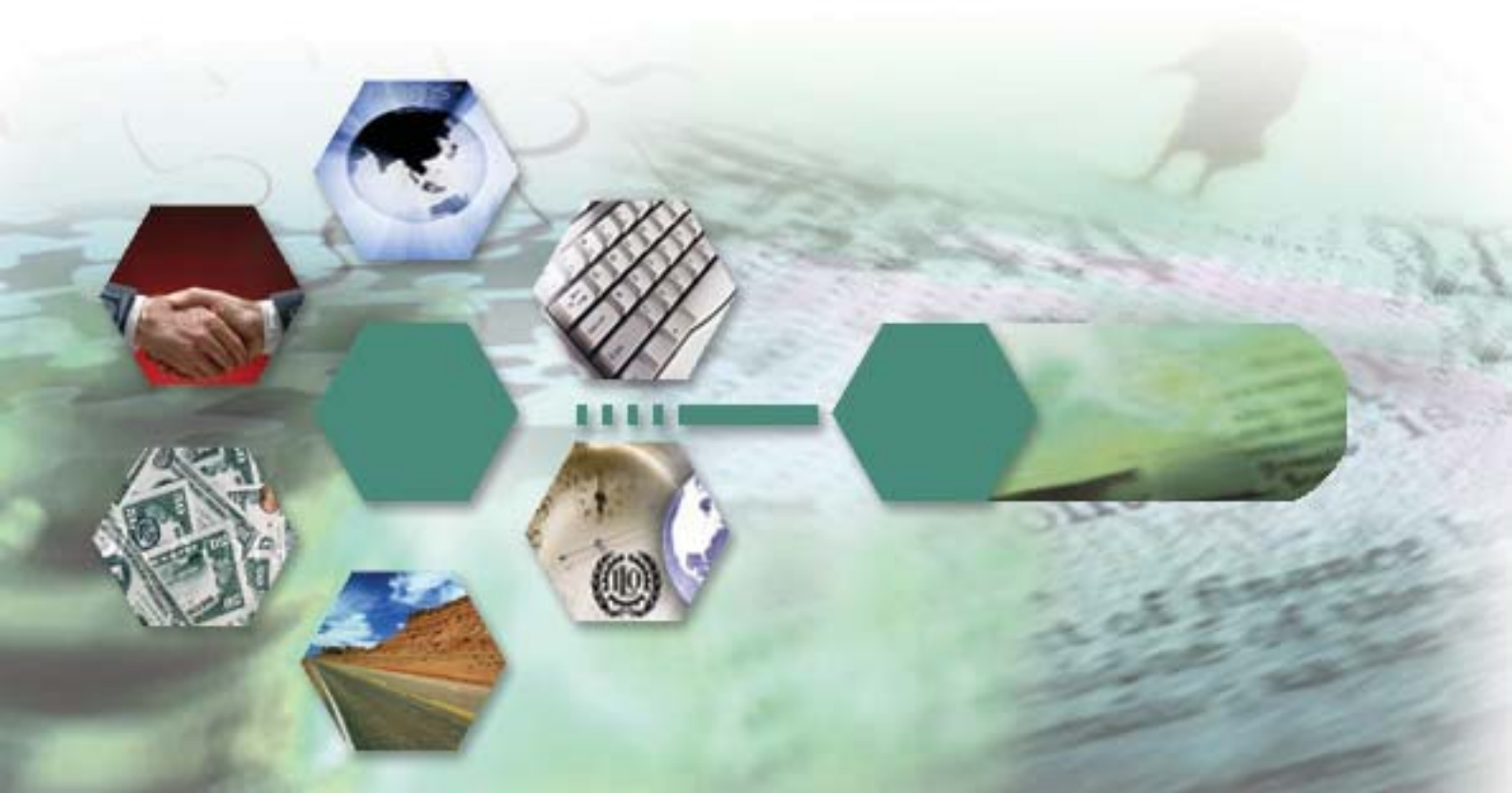


e-learning and reference solutions for the global finance professional

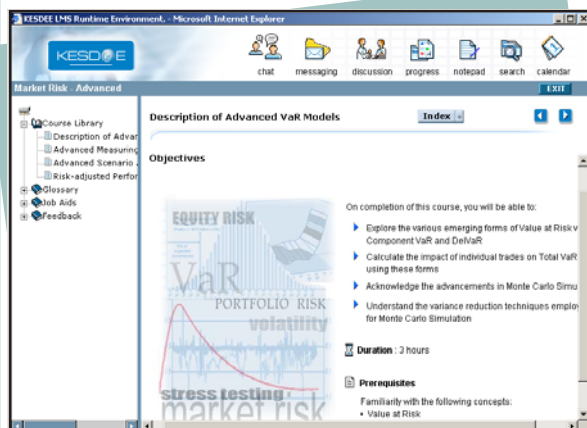
Market Risk: Advanced Level

An e-learning product that covers advanced concepts in Market Risk



MARKET RISK: ADVANCED LEVEL

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Overview

This product is available in three levels viz., Basic, Intermediate and Advanced.

Topics covered at the Advanced Level include:

- An in-depth coverage of Advanced Market Risk Models, Statistical Models, Stress Testing & Scenario Analysis, and Risk-adjusted Performance Measurement
- Complex theories and concepts that are presented in a simple and easy-to-understand manner with practice exercises, calculators and other interactive features

Course Level & Number of Courses

Advanced Level
Library of 4 Courses

Instructional Method

Dynamic, Interactive e-learning

Recommended Background

Familiarity with basic financial concepts

For more information, please visit:

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MARKET RISK: ADVANCED LEVEL

Library of 4 Courses

Time taken to complete each Course: Two - Three hours

1. Description of Advanced VaR models

- Objectives
- New forms of VaR
- DelVaR
- Advances in Monte Carlo Simulation
- Variance reduction techniques in Monte Carlo Simulation

2. Advanced Measuring Volatility and Correlation

- Objectives
- Introduction
- Advanced Volatility Models
- Advanced Correlation Models

3. Advanced Scenario Analysis and Stress Tests

- Objectives
- Aggregate Stress Tests
- Maximum Loss Approach
- Extreme Value Theory
- Systematic Testing

4. Risk Adjusted Performance Measurement

- Objectives
- Introduction
- Measuring Risk Capital
- Capital Allocation

MARKET RISK: ADVANCED LEVEL

JOB AIDS

- Measurement Tools
- Disclosures
- Global Best Practices
- Benchmarking Data
- Policy Templates

Calculators in Market Risk: Advanced Level

1. Jensen's Measure
2. Sharpe's Measure
3. Treynor's Measure

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Every professional involved in the global financial services industry (as a provider, user, regulator or advisor of product/services, marketplace/exchange) would benefit from KESDEE's innovative solutions.

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3. Financial Institution Analysis - CAMELS Approach	Library of 8 Courses
4. Financial Mathematics	Library of 7 Courses
5. Global Banking Supervision	Library of 15 Courses
6. Capital Adequacy Planning (Basel I)	Library of 7 Courses
7. Basel II-University	Library of 63 Courses
8. Sarbanes-Oxley Act	Library of 12 courses
9. Futures & Forwards	Library of 7 Courses
10. Swaps	Library of 7 Courses
11. Options	Library of 10 Courses
12. Market Risk (Basic Level)	Library of 8 Courses
13. Market Risk (Intermediate Level)	Library of 8 Courses
14. Market Risk (Advanced Level)	Library of 4 Courses
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17. Credit Ratings	Library of 3 Courses
18. Counterparty Credit Risk	Library of 9 Courses
19. Credit Risk Modeling	Library of 6 Courses
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28. Fixed Income Markets	Library of 17 Courses
29. Equity Markets	Library of 10 Courses
30. Foreign Exchange Markets	Library of 9 Courses
31. Foreign Exchange Management	Library of 7 Courses
32. Treasury Analytics	Library of 5 Courses
33. Interest Rate Risk Management	Library of 4 Courses
34. Funding and Investments	Library of 5 Courses
35. Implementation - Treasury Management	Library of 4 Courses
36. Case Studies - Treasury Management	Library of 5 Courses
37. Understanding Financial Statements	Library of 2 Courses
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42. ePRM Coach	Library of 68 Courses
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