



**Financial Training Solutions**



# eLearning Course Catalog

Module Summaries

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**1. Asset Liability Management - A library of 28 Courses**

1. Scope of ALM
2. Objectives of ALM
3. Growing Relevance of ALM
4. A Nine-part Framework for ALM
5. Strategies of ALM
6. Yield Curve Analysis
7. Interest Rate Gap Analysis - I
8. Interest Rate Gap Analysis - II
9. Interest Rate Gap Analysis - III
10. Simulation and Scenario Analysis - I
11. Simulation and Scenario Analysis - II
12. Duration I
13. Duration II
14. Duration III
15. Duration IV
16. Strategies for Interest Risk Management
17. Basis Point Value
18. Convexity
19. Review of Statistical Concepts
20. Value at Risk - I
21. Value at Risk - II
22. Application of Analytical Techniques
23. AL Organization
24. ALCO Meetings
25. ALM Policies and Procedures
26. Funds Transfer Pricing-Practices
27. Funds Transfer Pricing
28. Audit of ALM

**Set of 6 interactive Job Aids:**

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

**Calculators in Asset Liability Management:**

- Standard Deviation for a given Confidence Level
- Confidence Level for a given Standard Deviation
- Duration
- Duration of a Portfolio
- Duration using Zero Coupon Yield Curve
- Duration of Amortizing Assets

- Duration of uneven cash flows
- Duration of Equity
- Convexity
- Convexity of uneven cash flow
- BPV of a Bond
- BPV of a Forward Rate Agreement (FRA)
- BPV of a Portfolio
- BPV of a Coupon Paying Bond
- Value at Risk - Variance Covariance Method
- Value at Risk for Different Weights
- Gap Income Impact
- Forward Rate Calculator
- Zero Coupon Yield Calculator
- VaR for required period and confidence level

## 2. Liquidity Management & Contingency Funding Plan - A Library of 14 Courses

1. Role of Liquidity In ALM
2. Liquidity Crises - Case Studies
3. Liquidity Measurement Systems - 1
4. Liquidity Measurement Systems - 2
5. Liquidity Measurement Systems - 3
6. Practical Tools and Techniques
7. Liquidity Strategies - 1
8. Liquidity Strategies - 2
9. Trading Liquidity Risk - 1
10. Trading Liquidity Risk - 2
11. Trading Liquidity Risk - 3
12. Trading Liquidity Risk - 4
13. Contingency Funding - 1
14. Contingency Funding - 2

### Set of 6 interactive Job Aids:

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

### Calculators in Liquidity Management & Contingency Funding Plan:

- Ratio Tool
- Gap Tool

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**3. Financial Institutions Analysis - CAMELS Approach - A library of 8 Courses**

1. Overview of CAMELS
2. Earnings Ability
3. Capital Adequacy
4. Asset Quality
5. Management Competence
6. Liquidity Risk
7. Sensitivity to Market Risk
8. Composite Rating

**Set of 2 interactive Job Aids:**

- Measurement Tools
- Benchmarking Data

**Calculators in Financial Institutions Analysis - CAMELS Approach:**

- Bank Ratio Analysis

**4. Financial Mathematics - A library of 7 Courses**

1. Time Value of Money
2. Basic Financial Measures
3. Bond Pricing
4. Yield Curve Analysis
5. Probability Distributions and their Properties
6. Measuring Volatility
7. Correlation and Regression Analysis

**Interactive Job Aid:**

- Measurement Tools

**Calculators in Financial Mathematics:**

- Amortization
- Convexity
- Basis Point Value
- Current Yield
- Duration of Bond
- Net Present Value
- Present Value of uneven series
- Simple Linear Regression
- Time Value of Money
- Total Return
- Yield-to-Call
- Yield-to-Maturity
- Price of Option-free Bond
- Future Value of uneven series

- 
- Dirty Price and Clean Price
  - Internal Rate of Return
  - Payment Calculator

#### 5. Global Banking Supervision - A Library of 15 Courses

1. Core Principles and Methodology
2. Supervisory Self-Assessment
3. Corporate Governance in Banks
4. Internal Control System
5. Internal Audit in Banks
6. Supervisors and External Auditors
7. Operational Risk Management
8. Liquidity Management
9. Credit Risk Management
10. Management of Settlement Risk in Foreign Exchange
11. Trading and Derivatives Activities
12. Risk Management Principles for E-banking
13. Loan Accounting and Disclosure
14. Highly Leveraged Institutions
15. Dealing with weak banks

#### Set of 16 Interactive Job Aids:

- Core Principles and Methodology
- Corporate Governance in Banks
- Credit Risk Management
- Dealing with weak banks
- Highly leveraged institutions
- Internal Control Systems
- Loan Accounting and Disclosure
- Management and Supervision of Operational Risk
- Sound International Banking Supervision
- Risk Management for E- banking
- Settlement risk in foreign exchange transactions
- Sound practices for managing liquidity
- Supervisors and External Auditors
- Supervisors and Internal Auditors
- Supervisory Self-Assessment
- Trading and Derivatives Activities

#### 6. Capital Adequacy Planning (Basel I) - A Library of 7 Courses

1. Overview
2. Credit Risk - I
3. Credit Risk - II
4. Market Risk Capital: Overview
5. Standardized measurement method

6. Internal ratings based approach
7. RAROC

**Set of 5 interactive Job Aids:**

- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Benchmarking Data

**Calculators in Capital Adequacy Planning:**

- Capital Ratio
- General Market Risk for Interest Rate Related Instruments
- Maturity ladder approach for Commodities Risk
- Delta-Plus method for Options

**7. Basel II University - A library of 18 Courses**

1. Basel II - An Overview
2. Scope of Application
3. Credit Risk - Standardized Approach
4. Standardized Approach - Credit Risk Mitigation
5. Simplified Standardized Approach
6. IRB Approach - Overview
7. IRB Approach - Rules for Exposures
8. IRB Approach - Minimum Requirements
9. Credit Risk - Securitization Framework
10. Operation Risk Measurement Approaches
11. Qualifying Criteria for Operational Risk
12. Market Risk - Measurement Framework
13. Market Risk - Standardized Measurement Approach
14. Market Risk - Internal Models Approach
15. Key Principles
16. Specific Issues
17. Supervisory Review Process for Securitization
18. Market Discipline

**Set of 5 interactive Job Aids:**

- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Benchmarking Data

**Calculators in Basel II University**

- Capital Ratio
- Basic Indicator Approach

- Credit Enhancement Level
- CDD - Comprehensive Basel II Calculator
- CDD-Retail Exposures
- Corporate Exposures - IRB Approach
- Comprehensive Approach
- Standardized Approach
- Effective Maturity
- Currency and Maturity Mismatch
- Credit Risk-Standardized Approach
- Capital Charge For Operational Risk- Alternative Standardized Approach
- Capital Charge Basic Indicator Approach (ORM)
- Standardized Approach (ORM)
- Internal Measurement Approach
- Maturity Ladder Approach For Commodities Risk
- Delta-Plus Method For Options

#### **8. Sarbanes-Oxley Act - A library of 12 Courses**

1. Overview of Sarbanes-Oxley Act
2. Public Company Accounting Oversight Board
3. Auditor Independence
4. Corporate Responsibility
5. Enhanced Financial Disclosures
6. Analyst Conflicts of Interest
7. Commission Resources and Authority
8. Studies and Reports
9. Corporate and Criminal Fraud Accountability
10. White-Collar Crime Penalty Enhancements
11. Corporate Tax Returns
12. Corporate Fraud and Accountability

#### **Set of 2 interactive Job Aids:**

- Legislations
- Case Studies

#### **9. Futures and Forwards - A library of 7 Courses**

1. Futures Fundamentals
2. Pricing of Futures
3. Commodity and Equity Futures
4. Currency Futures
5. Short-term Interest Rate Futures- Euro Dollar and T-bill Futures
6. Long-term Interest Rate Futures- T-bond Futures
7. Forward Rate Agreements

#### **Set of 5 interactive Job Aids:**

- Measurement Tools
- Disclosures

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- Regulations
  - Global Best Practices
  - Benchmarking Data

**Calculators in Futures and Forwards:**

- Calculation of Forward Rate Agreement Settlement
- Calculation of Forward/Forward Rate
- Calculation of FRA Rate using FRA strips
- Pricing Stock Futures Calculator
- Pricing Index Futures Calculator
- Pricing Currency Futures Calculator
- Pricing T-Bond Futures Calculator

**10. Swaps - A library of 7 Courses**

1. Swaps - Fundamentals
2. Interest Rate Swaps
3. Currency Swaps
4. Commodity Swaps
5. Equity Swaps
6. Interest Rate Swap Variants
7. Swaptions

**Set of 5 interactive Job Aids:**

- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Benchmarking Data

**Calculators in Swaps:**

- Amortizing swaps
- Commodity swaps
- Currency swaps
- Drawdown swaps
- Forward swaps
- Pricing Interest rate swaps
- Daycount calculator
- Currency Swaps Valuation Calculator
- Swaptions

**11. Options - A library of 10 Courses**

1. Options-Fundamentals
2. European Option Pricing
3. Options-The Greeks
4. Options-American Style

5. Trading Strategies
6. Interest Rate Options
7. Currency Options
8. Swaptions
9. Options on Futures
10. Exotic Options

**Set of 5 interactive Job Aids:**

- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Benchmarking Data

**Calculators in Options:**

- Historical volatility
- Implied volatility
- Risk-free rate of interest
- Single-period Binomial Option pricing model
- Multi-period Binomial Option pricing model
- Multi-period Binomial Option pricing model -dividends
- Unit Normal Cumulative Probabilities
- Black-Scholes Option Pricing Model
- Black-Scholes-Merton Option Pricing Model
- Calculating Delta
- Calculating Gamma
- Calculating Rho
- Calculating Theta
- Calculating Vega
- A Comprehensive Calculator for Option Pricing and also for Greeks
- Bivariate Normal Cumulative Probabilities
- Binomial Approximation with a continuous dividend yield
- Binomial Approximation with a known dividend yield
- Binomial Approximation with a known dollar dividend
- Pseudo American call option pricing
- Analytic Approximation of American stock option prices
- Chooser Options
- Forward Start Options
- Options on Futures
- Options on LIBOR
- Swaptions
- Currency Options Calculator - Binomial Model

## 12. Market Risk: Basic Level - A library of 8 Courses

1. Interest Rate Risk
2. Liquidity Risk
3. Equity Risk
4. Portfolio Risk
5. Foreign Exchange Risk
6. Commodity Risk
7. Regulatory Issues
8. Value at Risk

### Set of 5 interactive Job Aids:

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

### Calculators in Market Risk: Basic Level:

- Undiversified and Diversified VaR
- VaR of an Equity
- VaR of an FRA
- Variance Covariance

## 13. Market Risk: Intermediate Level - A library of 8 Courses

1. Emerging Market Risk
2. Market Risk Models
3. Stress Testing
4. Supervisory Requirements
5. Risk Management Systems
6. Case Study - Orange County
7. Case Study - Barings Bank
8. Case Study - Metallgesellschaft

### Set of 5 interactive Job Aids:

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

### Calculators in Market Risk: Intermediate Level:

- Undiversified and Diversified VaR
- VaR of an Equity

- VaR of an FRA
- Variance Covariance

#### 14. Market Risk: Advanced Level - A Library of 4 Courses

1. Description of Advanced VaR models
2. Advanced Measuring Volatility and Correlation
3. Advanced Scenario Analysis and Stress Tests
4. Risk Adjusted Performance Measurement

##### Set of 5 interactive Job Aids:

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

##### Calculators in Market Risk: Advanced Level:

- Jensen's Measure
- Sharpe's Measure
- Treynor's Measure

#### 15. Value at Risk - A Library of 16 Courses

1. Review of Statistical Concepts
2. Value at Risk-I
3. Value at Risk-II
4. Application of Analytical Techniques
5. Regulatory Issues
6. Market Risk-Models
7. Stress Testing
8. Back Testing
9. Risk Management Systems
10. Case Study - Orange County
11. Case Study - Barings Bank
12. Case Study - Metallgesellschaft
13. Description of Advanced VaR Models
14. Advanced Measuring Volatility and Correlation
15. Advanced Scenario Analysis and Stress Tests
16. Risk Adjusted Performance Measurement

##### Set of 5 interactive Job Aids:

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

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**Calculators in Value at Risk:**

- Duration
- Confidence Level for a given Standard Deviation
- Standard Deviation for a given Confidence level
- Value at Risk-Two Asset Portfolio
- Variance Covariance
- VaR for required period and confidence level
- Undiversified and Diversified VaR
- VaR of an equity
- VaR of an FRA
- Jensen's Measure
- Sharpe's Measure
- Treynor's Measure
- Normal Distribution

**16. Credit Analysis - A library of 13 Courses**

1. Overview to Credit Analysis
2. Lending Process
3. Financial Statement Analysis-I
4. Financial Statement Analysis-II
5. Non-Financial Analysis
6. Asset Classification and Loan Loss Provisioning
7. Borrowing Causes and Sources of Repayment
8. Problem Loans
9. Consumer Installment Lending
10. Floor Plan Lending
11. Accounts receivables and inventory lending
12. Participation Lending
13. Letter of Credit and loan commitments

**Set of 5 interactive Job Aids:**

- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Benchmarking Data

**Calculators in Credit Analysis:**

- Asset Quality
- Cash Flow Statement
- Generating Cash Flow Statement
- Ratio Analysis
- Calculating Desired Ratios
- Loan Pricing
- Borrowing Causes
- Floor Plan-Curtailment Program

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**17. Credit Ratings - A library of 3 Courses**

1. Internal Rating Systems
2. Internal Ratings-Based Approach
3. External Ratings

**Set of 3 interactive Job Aids:**

- Disclosures
- Regulations
- References

**18. Counterparty Credit Risk - A library of 9 Courses**

1. Overview to Derivative Products-I
2. Overview to Derivative Products-II
3. Credit Exposure
4. Credit Risk in Derivative Products
5. Pre-settlement & Settlement Risk
6. Netting
7. Margin and Collateral Requirements
8. Monte Carlo Simulation
9. Case Studies

**Set of 6 interactive Job Aids:**

- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Benchmarking Data
- References

**Calculators in Counterparty Credit Risk:**

- Margin Call
- Margin Cost
- Credit Exposure in an FRA
- NPV
- FRA

**19. Credit Risk Modeling - A library of 6 Courses**

1. Conceptual Approach to Credit Risk Modeling
2. JP Morgan's Credit Metrics
3. CSFB's Credit Risk+
4. KMV Portfolio Manager
5. Credit Portfolio View
6. Credit Portfolio Management

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**Set of 2 interactive Job Aids:**

- Regulations
- References

**20. Credit Derivatives - A Library of 23 Courses**

1. Overview to Credit Derivatives
2. Credit Risk
3. Credit Rating Dynamics
4. Emerging Markets
5. Classic Credit Derivatives
6. Structured Notes
7. Total Return Swaps
8. Repackaged Notes
9. Credit Portfolio Securitization Structures
10. Case Studies for CPSS
11. Credit Default Swaps
12. Case Studies for Credit Default Swaps
13. Credit Spread Options
14. Bank and Institutional Applications
15. Investor Applications
16. Corporate Applications
17. Pricing Credit Derivative Instruments
18. Risks Involved In Credit Derivatives
19. Documentation
20. Regulations
21. Legal Issues
22. Accounting
23. Taxation

**Set of 6 interactive Job Aids:**

- Financial Calculators
- Disclosures
- Regulations
- Global Best Practices
- Policy Templates
- Credit Derivatives Benchmarking Data

**Calculators in Credit Derivatives:**

- Enhancing return on Regulatory Capital
- Credit Spread Options
- Total Return Swaps
- Option Pricing Model
- Asset Swap approach to pricing
- Pricing default swap using term structure

## 21. Operational Risk Management - A library of 21 Courses

1. Introduction to Operational Risk
2. Basic Concepts
3. Regulatory Treatment of Operational Risk under Basel-II
4. Operational Risk in Various Banking Sectors
5. Operational Risk in insurance
6. Developing objectives and identifying risks
7. Estimating potential losses - Data
8. Estimating potential losses - Loss distributions
9. Analyzing risks
10. Loss prediction and prevention
11. Loss control
12. Loss reduction and risk avoidance
13. Risk financing
14. Measurement framework
15. ORM in practice
16. Enterprise-wide Risk Management (ERM)
17. Basic and causal models
18. Legal risk and taxation rules
19. E-banking
20. Systems and software
21. Case study - Barings

### Set of 4 interactive Job Aids:

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

### Calculators in Operational Risk Management:

- Probability Distributions
- Capital Charge Under the Basic Indicator Approach
- Capital Charge Under the Standardized Approach
- Internal Measurement Approach

## 22. Asset Securitization - A library of 28 Courses

1. Overview
2. Credit Enhancement
3. Ratings Approach to Asset Securitization
4. Residential Mortgage-backed Securitization (Basics)
5. Residential Mortgage-backed Securitization (Prepayments)
6. Residential Mortgage-backed Securitization (Basic Structures)
7. Residential Mortgage-backed Securitization (Complex Structures)
8. Mortgage-backed Securitization (Commercial)

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9. Auto Loan Receivables Securitization
  10. Credit Card Receivables Securitization
  11. Collateralized Debt Obligations (CDOs)
  12. Case Studies (CDOs, CLOs, CBOs)
  13. Future Flow Receivables Securitization
  14. Home Equity Loans
  15. Insurance Risk Securitization-I
  16. Insurance Risk Securitization-II
  17. Case Studies (Non- Performing Loans)
  18. Case Studies (Different Products)
  19. Case Studies (Asia& Australia)
  20. Case Studies (North America & Europe)
  21. Healthcare Receivable Securitization
  22. Asset-backed Commercial Paper
  23. Project Management
  24. Risk Management
  25. Legal Aspects
  26. Accounting
  27. Tax
  28. Supervision

**Set of 7 interactive Job Aids:**

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

**Calculators in Asset Securitization:**

- Early Amortization
- Calculating Return on Assets (ROA)
- Conversion of Prepayment Rates
- Convexity
- CDO Cash Flows
- Changes in Subordination Levels after Default
- Default Loss
- Loss Curves
- Repossession
- Loan to Value Ratio
- Pass-throughs
- Pay-throughs
- Calculation of Credit Enhancement
- Diversity Score Calculation
- Accounting
- Debt Service Coverage Ratio
- Average Collateral Rating

- Pricing reinsurance contract using CAT bonds
- Risk-based capital
- Credit Cards - Cash Flow Structures

### 23. Asset Liability Management for Insurance Companies - A library of 29 Courses

1. Scope of ALM
2. Overview of ALM in Insurance Companies
3. A 9 part Framework of ALM
4. Strategies for ALM
5. Overview of Life and Property and Casualty Industry
6. Annuities
7. Actuarial Principles
8. Reinsurance
9. Insurance- linked Securitization
10. Yield Curve Analysis
11. Interest Rate Gap I
12. Interest Rate Gap II
13. Simulation and Scenario Analysis -I
14. Simulation and Scenario Analysis -II
15. Duration I
16. Duration II
17. Duration III
18. Convexity
19. Basis Point Value
20. Value at Risk - I
21. Value at Risk - II
22. Application of Analytical Techniques
23. AL Organization
24. ALCO Meetings
25. ALM Policies and Procedures
26. Audit of ALM
27. Regulations in Insurance Industry
28. Software Applications
29. Case Study - Confederation Life Insurance

#### Set of 6 interactive Job Aids:

- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Policy Templates
- Crossword

#### Calculators in Asset Liability Management for Insurance Companies:

- Confidence Level for a given Standard Deviation
- Standard Deviation for a given Confidence Level

- Duration
- Duration of a Portfolio
- Duration using Zero Coupon Yield Curve
- Duration of Amortizing Assets
- Duration of uneven cash flows
- Duration of Equity
- Convexity
- Convexity of uneven cash flow
- BPV of a Bond
- BPV of a Forward Rate Agreement (FRA)
- BPV of a Portfolio
- BPV of a Coupon Paying Bond
- Value at Risk - Variance Covariance Method
- Value at Risk for Different Weights
- Gap Income Impact
- Forward Rate Calculator
- Zero Coupon Yield Calculator
- VaR for required period and confidence level

#### 24. Anti-Money Laundering - A library of 7 Courses

1. What Is Money Laundering
2. International Initiatives
3. Customer Identification Program
4. USA Patriot Act
5. Wolfberg's principles on correspondent banking
6. Terrorist related money laundering
7. Know your Customer

#### Set of 3 interactive Job Aids:

- Case Studies
- Legislations
- Exercises

#### 25. Financial Privacy - A library of 6 Courses

1. Financial Privacy Regulation
2. Privacy Notices and their content
3. Exceptions and Reuse of Information
4. Exam Procedures
5. Security Guidelines
6. Section 501(b) of the GLB Act and the Management

#### Interactive Job Aid:

- Privacy Acts Regulations Policies

**26. Corporate Governance - A library of 9 Courses**

1. Overview
2. Models and Mechanisms
3. Shareholders and Stakeholders
4. Board of Directors
5. Audit Committee
6. Banking Corporate Governance
7. Corporate Scandals
8. Best Practices
9. Corporate Responsibility

**Set of 2 interactive Job Aids:**

- Corporate Governance Principles & Recommendations
- Legislations and Regulations

**27. Money Markets - A library of 9 Courses**

1. Overview to Money Markets
2. Instruments of Money Markets
3. Arithmetic for Money Markets
4. Money Market Deposits
5. Certificates of Deposit
6. Repurchase Agreements (Repos)
7. Treasury Bills
8. Bills of Exchange
9. Commercial Paper

**Set of 3 interactive Job Aids:**

- Measurement Tools
- Disclosures
- Mutual Fund Prospectus

**Calculators in Money Markets:**

- Accrued Interest
- Day Count Conversions
- Day Count
- 30/360 Basis
- Discount and Price
- Effective Rates
- Equivalent
- Fair Value in Secondary market
- Forward-Forward Rate
- Holding Yield Period
- Maturity Proceeds and Price of a Coupon Bearing Instrument
- Price of a Discount Instrument
- Price of a Commercial Paper
- Money Market Yield of Commercial Paper
- Calculating the Money Market yield / Cash Price of CD

- 
- Present Value / Future Value Calculations in the Money Market
  - Time value of Money
  - Yield - Bill of Exchange

#### 28. Fixed Income Markets -A library of 19 courses

1. Fixed Income Markets - Overview
2. Bond Pricing and Yield Measures
3. Treasury Securities
4. Corporate Bonds
5. Global Bonds - I
6. Global Bonds - II
7. Treasury Inflation Protected Securities (TIPS)
8. Duration
9. Convexity
10. Basis Point Value
11. High Yield Bonds
12. Brady Bonds
13. Option Embedded Bonds
14. Collateralized Mortgage Obligations
15. Interest rate Swaps
16. Caps, Floors, Collars and Captions
17. Forward Rate Agreements
18. Bond Trading Strategies
19. Municipal Bonds

#### Interactive Job Aid:

- Measurement Tools

#### Calculators in Fixed Income Markets:

- Calculation of FRA settlement
- Duration
- Duration of Portfolio
- Options strategies
- Options on LIBOR
- Options on Futures
- Future and Forward
- Dirty Price/ Clean Price
- Option Free Bond
- Yield to Maturity
- Yield to Call
- Time value of money
- BPV of a Coupon Paying Bond
- Convexity
- BPV of a Bond
- BPV of a Portfolio
- BPV of a Forward Rate Agreement
- Zero Coupon Rate

- Pass Through Structure
- Pay Through Structure
- Conversion of prepayment rates

### 29. Equity Markets -A Library of 10 courses

1. Global Equity Markets
2. Equity Valuation Models- I
3. Equity Valuation Models- II
4. Stock Index Futures
5. Equity Swaps
6. Equity Options
7. Convertibles
8. Warrants
9. Portfolio Management
10. Equity Structured Products

#### Set of 2 interactive Job Aids:

- Measurement Tools
- Disclosures

#### Calculators in Equity Markets:

- Equity Valuation - Dividend Discount Models
- Equity Valuation - Ratio Approach
- Capital Asset Pricing Model
- Stock Index Futures - Fair Value
- Equity Swaps
- Black-Scholes Option Pricing Model
- Black-Scholes-Merton Option Pricing Model
- Option Strategies
- Treynor's Measure
- Jensen's Measure
- Sharpe's Measure
- Warrants Calculator
- Convertible Bonds Calculator

### 30. Foreign Exchange Markets - A Library of 9 Courses

1. Overview of Foreign Exchange Market
2. Spot Market
3. Forward Market
4. Determination of Exchange Rates
5. Currency Futures
6. Currency Options
7. Currency Swaps
8. Second Generation Forward Contracts
9. FX Trading Controls

#### Set of 6 interactive Job Aids:

- 
- Disclosures
  - Policy Templates
  - Measurement Tools
  - Global Best Practices
  - Regulations
  - Scope and Structure of FX and Derivatives Markets

**Calculators in Foreign Exchange Markets:**

- American / European Quotes
- Spot Cross Rates
- Calculating Forward Rate Forward Cross Rates
- Pricing Currency Futures - Continuous Compounding
- Pricing Currency Futures - Daily Basis
- Valuation of Generic Currency Swaps
- NPV of Currency Cash Flow in a
- Swap Break Forward
- Range Forward
- Participate Forward
- Options strategies (Excel)
- Currency Converter

**31. CTM - Foreign Exchange Management - A Library of 7 Courses**

1. Treasury Management - Scope and Importance
2. Overview of Risk Management
3. Translation Exposure
4. Transaction Exposure
5. Economic Exposure
6. Case Studies- Foreign Exchange Exposure
7. Currency Risk Sharing Agreement

**Set of 6 interactive Job Aids:**

- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Scope and nature of FX and Derivatives market
- Policy Templates

**Calculators in Foreign Exchange Management:**

- American / European Quotes
- Spot Cross Rates
- Calculating Forward Rate
- Forward Cross Rates
- Pricing Currency Futures - Continuous Compounding
- Pricing Currency Futures - Daily Basis
- Valuation of Generic Currency Swaps
- NPV of Currency Cash Flow in a Swap
- Options strategies (Excel)

- Operating Exposure
- Current / Non-current Method
- Monetary/Non-monetary Method
- Temporal Method
- Current Rate Method
- Money Market Hedge
- Forward Market Hedge
- Break Forward
- Range Forward
- Participate Forward
- Duration
- Duration of Portfolio
- Convexity
- BPV of a Bond
- BPV of a Portfolio
- BPV of a Forward Rate Agreement
- BPV of a Coupon Paying Bond
- Yield Curve Interpolation
- Calculation of FRA settlement
- Pricing T-Bond futures contract
- Options on Futures
- Options on LIBOR
- Swaptions
- Pricing interest rate swap
- Confidence Level for a given Standard Deviation
- Standard Deviation for a given Confidence Level
- VaR Moving from one Confidence Level to Another (required period and Confidence level)
- VaR - Variance Covariance Method
- Value at Risk for Different Weights
- Calculation of discount and price -bill of exchange
- Price of a Discount Instrument
- Price of a Commercial Paper
- Money Market yield / Cash Price of CD
- Yield - Bill of Exchange
- Portfolio Risk and Return (when covariance and returns of assets are NOT given)
- Portfolio Risk and Return (when covariance and returns of assets are given)

### 32. CTM - Treasury Analytics - A Library of 5 Courses

1. Yield Curve Analysis
2. Duration
3. Basis Point Value (BPV)
4. Convexity
5. Value-at-Risk

#### Set of 6 interactive Job Aids:

- Measurement Tools
- Disclosures
- Regulations

- 
- Global Best Practices
  - Scope and nature of FX and Derivatives market
  - Policy Templates

#### Calculators in Treasury Analytics - Treasury Management:

- American / European Quotes
- Spot Cross Rates
- Calculating Forward Rate
- Forward Cross Rates
- Pricing Currency Futures - Continuous Compounding
- Pricing Currency Futures - Daily Basis
- Valuation of Generic Currency Swaps
- NPV of Currency Cash Flow in a Swap
- Options strategies (Excel)
- Operating Exposure
- Current / Non-current Method
- Monetary/Non-monetary Method
- Temporal Method
- Current Rate Method
- Money Market Hedge
- Forward Market Hedge
- Break Forward
- Range Forward
- Participate Forward
- Duration
- Duration of Portfolio
- Convexity
- BPV of a Bond
- BPV of a Portfolio
- BPV of a Forward Rate Agreement
- BPV of a Coupon Paying Bond
- Yield Curve Interpolation
- Calculation of FRA settlement
- Pricing T-Bond futures contract
- Options on Futures
- Options on LIBOR
- Swaptions
- Pricing interest rate swap
- Confidence Level for a given Standard Deviation
- Standard Deviation for a given Confidence Level
- VaR Moving from one Confidence Level to Another (required period and Confidence level)
- VaR - Variance Covariance Method
- Value at Risk for Different Weights
- Calculation of discount and price -bill of exchange
- Price of a Discount Instrument
- Price of a Commercial Paper
- Money Market yield / Cash Price of CD
- Yield - Bill of Exchange
- Portfolio Risk and Return (covariance and returns of assets are NOT given)

- Portfolio Risk and Return (covariance and returns of assets are given)

### 33. CTM - Interest Rate Risk Management - A Library of 4 Courses

1. Interest Rate Futures
2. Interest Rate Options
3. Interest Rate Swaps
4. Case Studies - Applications of Interest Rate Derivatives

#### Set of 6 interactive Job Aids:

- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Scope and nature of FX and Derivatives market
- Policy Templates

#### Calculators in Interest Rate Risk Management - Treasury Management:

- American / European Quotes
- Spot Cross Rates
- Calculating Forward Rate
- Forward Cross Rates
- Pricing Currency Futures - Continuous Compounding
- Pricing Currency Futures - Daily Basis
- Valuation of Generic Currency Swaps
- NPV of Currency Cash Flow in a Swap
- Options strategies (Excel)
- Operating Exposure
- Current / Non-current Method
- Monetary/Non-monetary Method
- Temporal Method
- Current Rate Method
- Money Market Hedge
- Forward Market Hedge
- Break Forward
- Range Forward
- Participate Forward
- Duration
- Duration of Portfolio
- Convexity
- BPV of a Bond
- BPV of a Portfolio
- BPV of a Forward Rate Agreement
- BPV of a Coupon Paying Bond
- Yield Curve Interpolation
- Calculation of FRA settlement
- Pricing T-Bond futures contract
- Options on Futures

- Options on LIBOR
- Swaptions
- Pricing interest rate swap
- Confidence Level for a given Standard Deviation
- Standard Deviation for a given Confidence Level
- VaR Moving from one Confidence Level to Another (required period and Confidence level)
- VaR - Variance Covariance Method
- Value at Risk for Different Weights
- Calculation of discount and price -bill of exchange
- Price of a Discount Instrument
- Price of a Commercial Paper
- Money Market yield / Cash Price of CD
- Yield - Bill of Exchange
- Portfolio Risk and Return (when covariance and returns of assets are NOT given)
- Portfolio Risk and Return (when covariance and returns of assets are given)

#### 34. CTM - Funding and Investments - A Library of 5 Courses

1. Short-term Financing
2. Long-Term Financing
3. Money Markets
4. Capital Markets
5. Portfolio Management

#### Set of 6 interactive Job Aids:

- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Scope and nature of FX and Derivatives market
- Policy Templates

#### Calculators in Funding & Investments - Treasury Management:

- American / European Quotes
- Spot Cross Rates
- Calculating Forward Rate
- Forward Cross Rates
- Pricing Currency Futures - Continuous Compounding
- Pricing Currency Futures - Daily Basis
- Valuation of Generic Currency Swaps
- NPV of Currency Cash Flow in a Swap
- Options strategies (Excel)
- Operating Exposure
- Current / Non-current Method
- Monetary/Non-monetary Method
- Temporal Method
- Current Rate Method
- Money Market Hedge

- Forward Market Hedge
- Break Forward
- Range Forward
- Participate Forward
- Duration
- Duration of Portfolio
- Convexity
- BPV of a Bond
- BPV of a Portfolio
- BPV of a Forward Rate Agreement
- BPV of a Coupon Paying Bond
- Yield Curve Interpolation
- Calculation of FRA settlement
- Pricing T-Bond futures contract
- Options on Futures
- Options on LIBOR
- Swaptions
- Pricing interest rate swap
- Confidence Level for a given Standard Deviation
- Standard Deviation for a given Confidence Level
- VaR Moving from one Confidence Level to Another (required period and Confidence level)
- VaR - Variance Covariance Method
- Value at Risk for Different Weights
- Calculation of discount and price -bill of exchange
- Price of a Discount Instrument
- Price of a Commercial Paper
- Money Market yield / Cash Price of CD
- Yield - Bill of Exchange
- Portfolio Risk and Return (when covariance and returns of assets are NOT given)
- Portfolio Risk and Return (when covariance and returns of assets are given)

### 35. CTM - Implementation - A Library of 4 Courses

1. Treasury Management Systems
2. Treasury Policy
3. Treasury Controls
4. Accounting for Derivatives

#### Set of 6 interactive Job Aids:

- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Scope and nature of FX and Derivatives market
- Policy Templates

#### Calculators in Implementation - Treasury Management:

- American / European Quotes

- Spot Cross Rates
- Calculating Forward Rate
- Forward Cross Rates
- Pricing Currency Futures - Continuous Compounding
- Pricing Currency Futures - Daily Basis
- Valuation of Generic Currency Swaps
- NPV of Currency Cash Flow in a Swap
- Options strategies (Excel)
- Operating Exposure
- Current / Non-current Method
- Monetary/Non-monetary Method
- Temporal Method
- Current Rate Method
- Money Market Hedge
- Forward Market Hedge
- Break Forward
- Range Forward
- Participate Forward
- Duration
- Duration of Portfolio
- Convexity
- BPV of a Bond
- BPV of a Portfolio
- BPV of a Forward Rate Agreement
- BPV of a Coupon Paying Bond
- Yield Curve Interpolation
- Calculation of FRA settlement
- Pricing T-Bond futures contract
- Options on Futures
- Options on LIBOR
- Swaptions
- Pricing interest rate swap
- Confidence Level for a given Standard Deviation
- Standard Deviation for a given Confidence Level
- VaR Moving from one Confidence Level to Another (required period and Confidence level)
- VaR - Variance Covariance Method
- Value at Risk for Different Weights
- Calculation of discount and price -bill of exchange
- Price of a Discount Instrument
- Price of a Commercial Paper
- Money Market yield / Cash Price of CD
- Yield - Bill of Exchange
- Portfolio Risk and Return (when covariance and returns of assets are NOT given)
- Portfolio Risk and Return (when covariance and returns of assets are given)

### 36. CTM - Case Studies - A Library of 5 Courses

1. Sumitomo

- 
2. Lufthansa
  3. Allied Irish Banks
  4. P&G
  5. Gibson Greetings

**Set of 6 interactive Job Aids:**

- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Scope and nature of FX and Derivatives market
- Policy Templates

**Calculators in Case Studies - Treasury Management:**

- American / European Quotes
- Spot Cross Rates
- Calculating Forward Rate
- Forward Cross Rates
- Pricing Currency Futures - Continuous Compounding
- Pricing Currency Futures - Daily Basis
- Valuation of Generic Currency Swaps
- NPV of Currency Cash Flow in a Swap
- Options strategies (Excel)
- Operating Exposure
- Current / Non-current Method
- Monetary/Non-monetary Method
- Temporal Method
- Current Rate Method
- Money Market Hedge
- Forward Market Hedge
- Break Forward
- Range Forward
- Participate Forward
- Duration
- Duration of Portfolio
- Convexity
- BPV of a Bond
- BPV of a Portfolio
- BPV of a Forward Rate Agreement
- BPV of a Coupon Paying Bond
- Yield Curve Interpolation
- Calculation of FRA settlement
- Pricing T-Bond futures contract
- Options on Futures
- Options on LIBOR
- Swaptions
- Pricing interest rate swap
- Confidence Level for a given Standard Deviation

- Standard Deviation for a given Confidence Level
- VaR Moving from one Confidence Level to Another (required period and Confidence level)
- VaR - Variance Covariance Method
- Value at Risk for Different Weights
- Calculation of discount and price -bill of exchange
- Price of a Discount Instrument
- Price of a Commercial Paper
- Money Market yield / Cash Price of CD
- Yield - Bill of Exchange
- Portfolio Risk and Return (when covariance and returns of assets are NOT given)
- Portfolio Risk and Return (when covariance and returns of assets are given)

### 37. Understanding Financial Statements - A Library of 6 Courses

1. Financial Statements-A Preview
2. Fundamentals of Financial Statements
3. Introduction to Financial Statement Analysis
4. Understanding the Income Statement
5. Understanding the Balance Sheet
6. Understanding the Cash Flow Statement

#### Interactive Job Aid:

- Disclosures

### 38. Budgeting - A library of 5 courses

1. Overview of budgeting
2. Types of budgets
3. Approaches to budgeting
4. Preparing a budget
5. Budgetary control

#### Interactive Job Aid:

- Measurement Tools

#### Calculators in Budgeting:

- Flexible Budget Calculator
- Sensitivity Analysis Calculator
- Cash flow Calculator

### 39. Financial Accounting-A library of 15 courses

1. Introduction to Accounting
2. Accounting Process
3. Finalization of Accounts
4. Financial Statements Analysis-I
5. Financial Statements Analysis-II
6. Reconciliation of Books

7. Petty Cash Accounting
8. Inventory Accounting
9. Long-Lived Assets - The Capitalization Decision
10. Depreciation Accounting
11. Analysis of Financing Liabilities
12. Leases and Off-Balance-Sheet Debt
13. Analysis of Income Taxes
14. Financial Reporting Standards
15. International Standards Convergence

**Set of 3 interactive Job Aids:**

- Disclosures
- Measurement Tools
- Case Study

**Calculators in Financial Accounting:**

- Cash Flow Calculator
- Corporate Performance - Dashboard
- Ratio Calculator
- Petty Cash Calculator
- Bank Reconciliation Calculator

**40. Management Accounting-A library of 7 courses**

1. Management of Cash
2. Management of Accounts Receivables
3. Management of Inventory
4. Overview of Working Capital
5. Financing Working Capital-I
6. Financing Working Capital-II
7. Estimation of Working Capital Requirements

**Set of 2 interactive Job Aids:**

- Measurement Tools
- A Case Study on Receivables Management

**Calculators in Management Accounting:**

- Annual cost of trade credit (Excel)
- Credit Policy Decision (Excel)
- Estimation of Working Capital (Excel)
- Inventory Levels (Excel)
- Annual cost of trade credit (Java)

**41. Bank Branch Management - Deposits - A Library of 4 Courses**

1. Overview of Deposit Function
2. Demand Deposits

- 
3. Time Deposits
  4. Types of Deposits - Advantages and Disadvantages

**42. Bank Branch Management - Advances - A Library of 7 Courses**

1. Overview of Credit Functions
2. Principle and Practice of Lending
3. Financial Analysis for Lending
4. Securities for Lending
5. Credit Documentation and Sanction
6. Credit Monitoring and Loan Recovery
7. Asset Categorization

**43. Bank Branch Management - Marketing - A Library of 3 Courses**

1. Introduction to Marketing
2. Marketing of Bank Services
3. Customer Relationship Management

**44. Bank Branch Management - Payment and Settlement System - A Library of 2 Courses**

1. Payment and Settlement System
2. Electronic Transfer of Funds

**45. Bank Branch Management - Foreign Exchange Operations - A Library of 3 Courses**

1. Foreign Exchange Remittance-I
2. Foreign Exchange Remittance-II
3. Foreign Exchange Transactions

**46. Bank Branch Management - Trade Finance- A Library of 2 Courses**

1. Trade Finance - I
2. Trade Finance - II

**47. Bank Branch Management - Accounting- A Library of 3 Courses**

1. Introduction to Accounting
2. Practice of Bookkeeping in Banks
3. Final Statements of Accounts of Banks

**48. Bank Branch Management - Risk Management - A Library of 3 Courses**

1. Risk Management Principles
2. Operational Risk Management
3. Credit Risk Management

**49. Bank Branch Management - Ancillary Services - A Library of 2 Course**

1. Credit Card Operations
2. Dematerialization and Other Services

**50. Bank Branch Management - HRM and CSR - A Library of 2 Courses**

1. HRM in Bank Branches
2. Corporate Social Responsibility

**51. Bank Branch Management - Technology and Security - A Library of 4 Courses**

1. Internal Control in Banks
2. Banking Technology
3. Branch Security
4. Branch Security - Fraud Aspects

**52. Bank Branch Management - Retail Banking - A Library of 3 Courses**

1. Mortgage Loans
2. Auto Loans
3. Teller Functions

**53. Mutual Funds- A Library of 10 Courses**

1. Mutual Funds - The Concept
2. Structure and Constituents of Mutual Funds
3. Various Types of Mutual Fund Products
4. Management of Bond Fund Portfolio
5. Management of Equity Fund Portfolio
6. Accounting and Valuation
7. Evaluation of Performance of Mutual Funds
8. Prospectus and Annual Report of Mutual Fund
9. Regulations of Mutual Funds Industry
10. Trends in Mutual Funds Industry

**Job Aid:**

Annual Reports of Mutual Fund Companies

**54. Financial Planning - A Library of 9 Courses**

1. Introduction to Financial Planning
2. Analyzing the Resources of the Person
3. Basic Concepts in Financial Planning
4. Financial Products for Savers
5. Financial Products for Investors
6. The Psychographics and Life Cycle of the Investor
7. Goals and Investment Objectives

8. Tax Planning
9. Building a Model Portfolio

**Job Aid:**

Financial Planning Calculators

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**55. Project Valuation - A Library of 3 Courses**

1. Overview of Project valuation
2. Project Valuation Methods
3. Special Situations

**Job Aid:**

Project Valuation Calculators

**56. Governance, Risk and Compliance - A Library of 7 Courses**

1. Classification of Risks
2. Introduction to ERM and its Frameworks
3. Regulatory Landscape
4. Governance, Risk and Compliance - Demystified
5. COSO and CobiT in Support of GRC Needs
6. Operational Risk Management Primer
7. GRC - Case Study

**57. Flotation - A Library of 4 Courses**

1. Flotation - Introduction
2. Flotation - Methods
3. Flotation - Special Mention
4. Flotation - Subsequent Issue of Shares

**58. UCP600 (Library of 7 Courses)**

1. UCP600: An Overview
2. UCP600: Part 1
3. UCP600: Part 2
4. UCP600: Part 3
5. UCP600: Part 4
6. UCP600: Part 5
7. UCP600: Part 6

**59. Commodity and Energy Markets (A Library of 3 courses)**

1. Commodity Markets
2. Energy Markets
3. Commodity Derivatives

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**60. Trading Operation Controls (A Library of 4 courses)**

1. Trade Life Cycle
2. Front Office Controls
3. Middle Office Controls
4. Back Office Controls

**61. Introduction to Bank Lending Environment (A Library of 7 courses)**

1. Credit and Economic Growth
2. Commercial Lending
3. Working Capital
4. Bills and Letters of Credit
5. Lending Against Shares
6. Lending Against Real Estate
7. Term Loan

**62. Operational Risk Management - Basel II (Library of 9 courses)**

1. ORM Framework
2. Risk Identification
3. Loss Data Collection Methodology
4. Risk Self-Assessment
5. Key Risk Indicators
6. Risk Quantification - 1
7. Risk Quantification - 2
8. Management Applications
9. Realization Challenges and Deployment Strategy

**63. International Trade Services - (Library of 9 courses)**

1. Fundamentals of International Trade and Banking
2. Import Letters of Credit
3. Export Letters of Credit
4. How Letters of Credit Work
5. Monitoring Trade Loans
6. Standby Letters of Credit
7. Structuring Trade Loans
8. Draft and Direct Collections
9. International Payment Terms

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**64. Basics of Banking - (Library of 13 courses)**

1. Indian Financial System - An Overview
2. Introduction to Banking
3. Regulation Banking
4. Banker Customer Relationship
5. Types of Customers and Their Accounts
6. Deposit Accounts
7. Negotiable Instruments and Related Matters
8. Loans and Advances
9. Fee Based Banking Services
10. Electronic Banking
11. Basics of Accounting
12. Basics of Bank Marketing
13. Know Your Customer

**65. Economics (Library of 16 courses)**

1. Elasticity
2. Efficiency and Equity
3. Markets in Action
4. Organizing Production
5. Output and Costs
6. Perfect Competition
7. Monopoly
8. Monopolistic Competition and Oligopoly
9. Demand and Supply in Factor Markets
10. Monitoring Cycles, Jobs, and the Price Level
11. Aggregate Supply and Aggregate Demand
12. Money, Banks, and the Federal Reserve
13. Money, Interest, Real GDP, and the Price Level
14. Inflation
15. Fiscal Policy
16. Monetary Policy

**66. Estate Planning - (Library of 4 courses)**

1. Estate Planning - An Overview
2. Transfer of Property
3. Estate Planning - Wills
4. Gift and Gift Tax

**67. Global Economic Crisis: - Liquidity Management - (A library of 7 courses)**

1. Asset-Backed Commercial Paper Money Market Mutual Fund Facility (AMLF)
2. Commercial Paper Funding Facility (CPFF)
3. Money Market Investor Funding Facility (MMIFF)
4. Term Asset-Backed Securities Loan Facility (TALF)
5. Term Securities Lending Facility (TSLF)
6. Temporary Liquidity Guarantee Program (TLGP)
7. Temporary Guarantee Program for Money Market Mutual Funds

**68. Brokerage-Operations - (A library of 1 courses)**

1. Prime Brokerage

**Quantitative Analysis**

1. Time Value of Money
2. Logarithms & Exponents
3. Probability Distribution
4. Fundamentals of Statistics I
5. Fundamentals of Statistics II
6. Forecasting Correlation and Volatility
7. Extreme Value Theory-Basic Principles
8. Monte Carlo Methods

**Market Risk Measurement and Management**

9. Bond Markets
10. Bond Pricing
11. Bond Price Volatility
12. Yield Measures
13. Yield Curve Analysis
14. Introduction to Derivatives
15. Options-I
16. Options-II
17. Fixed-Income Derivatives
18. Equity Markets
19. Equity Derivatives
20. Equity Risk
21. Currency Risk and Currency Markets
22. Commodity Risk and Commodity Derivatives
23. Fixed Income Risk
24. Emerging Market Risk
25. Identification of Risk Factors
26. Introduction to Market Risk Management
27. VaR Methods
28. Stress Testing
29. Modeling Risk Factors
30. Risk Budgeting
31. Hedging Linear Risk
32. Non-linear Risk-Options
33. Measuring and Managing Corporate Exposures

**Credit Risk Measurement and Management**

34. Introduction to Credit Risk
35. Default Risk
36. Counterparty Risks
37. Credit Ratings and Migration
38. Netting

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39. Margin and Collateral Requirements
  40. Portfolio Credit Risk
  41. Credit Derivatives
  42. Conceptual Approaches to Credit Risk Modeling
  43. Actuarial Approach and CreditRisk+
  44. Contingent Claim Approach and the KMV Model
  45. Credit Migration, Transition Matrices and CreditMetrics
  46. McKinsey CreditPortfolioView
  47. Special Purpose Vehicles

#### **Operational and Integrated Risk Management, Legal, Accounting and Ethics**

48. Operational Risk
49. Integrated Risk Management
50. Risk Capital
51. Legal Risk
52. Model Risk
53. Basel Market Risk Amendment
54. Securitization and SPVs
55. Basel New Capital Accord- An Overview
56. Internal Ratings Based Approach

#### **Risk Management and Investment Management**

57. Traditional Investment Risk Management
58. Risk Budgeting and Setting Risk Limits
59. Risk Management Issues of Pension Funds
60. Hedge Fund Risk Management - 1
61. Hedge Fund Risk Management - 2

#### **Exam Section**

- Prelim Exam
- Mock Exam
- Previous Exam Papers

**Finance Theory, Financial Instruments and Markets**

1. Risk and Risk Aversion
2. Portfolio Mathematics
3. Capital Allocation
4. The CAPM and Multifactor Models
5. Basics of Capital Structure
6. The Term Structure of Interest Rates
7. Valuing Futures and Forwards
8. Principles of Option pricing
9. Bonds
10. Floating Rate Notes
11. Futures and Forwards
12. Swaps
13. Options
14. Credit Derivatives
15. Caps, Floors, Swaptions
16. Capital Markets
17. Money Market
18. Bond Markets
19. FX Market
20. Stock Markets
21. Futures Market
22. Commodities Markets
23. Power Markets

**Mathematical Foundations**

24. Foundations
25. Descriptive Statistics
26. Calculus
27. Linear Mathematics and Matrix Algebra
28. Probability Theory
29. Regression
30. Numerical Methods

**Risk Management Practices**

31. Duration and Convexity
32. Cash Flow Maps and PVBP Interest Rate Sensitivity
33. Greeks of Instruments and Portfolios
34. Implied Volatility and Smile, Smirk
35. Value-at-Risk (VaR)
36. Calculation of VaR for Linear Portfolios
37. Monte Carlo and Historical Calculation of VaR
38. Market Risk Limits (stop-loss, exposure, VaR)
39. Alternative Risk Measures
40. Market Risk- RAROC & Economic Capital Allocation
41. Operational Risk
42. Overview of Credit Risk
43. Actuarial Methods
44. Exposure, Loss Given Default (LGD) and Expected Losses
45. Rating Agencies and their Grades
46. Settlement Risk and Netting Systems

- 
47. Marginal, Cumulative Default Risk
  48. Transition Matrix, Joint Transition Matrix and Correlated Migrations
  49. Recovery Rate Distributions
  50. Merton and KMV Models
  51. Credit Risk- RAROC & Economic Capital Allocation

#### CASE STUDIES, PRMIA STANDARDS OF BEST PRACTICE

52. Barings
53. Metallgesellschaft
54. LTCM
55. World Com
56. Credit Lyonnais
57. Bankers Trust
58. Daiwa Bank
59. Continental Illinois
60. Orange County
61. US Savings & Loan Crisis
62. Bankgesellschaft Berlin
63. California Power Crisis
64. Riggs Bank
65. National Australia Bank
66. Group of 30 Study
67. PRMIA Standards of Best Practice, Conduct and Ethics
68. PRMIA Bylaws

#### Exam Sections

- Prelim Exam
- Mock Exam

#### 71. Associate ePRM Coach - A Library of 36 courses

1. Overview of Risk Management
2. A Primer in Corporate Risk Management
3. A Non-Quantitative Guide to Theory of Risk and Return
4. The Role of Governance in Risk Management
5. PRMIA Standards of Best Practice, Conduct and Ethics
6. PRMIA Governance Principles
7. Introduction to Financial Markets - I
8. Introduction to Financial Markets - II
9. Interest Rate Risk Analysis
10. Hedging Interest Rate Risk
11. Overview of Market Risk Management
12. Value at Risk
13. Stress Testing, Scenarios & Other Market Risk Measures
14. Asset Liability Management
15. Retail Credit Risk Management
16. Commercial Credit Risk Management

17. Securitization
18. Credit Modeling
19. Credit Derivatives
20. Operational Risk Management
21. Performance Measures
22. Case Study: Metallgesellschaft
23. Case Study: Orange County
24. Case Study: Riggs Bank
25. Group of Thirty Derivatives Best Practices
26. Case Study: LTCM
27. Case Study: California Power Crisis
28. Case Study: US S&L Crisis
29. Case Study: Continental / Penn Square
30. Case Study: Bankgesellschaft Berlin
31. Case Study: Credit Lyonnais
32. Case Study: Barings
33. Case Study: NAB F/X Options
34. Case Study: World Com
35. Case Study: Bankers' Trust
36. Case Study: Daiwa

## 72. eCoach for the CFA® Program - A Library of 76 courses

### **I. Ethical And Professional Standards**

1. Code of Ethics and Standards of Professional Conduct
2. Guidance for Standards I VII
3. Introduction to Global Investment Performance Standards
4. Global Investment Performance Standards

### **II. Quantitative Methods**

5. The Time Value of Money
6. Discounted Cash Flow Applications
7. Statistical Concepts and Market Returns
8. Probability Concepts
9. Common Probability Distributions
10. Sampling and Estimation
11. Hypothesis Testing
12. Technical Analysis

### **III. Economics**

13. Elasticity
14. Efficiency and Equity
15. Markets in Action
16. Organizing Production
17. Output and Costs
18. Perfect Competition
19. Monopoly
20. Monopolistic Competition and Oligopoly
21. Demand and Supply in Factor Markets
22. Monitoring Cycles, Jobs, and the Price Level
23. Aggregate Supply and Aggregate Demand

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24. Money, Banks, and the Federal Reserve
  25. Money, Interest, Real GDP, and the Price Level
  26. Inflation
  27. Fiscal Policy
  28. Monetary Policy

#### **IV. Financial Reporting And Analysis**

29. Financial Statement Analysis: An Introduction
30. Financial Reporting Mechanics
31. Financial Reporting Standards
32. Understanding the Income Statement
33. Understanding the Balance Sheet
34. Understanding the Cash Flow Statement
35. Analysis of Inventories
36. Analysis of Long-Lived Assets: Part I The Capitalization Decision
37. Analysis of Long-Lived Assets: Part II Analysis of Depreciation and Impairment
38. Analysis of Income Taxes
39. Analysis of Financing Liabilities
40. Leases and Off-Balance-Sheet Debt
41. Financial Analysis Techniques
42. Financial Statement Analysis: Applications
43. International Standards Convergence

#### **V. Corporate Finance**

44. Capital Budgeting
45. Cost of Capital
46. Working Capital Management
47. Financial Statement Analysis
48. The Corporate Governance of Listed Companies: A Manual for Investors

#### **VI. Portfolio Management**

49. The Asset Allocation Decision
50. An Introduction to Portfolio Management
51. An Introduction to Asset Pricing Models

#### **VII. Equity Investments**

52. Organization and Functioning of Securities Markets
53. Security-Market Indexes
54. Efficient Capital Markets
55. Market Efficiency and Anomalies
56. An Introduction to Security Valuation: Part I
57. Industry Analysis
58. Equity: Concepts and Techniques
59. Company Analysis and Stock Valuation
60. An Introduction to Security Valuation: Part II
61. Introduction to Price Multiples

#### **VIII. Fixed Income**

62. Features of Debt Securities
63. Risks Associated with Investing in Bonds
64. Overview of Bond Sectors and Instruments
65. Understanding Yield Spreads
66. Monetary Policy in an Environment of Global Financial Markets
67. Introduction to the Valuation of Debt Securities
68. Yield Measures, Spot Rates, and Forward Rates
69. Introduction to the Measurement of Interest Rate Risk

**IX. Derivatives**

- 70. Derivative Markets and Instruments
- 71. Forward Markets and Contracts
- 72. Futures Markets and Contracts
- 73. Option Markets and Contracts
- 74. Swap Markets and Contracts
- 75. Risk Management Applications of Option Strategies

**X. Alternative Investments**

- 76. Alternative Investments

Financial Training Solutions (FTS) is a firm made of up industry professionals having a reputation for providing first-rate training and consultancy to banks and other financial institutions. FTS offers professionals who have extensive knowledge, experience and expertise in the areas of banking and finance.

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