



الجمعية المصرفية بالبحرين
Bahrain Association of Banks

SUNGARD®

Advanced Credit Stress Testing & Scenario Analysis

Venue: Movenpick Hotel

23 March 2009



Course Objectives

The VALUE added benefits to be GAINED

- **Understand the role of stress testing in the post-crisis environment**
- Coming to terms with the implications of the credit crisis and what this translates to for your institution
- **Strategic techniques to develop effective stress tests and scenarios**
- Presenting proven techniques by the world's leading stress testing practitioner to help enhance and consolidate your current strategy
- **Investigation on real issues in scenario analysis and stress testing**
- Research the practical problems that crop up in stress testing to further effectiveness when it comes to practical implementation
- **Conforming to regulatory requirements**
- Stress testing requirements imposed by Basel II and regional central banks will be discussed as well as methods to conform within the regulators' framework
- **Highlighting the industry's best practices**
- Walk through real world implementation and successful case studies and practices to gain that competitive edge your organisation needs

Course Topics

Advanced Credit Stress Testing & Scenario Analysis

PD/LGD Modelling and Advanced Stress Testing

Strengthen your stress testing skills by analysing integrated risk impacts to confront the volatile economic situation

- What the Crisis begot - The ever expanding Risk Universe
 - Normality, Specific and Systemic Crises
- Dealing with Normality - Traditional Risk Capital Models
 - Risk and Capital
 - Regulatory Models of Credit Risk
 - Credit Portfolio Management
- Dealing with Crises - Stress Testing and Scenario Analysis
 - The Elements of Stress Testing
 - Types of Credit Stress tests
 - The Role of Stress Testing and Scenario Analysis
 - Implications of Extreme Value Theory
 - Regulatory Expectations for Stress Testing
 - Bottom Up Models and their Risk Factors
 - Risk Drivers - Retail Banking

- Risk Drivers - Corporate Banking
- Single/Multi factor stress tests
 - Credit Risk Factors
 - Macroeconomic Risk Factors
- Top Down Dynamic macroeconomic scenarios
- Contingency Planning
- Implementing Credit Stress testing
- Developing Group Scenarios
- What Others are doing?– Surveys and Other Resources

Target audience

- Head of Risk management
- Head of Credit
- Head of Finance
- Head of compliance
- Head of Treasury

Course Fees:

BD200/-



**DR. CHRIS MARSHALL
MANAGING DIRECTOR
SUNGARD ASIA PACIFIC**

Dr. Chris Marshall is a Managing Director with SunGard Asia Pacific. Based in Singapore, he specialises in Enterprise Risk Management and Performance Measurement for banking and financial service customers in Asia. Chris works frequently with banks and other financial institutions to help them apply risk analytics and technology to comply with regulatory requirements, better manage their interest rate, market, credit and operational risks, optimize the capital usage, and ultimately build a better bank.

Chris joined SunGard in 2006 from Oracle Corporation, where for several years, he was responsible for their Bank risk and performance applications in Asia. His experiences in Europe, Asia and America cover an unusually wide range of risk management topics. He has more than a decade's experience as a Risk Analyst, Market Risk Manager, and Corporate Risk Advisor in Chicago and Singapore (O'Connor, UBS), as well as four years as a financial services consultant in Boston, London and Singapore (E&Y) working with prestigious clients such as Visa, Reuters, American Express, and Temasek. He is the co-founder and former director of the National University of

Singapore's Center for Financial Engineering and is the author of a widely used book on Operational Risk Management.

Dr. Marshall holds an M.A. degree in Physics from Cambridge University; an M.B.A. (specializing in Finance) from the University of Chicago; and a D.B.A. from Harvard Business School and was, for four years a Professor of Computing and of Finance at the National University of Singapore.

His ten years in Asia plus his background in financial modeling, risk measurement and management for Asian corporates and banks makes him well placed to advise clients on diverse topics such as Risk Modeling for Credit, Market, and Operational Risk., Basel II, Internal Rating Systems, Risk Adjusted Performance Management, Corporate Governance, Internal Audit, ALM, FTP, Profitability Analysis, Credit Portfolio Management, and Economic Capital Management.

About SunGard Asia Pacific

SunGard Asia Pacific combines the global presence and strength of SunGard with local knowledge and expertise. Dedicated staff members in 14 offices in 11 countries across the region are committed to providing exceptional service, leading-edge technology and integrated solutions to the Asia Pacific financial services community. Serving over 400 customers, including 14 of the region's 20 largest financial services companies, SunGard Asia Pacific's key principles rest on quality service and support. Visit www.sungard.com/asiapacific.

About SunGard

With annual revenue of \$4 billion, SunGard is a global leader in software and processing solutions for financial services, higher education and the public sector. SunGard also helps information-dependent enterprises of all types to ensure the continuity of their business. SunGard serves more than 25,000 customers in more than 50 countries, including the world's 50 largest financial services companies. Visit SunGard at www.sungard.com.

Registrar

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