APPLIED RESEARCH PROJECT TECHNICAL REPORTS

Version:	
Report number	**Report Title**
2007	
Bmr0001	Basel II training inventory management
Bmr0002	ALM Refresher Course
Bmr0003	Risk research hours management system
Bmr0004	Balance Sheet Optimization
Bmr0005	Investigating the sufficiency of ABSA's capital buffer
Bmr0006	Methodology for establishing the thresholds of key risk indicators
Bmr0007	Dissemination of ABSA’s Compliance Department’s Cost Data
Bmr0008	The calculation of EVE for the Basel II and Barclays Returns
Bmr0009	Scorecard validation with the AotoGann Modelling Node.
Bmr0010	Concentration Risk – Illustration of proposed methodology in terms of the ABSA credit
Bmr0011	Calculating economic capital for interest rate risk in the banking book using EVE
Bmr0012	Capital Asset Pricing Model (CAP-M)
Bmr0013	Net Income Sensitivity Model - An Explanation of the Methodology and Monthly Process
Bmr0014	Modelling of Insurance as a Mitigating Factor in the determination of Operational Risk Capital
Bmr0015	Transaction cost analysis for portfolio management
2008	
Bmr0016	Survey on the application of scientific methods in financial services
Bmr0017	Data Mining for bottom-up pro-active fraud prevention analysis
Bmr0018	Comments on :Loss-given-default stress testing model anddownturn LGD
Bmr0019	Classification of Absa's retail mass and non-mass market segments
Bmr0020	Customer Growth Scenario Planning
Bmr0021	Customer Commitment Framework
Bmr0022	Study into the identification of suitable key risk indicators and the establishment of appropriate thresholds for Absa Card
Bmr0023	Prepayment model for fixed interest rate loans
Bmr0024	SAS Risk Dimensions Porfolio Engine
Bmr0025	Project Kinetic
Bmr0026	Developing a VaR based Economic Capital approach for Absa's main equity investment folios

2009	
Bmr0027	Project Kinetic Workshop
Bmr0028	Credit Scoring & Modelling Presentations
Bmr0029	Comments on the draft technical report : "PD and LGD correlation"
Bmr0030	No Report
Bmr0031	Cost Quantification of Business Continuity Activities in the Case of an Earthquake
Bmr0032	Short Term Insurance Capital Allocation BetweenLines of Business
Bmr0033	Forecasting fraud and security incident losses
Bmr0034	Sensitivity of Operational Risk Capital to the Choice of Severity Distribution
Bmr0035	Calculating Risk of the Private Equity Portfolio using Monte Carlo Simulation
Bmr0036	Balance sheet analysis: Absa Capital vs. Peers
Bmr0037	Portfolio sensitivity to macro-economic factors
Bmr0038	Economic capital enhancements to traded market risk and equity investment risk
Bmr0039	Adding and extending Absa's official Prime rate views in the long term horizon to include a cyclic trend
Bmr0040	Project Kinetic - Risk Analysis of Absa Security
Bmr0041	Transactional Fraud Prevention in Plastics
Bmr0042	Intra-risk correlation: A credit risk case study
2010	
Bmr0043	Absa Risk Research Management Support
Bmr0044	Credit Scoring & Modelling Mentorship
Bmr0045	Operational Risk Business Change and Risk Appetite - Workshop
Bmr0046	Short term insurance capital allocation between lines of business: Implementation
Bmr0047	Absa Business Intelligence Talent Feeder Line
Bmr0048	KAMLS Process control modelling
Bmr0049	Research into the correlation/ diversification assumptions and methodology used in the calculation of Economic and Regulatory Capital
Bmr0050	Investigating the applicability of Generalized Additive Models in Credit Model Governance
Bmr0051	Environmental Risk Quantification
Bmr0052	Inter-Risk diversification using Copulas
Bmr0053	Development of algorithmic trading strategies based on pairs trading approaches
Bmr0054	Development of a risk pricing model to assist with acquiring of bulk share trading business
Bmr0055	Risk Contribution Measurement