CrashReviewCourse FRM 07/08 by S+P

- 1. Introduction
  - 1.1. Review
  - 1.2. Questions
- 2. Quantitative Analysis
  - 2.1. Review
    - 2.1.1. All the Math You Need
    - 2.1.2. Bond Fundamentals
      - 2.1.2.1. PV/FV
      - 2.1.2.2. Price/Yield
    - 2.1.3. Fundamentals of Probability
      - 2.1.3.1. Zufall
      - 2.1.3.2. Zufallsprozesse
    - 2.1.4. Fundamentals of Statistics
    - 2.1.5. Monte Carlo Methods
  - 2.2. Questions
- 3. Capital Markets
  - 3.1. Review
    - 3.1.1. Introduction to Derivatives
    - 3.1.2. Options
      - 3.1.2.1. Payoffs
      - 3.1.2.2. Valuing
      - 3.1.2.3. Strategies
    - 3.1.3. Fixed-Income Securities (Rates)
    - 3.1.4. Fixed-Income Derivatives
      - 3.1.4.1. FRA
      - 3.1.4.2. Future
      - 3.1.4.3. Swap
      - 3.1.4.4. Swaption
      - 3.1.4.5. Cap/Floor/Collar
    - 3.1.5. Equity, Currency, and Commodity Markets
      - 3.1.5.1. Equity
      - 3.1.5.2. Commodity
  - 3.2. Questions
- 4. Market Risk Management
  - 4.1. Review
    - 4.1.1. Introduction to Market Risk Management
      - 4.1.1.1. MarketRisk
      - 4.1.1.2. Liquidity Risk
      - 4.1.1.3. DerivativeRisk
      - 4.1.1.4. ValueAtRisk
    - 4.1.2. Sources of Market Risk
      - 4.1.2.1. Currency
      - 4.1.2.2. Fixed-Income
      - 4.1.2.3. Equity
      - 4.1.2.4. Commodity
    - 4.1.3. Hedging Linear Risk
    - 4.1.4. Nonlinear Risk: Options
    - 4.1.5. Modelling Risk Factors
    - 4.1.6. VaR Methods
  - 4.2. Questions
- 5. Investment Risk Management
  - 5.1. Review
    - 5.1.1. Portfolio Management
    - 5.1.2. Hedge Fund Risk Management
  - 5.2. Questions
- 6. Credit Risk Management
  - 6.1. Review
    - 6.1.1. Introduction to Credit Risk
    - 6.1.2. Measuring Actuarial Default Risk
    - 6.1.3. Measuring Default Risk from Market Prices
    - 6.1.4. Credit Exposure
    - 6.1.5. Credit Derivatives and Structured Products
    - 6.1.6. Managing Credit Risk
  - 6.2. Questions
- 7. Operational and Integrated Risk Management
  - 7.1. Review
    - 7.1.1. Operational Risk
    - 7.1.2. Risk Capital [Economic] and RAROC
    - 7.1.3. Firm-Wide Risk Management
  - 7.2. Questions
- 8. Legal, Accounting, and Tax Risk Management
  - 8.1. Review
    - 8.1.1. Legal Issues
    - 8.1.2. Accounting and Tax Issues
  - 8.2. Questions
- 9. Regulation and Compliance
  - 9.1. Review
    - 9.1.1. Regulation of Financial Institutions
    - 9.1.2. The Basel Accord
    - 9.1.3. The Basel Market Risk Charge
  - 9.2. Questions

Notation
- blau = Teil 1 im WS 07/08
- grün = Teil 2 im SS 08
- gellb = nicht mehr Gegenstand der FRM-Püfung