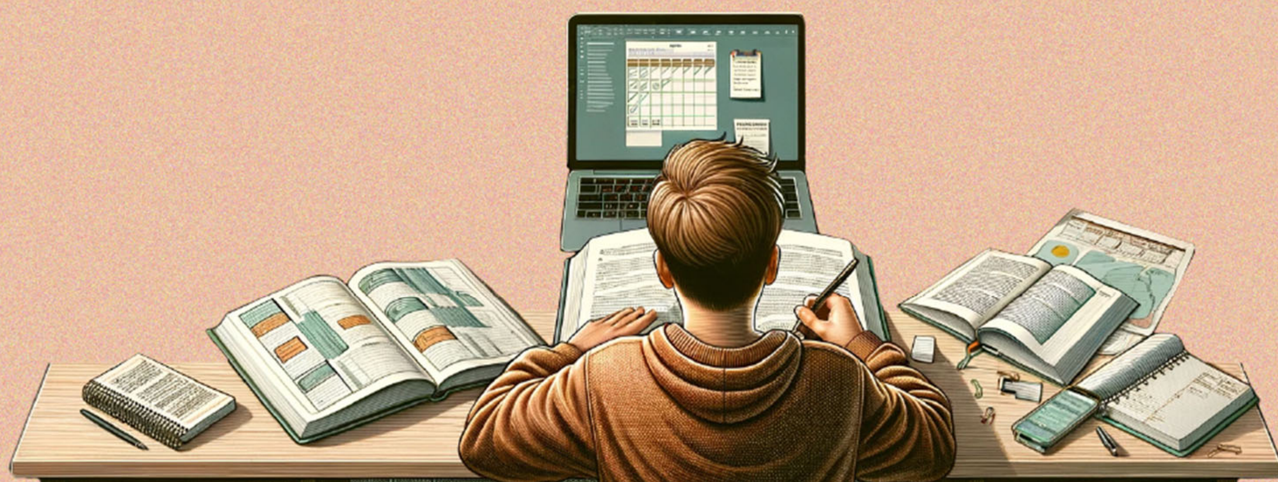
MIDHA FIN / GARP

FRM | Approved Exam Prep Provider

STUDY PLAN

FRM PART – 1



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KEY

KEY used to represent the four modules –

1. **FRM – Foundations of Risk Management**
2. **QTA – Quantitative Analysis**
3. **FMP – Financial Markets and Products**
4. **VRM – Valuations and Risk Models**

BLOCK 1 - WEEK 1

1. Fundamentals of Probability
   [QTA-1]

2. Random Variables
   [QTA-2]

3. Common Univariate Random Variables
   [QTA-3]

BLOCK 1 - WEEK 2

4. **Multivariate Random Variables [QTA-4]**

5. **Sample Moments [QTA-4]**

6. **Hypothesis Testing [QTA-6]**

BLOCK 1 - WEEK 3

7. **Linear Regression**
   [QTA-7]

8. **Regression with Multiple Explanatory Variables**
   [QTA-8]

9. **Regression Diagnostics**
   [QTA-9]

BLOCK 1 - WEEK 4

10. Modern Portfolio Theory (MPT) and the Capital Asset Pricing Model (CAPM)
    [FRM-5]

11. The Arbitrage Pricing Theory and Multifactor Models of Risk and Return
    [FRM-6]

12. Machine Learning Methods
    [QTA-14]

13. Machine Learning and Prediction
    [QTA-15]

BLOCK TEST 1

BLOCK 2 - WEEK 5

14. Stationary Time Series
    [QTA-10]

15. Non-Stationary Time Series
    [QTA-11]

16. Insurance Companies and Pension Plans
    [FMP-2]

BLOCK 2 - WEEK 6

17. Introduction to Derivatives
    [FMP-4]

18. Exchange and OTC Markets
    [FMP-5]

19. Central Clearing
    [FMP-6]

20. Properties of Interest Rates Part 1
    [FMP-16(1)]

21. Futures Markets
    [FMP-7]

BLOCK 2 - WEEK 7

22. Using Futures for Hedging
    [FMP-8]

23. Pricing Financial Forwards and Futures
    [FMP-10]

24. Commodity Forwards and Futures
    [FMP-11]

25. Foreign Exchange Markets
    [FMP-9]

BLOCK 2 - WEEK 8

26. Properties of Interest Rates Part 2
    [FMP-16 (2)]

27. Pricing Conventions, Discounting and Arbitrage
    [VRM-9]

28. Interest Rates
    [VRM-10]

29. Bond Yields and Return Calculations
    [VRM-11]

30. Corporate Bonds
    [FMP-17]

BLOCK TEST 2

BLOCK 3 - WEEK 9

31. Applying Duration, Convexity and DV 01
    [VRM-12]

32. Modelling Non-Parallel Term Structure Shifts
    and Hedging
    [VRM-13]

33. Mortgages and Mortgage-Backed Securities
    [FMP-18]

34. Anatomy of Great Financial Crisis
    [FRM-10]

BLOCK 3 - WEEK 10

35. Options Markets
    [FMP-12]

36. Properties of Options
    [FMP-13]

37. Trading Strategies
    [FMP-14]

38. Exotic Options
    [FMP-15]

39. Banks
    [FMP-1]

BLOCK 3 - WEEK 11

40. Binomial Trees
    [VRM-14]

41. The Black-Scholes-Merton Models
    [VRM-15]

42. Option Sensitivity Measures "The Greeks"
    [VRM-16]

43. Simulation and Bootstrapping
    [QTA-13]

BLOCK 3 - WEEK 12

44. Measuring Returns, Volatility and Correlation
    [QTA-12]

45. Measures of Financial Risk
    [VRM-1]

46. Calculating and Applying VaR
    [VRM-2]

47. Measuring and Monitoring Volatility
    [VRM-3]

BLOCK TEST 3

BLOCK 3 - WEEK 13

48. External and Internal Credit Ratings
    [VRM-4]

49. Country Risk: Determinants, Measures, and Implications
    [VRM-5]

50. Operational Risk
    [VRM-7]

51. Stress Testing
    [VRM-8]

BLOCK 4 - WEEK 14

52. Interest Rate Futures
    [FMP-19]

53. Swaps
    [FMP-20]

54. Credit Risk Transfer Mechanisms
    [FRM-4]

55. Measuring Credit Risk
    [VRM-6]

BLOCK 4 - WEEK 15

56. The Building Blocks of Risk Management
    [FRM-1]

57. How do Firms Manage Financial Risk?
    [FRM-2]

58. The Governance of Risk Management
    [FRM-3]

59. Risk Data Aggregation and Reporting Principles
    [FRM-7]

BLOCK 4 - WEEK 16

60. Learning from Financial Disasters
    [FRM-9]

61. Garp Code of Conduct
    [FRM-11]

62. Enterprise Risk Management and Future Trends
    [FRM-8]

63. Fund Management
    [FMP-3]

BLOCK TEST 4

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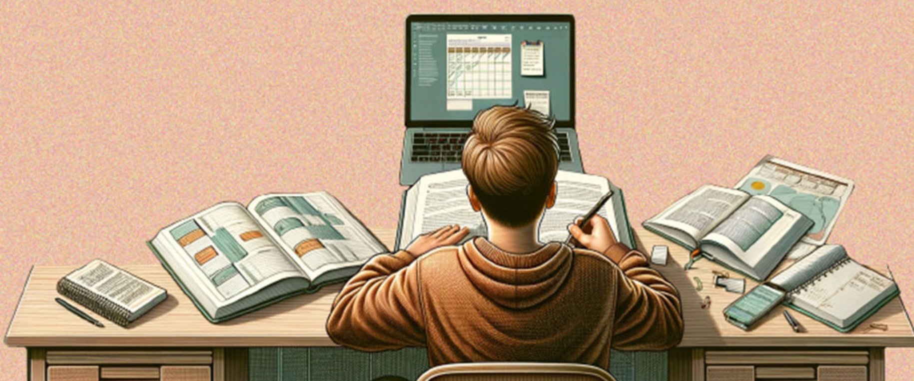
END OF PLAN

FRM PART - 1



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