

e-learning and reference solutions for the global finance professional

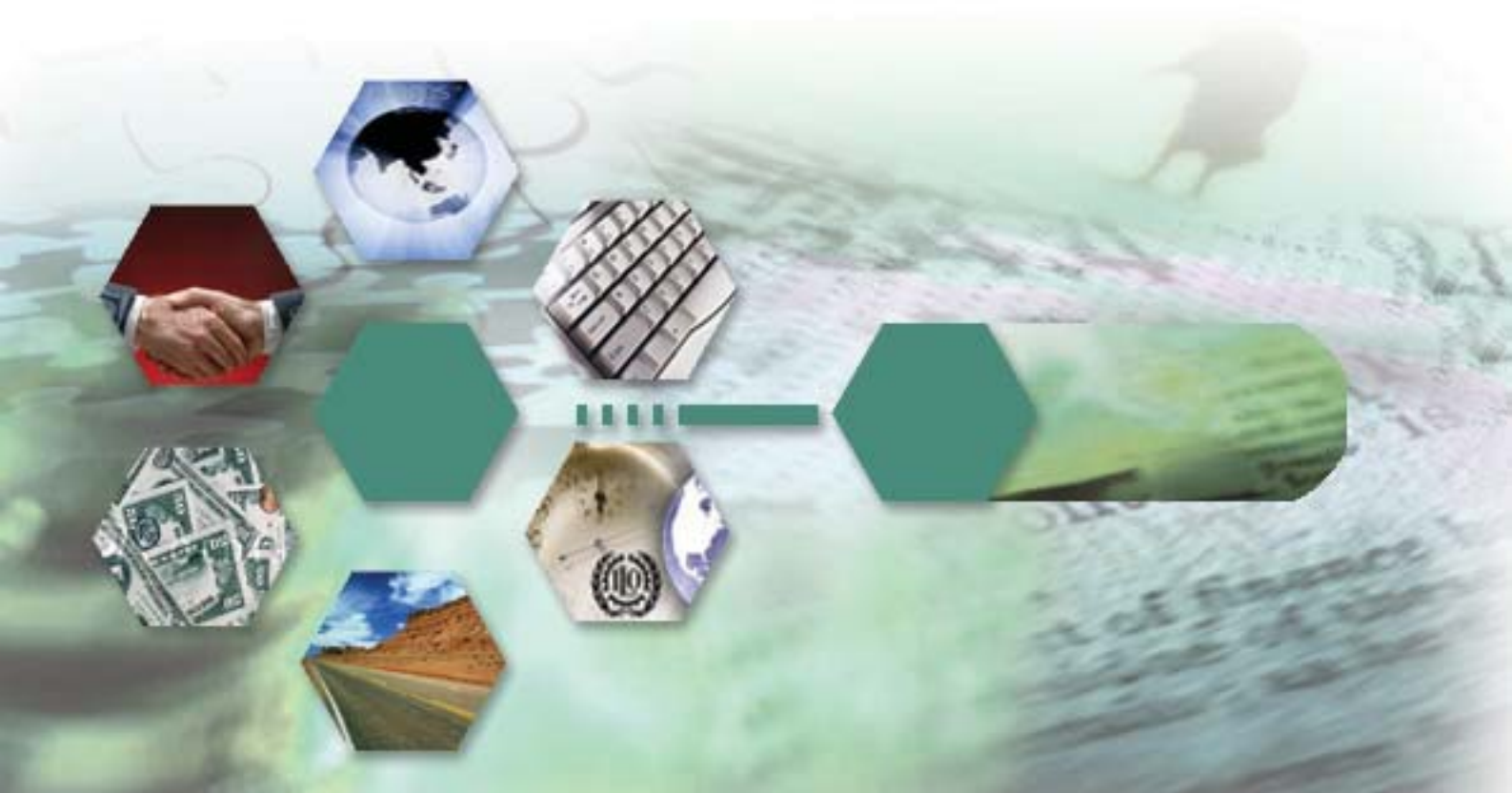
Market Risk: Intermediate Level

An e-learning product that covers some critical concepts in Market Risk

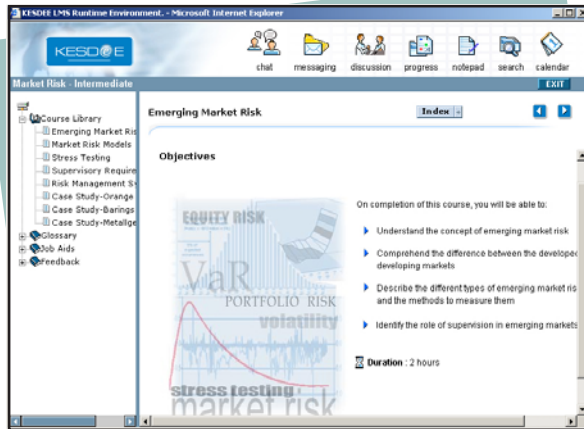
This product is available in three levels viz., Basic, Intermediate and Advanced.

The Intermediate Level covers:

- Several important topics in the industry such as Back Testing and Stress Testing that are presented with practical examples in an engaging and interactive fashion
- A comprehensive annual survey on Value at Risk methodologies (assumptions, choice of models and the amount/type of exposure) used by leading financial institutions worldwide



MARKET RISK: INTERMEDIATE LEVEL



Overview

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Course Level & Number of Courses

Intermediate Level
Library of 8 Courses

Instructional Method

Dynamic, Interactive e-learning

Recommended Background

Familiarity with basic financial concepts

The themes of this product are:

- Evaluate cash flows at various points in time
- Gain an insight into basic financial measures such as current yield, yield-to-maturity, and total return analysis
- Analyze the mechanics of bond pricing and issues involved therein
- Understand the concepts of volatility and correlation in financial asset prices

For more information, please visit:

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MARKET RISK: INTERMEDIATE LEVEL

Library of 8 Courses

Time taken to complete each Course: Two - Three hours

1. Emerging Market Risk

- Objectives
- Introduction
- Emerging Market Risks
- Measuring Emerging Market Risk
- Supervision in Emerging Market

2. Market Risk Models

- Objectives
- Introduction
- Parametric Models
- Historical Simulation Models
- Monte Carlo Simulation Models
- Value at Risk Implementation

3. Stress Testing

- Objectives
- Need for Stress Testing
- Incorporating into Market Risk Models
- Implementation
- Evaluating Stress Tests

MARKET RISK: INTERMEDIATE LEVEL

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4. Supervisory Requirements

- Objectives
- Introduction
- Backtesting
- Supervision

5. Risk Management Systems

- Objectives
- Choosing a Risk Solution
- Algorithmics
- RiskMetrics
- Askari
- SunGard Trading and Risk Systems
- Financial Engineering Associates

6. Case Study – Orange County

- Objectives
- History
- Crisis
- Analyzing through Measures

7. Case Study – Barings Bank

- Objectives
- Kobe Earthquake and its Fallout
- Trading Mechanics
- Applications of Value at Risk

MARKET RISK: INTERMEDIATE LEVEL

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8. Case Study – Metallgesellschaft

- Objectives
- Introduction
- Hedging Alternatives
- Analysis of MGRM's Methods
- Lessons Learnt

JOB AIDS

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

Calculators in Market Risk: Intermediate Level

1. Undiversified and Diversified VaR
2. VaR of an Equity
3. VaR of an FRA
4. Variance Covariance

TARGET AUDIENCE

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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
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13. Market Risk (Intermediate Level)	Library of 8 Courses
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17. Credit Ratings	Library of 3 Courses
18. Counterparty Credit Risk	Library of 9 Courses
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31. Foreign Exchange Management	Library of 7 Courses
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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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39. Management Accounting	Library of 7 Courses
40. Financial Accounting	Library of 9 Courses
41. Mutual Funds	Library of 11 Courses
42. ePRM Coach	Library of 68 Courses
43. eFRM Coach	Library of 61 Courses

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- Financial Planning
- International Trade Services
- Bank Branch Management
- Mortgage Finance

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