

APPLIED RISK MANAGEMENT METHODS WITH EXCEL VBA : CREDIT

COURSE OBJECTIVES

A customized workshop that serves to introduce participants on the **hows** of credit risk mapping. Topics covered include default probability estimation, correlation, value at risk and portfolio assessment. Although the mathematics for the methods may be referenced, this workshop focuses primarily on the implementing methods via Excel and VBA. This workshop serves to close the gaps between theory and practice and hence provides the platform for practitioners a better appreciation of the significance of the risk quantification methodologies impacting their areas of domain expertise.

This workshop will provide participants with a big-picture understanding how risks are managed. At the end of the workshop, participants will be able to grasp the essence of regulatory framework i.e. Basel II, form a mental view of examining core functional areas of the banking industry, and become adept at assessing risks.

There is heavy emphasis on hands-on participation and discussions, and a PC will be provided to each participant allowing participants to stress-test the quality and depth of retention and reinforce the main points of the course.

COURSE OVERVIEW

Main features of the workshop include:

- Basel II - capital allocation to be more risk sensitive, align economic and regulatory capital more.
- Computation of credit risk component - Advanced "Internal Rating-Based Approach" (IRB)
- Components of risk measure – measurements
 - probability of default (PD)
 - loss given default (LGD)
 - exposure at default (EAD) and
 - effective maturity (M)
- Model for consideration applicable to: corporate, small-medium enterprise (SME): structural model of credit risk, credit scoring or logistic regression.
- Transition Matrices
- Default correlations / Asset Value Approach

PRE-REQUISITE

Participants must have at least 6 months hands-on experience with Microsoft Excel program in their workplace, and have completed Excel VBA Programming – Applied workshop.

SUITABLE FOR

Mid-level executives with extensive experience in credit and operations.

COURSE DURATION

1 day

Registration Form

9 July 2010 15 October 2010

Please fax or mail form below filled in block print and underline family name

YES! Please register the following delegates for the course **APPLIED RISK MANAGEMENT METHODS WITH EXCEL VBA : CREDIT**

1st Delegate Name (Mr/Mrs/Ms):

2nd Delegate Name (Mr/Mrs/Ms):

Position: _____

Position: _____

Tel: _____

Tel: _____

Fax: _____

Fax: _____

Email: _____

Email: _____

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Approving Manager Name (Mr/Mrs/Ms): _____

Enquiries:
Think Masters & Associates Pte Ltd

Position: _____ Signature: _____

896 Dunearn Road #03-01B
Sime Darby Centre Singapore
589472

Secretary for enquiry Name (Mr/Mrs/Ms): _____

Tel: 63348976
Fax: 63340900

Organisation: _____

Email:
cch@thinkmasters.com

Address: _____

_____ Singapore _____

Tel: _____ Fax: _____

Email: _____

Registration Fee

S\$1,200 (Singapore Dollars One Thousand Two Hundred Only) per person for the 1-day course.

Fee includes tuition, teaching materials, case study, equipment rental and configuration, lunch, and refreshments.

Early Bird

Register and pay 21 days before course commences and receive a 5% discount.

Team Discount

When three or more colleagues from one institution attend the same course, there is a 5% discount available on the second and additional booking.

Payment

Crossed cheque payable to Think Masters & Associates Pte Ltd or via TT to Account No. 0330138024 at the Development Bank of Singapore Raffles City Branch for the account of Think Masters & Associates Pte Ltd. Please quote participant's name and organisation on your payment advice. Registration will be confirmed only upon receipt of payment.

Cancellation & Transfer Policy

Payments made for registered participants will be converted towards a course voucher that can be

applied toward any subsequent course run by Thinkmasters in Asia for up to one full year, provided a written notice of cancellation is received by Thinkmasters not less than 21 days before the course. Cancellations must be made in writing via letter or fax to (65) 6334 0900. A 25% charge will be deducted from the course voucher for cancellations received less than 21 days before this event. Of course a replacement is always welcome. A course voucher will not be issued in case of a non-attendance without a cancellation notice being received by Thinkmasters. Due to the unpredictability of events and unforeseen circumstances, Thinkmasters reserves the rights to modify the course or cancel the course without prior notice. In the event the course is cancelled by Thinkmasters, a full cash refund will be made. Thinkmasters may at its discretion combine this workshop with a similar workshop, marketed through its channel partners from time to time.

Course Venue

The course will be conducted in Singapore at a venue to be confirmed to all participants upon registration.