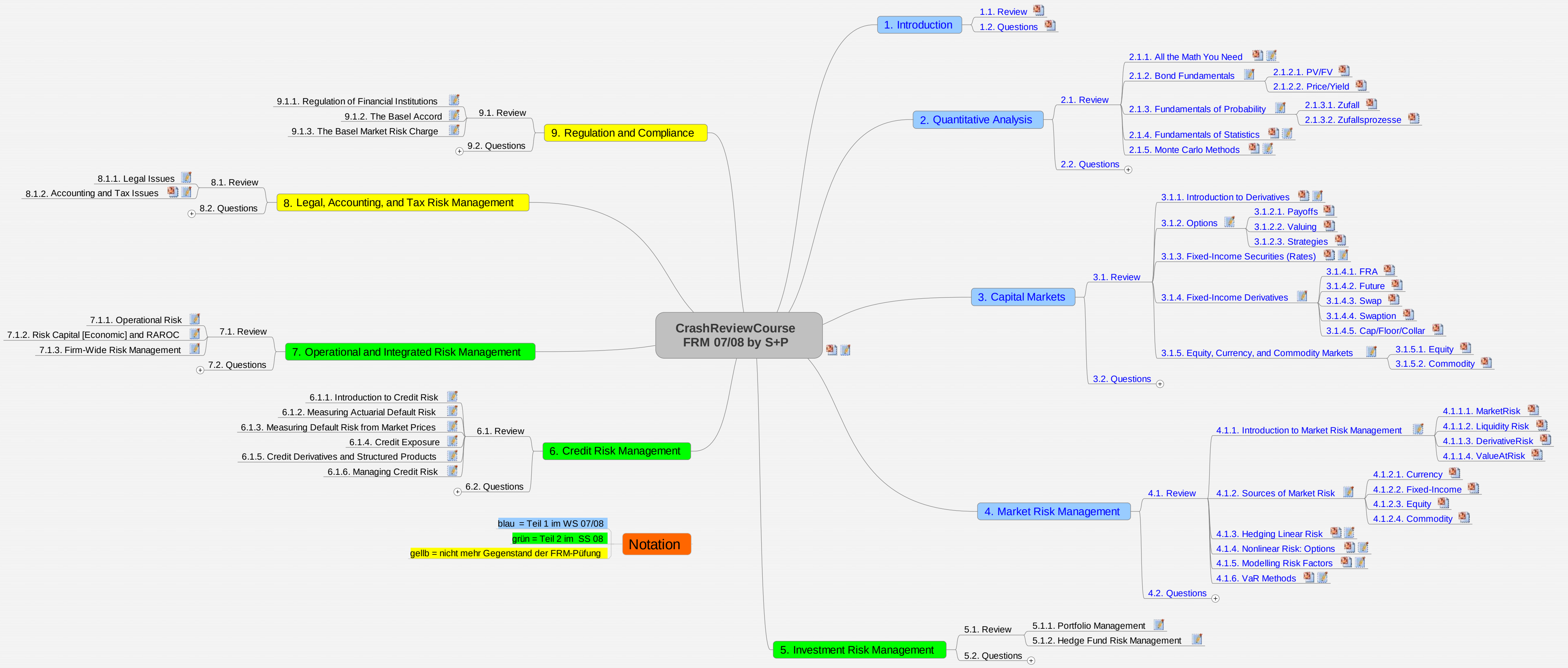
CrashReviewCourse
FRM 07/08 by S+P
1. Introduction
1.1. Review
1.2. Questions
2. Quantitative Analysis
2.1. Review
2.1.1. All the Math You Need
2.1.2. Bond Fundamentals
2.1.2.1. PV/FV
2.1.2.2. Price/Yield
2.1.3. Fundamentals of Probability
2.1.3.1. Zufall
2.1.3.2. Zufallsprozesse
2.1.4. Fundamentals 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