Year	Focus	Author	Report Title	Number	Cient Org
1998	BMI	Groeneveldt RB, Westerop S	Credit Scoring for Personal Loans	bms9001	Absa
1998	BMI	Muntslag, B	The Business Maturity Model - Featuring a case study	bms0004	Absa
1998	BMI	Spies, PJ Myburgh, HL Taljaard, H	RiskWatch Training Manual	bms0003	Absa
1998	BMI	de Jongh, PJ	Data-Ontginning gee Maatskappye 'n Wenvoorsprong	bws0002	Other
1999	BMI	Myburgh, H	A Prototype Credit Card Attrition Model	bms0007	Absa
1999	BMI	Spies, PJ	Refinements of ABSA's Country Credit Model: EDFs & Recovery Rates	bms0005	Absa
1999	BMI	Taljaard, M	Improving ABSA's Monitoring system of the Personal Loan Card: Developing an Application	bms0006	Absa
2000	BMI	Cornelissen M	Business Risk - Investigating the effect of changes in volume, composition and price on NII	bms9003	Absa
2000	BMI	van der Walt. J	Measurement and Management of Interest Rate Risk	bms9002	Absa
2000	BMI	de la Rey, T	Investigating Equity Constructions in Multi-Management	bms0008	PSG ESHER
2001	BMI	Griebenow, G	A High-level e-Intelligence Blueprint for ABSA	bms9004	Absa
2001	BMI	Meiring, N	Credit Risk Management Information Project	bms9006	Absa
2001	BMI	Steyn, C	Modeling of certain macro-economic variables on the risk grade, applied to individual cheque account holders	bms9007	Absa
2001	BMI	van Heerden, JD	A predictive model of Absa retail bank's bad debt using selected macro-economic variables	bms9005	Absa
2001	BMI	Weideman, HM	The Optimisation of the Risk/Reward Profile of the Statutory Investment Portfolio	bms9008	Absa
2002	BMI	Hattingh, JL	Identifying key operational risk indicators	bms9013	Absa
2002	BMI	Schutte, NJ	Development of an econometric model to predict ABSA retail bank's ninety (90) day plus as well as total arrears capital of the performing book.	bms9010	Absa
2002	BMI	Snyman, F	Operational risk loss data: Identifying gaps for Absa	bms9012	Absa
2002	BMI	Steyn, PJ	Event-driven marketing	bms9014	Absa
2002	BMI	van der Merwe, LS	A predictive model for Absa retail bank's capital "write-off" figure.	bms9011	Absa
2002	BMI	van Zyl, A	Modelling a pricing strategy according to credit risk for Absa	bms9015	Absa
2003	BMI	Blom, R	AFM Investment Desk Vialility Project	bms9032	Absa
2003	BMI	Erasmus, A; Cloete FA	Dynamic Liquidity Risk Management including Scenario Analysis	bms9017	Absa
2003	BMI	Flagg, T	Relationship between the South African property price index and interest and inflation rates	bms9029	Absa
2003	BMI	Jansen, ES	Classifying clients into categories according to their overall credit risk and overall profitability	bms9027	Absa

Centre for BMI
Senteramo ya DII
Sentrum vir BWI

NORTH-WEST UNIVERSITY ®
YUNIBESITI YA BOKONE-BOPHIRIMA
NOORDWES-UNIVERSITEIT
POTCHEFSTROOM CAMPUS

Year	Focus	Author	Report Title	Number	Cient Org
2003	BMI	Jansen, P	An evaluation of alternative methodologies for estimating VaR	bms9019	Absa
2003	BMI	Kotze, SF	Basel 2 Requirement for Equity Investment Portfolio	bms9025	Absa
2003	BMI	Letsoalo, EL	Yield Curve Forecasting and Simulation	bms9024	Absa
2003	BMI	Pearson, J-J	Capitalising on the use of key risk indicators within the Advanced Measurement Approach (AMA) for Operational Risk (OR)	bms9026	Absa
2003	BMI	Raubenheimer, H Van Rooy, HF	Re-assessment of BMI/Actuarial Programmes	bms9031	Absa
2003	BMI	Rautenbach, TC	Actuarial Valuation of Maintenance Fund	bms9030	Absa
2003	BMI	Sepadi, N	Design and development of IM reporting formats	bms9028	Absa
2003	BMI	Terblanche, L	Basel II Requirements for Internal Audit	bms9022	Absa
2003	BMI	Van der Walt, FC	Statutory investment portfolio optimisation and management	bms9023	Absa
2003	BMI	Oosthuyzen, T	Pattern Recognition Project	bms9035	FNB
2003	BMI	Botha, K	Predictive default model for credit card clients	bms9016	FNB
2003	BMI	Spies, SF	Credit scoring model for the leasure market	bms9038	FNB
2003	BMI	Van Rooyen, AA	Graduate Credit Scoring Model	bms9040	FNB
2003	BMI	Van der Walt, LC	m Cubed Transaction Cost Analysis	bms9039	Momentum
2003	BMI	Prinsloo, TFJ	NEDCOR - AC133 Provisioning Project	bms9036	Nedbank
2003	BMI	Slabbert, S	Credit Scorecard development for Smnall and Medium Size Enterprises	bms9037	Nedbank
2003	BMI	Du Plessis, J	Regulatory validation of internal credit-risk models in accordance with Basel II, for corporate and retail exposures.	bms9021	RESERVE BANK
2003	BMI	Kramer, H	The effects of customer segmentation on Experian's Risk Models	bms9033	RESERVE BANK
2003	BMI	Allison, JS	Developing a market inpact model	bms9020	Sanlam
2003	BMI	Breytenbach, M	Model Library Project Report	bms9018	Standard bank
2003	BMI	Grobler, CC	Portfolio management utilizing dynamic trading and optimization	bms9034	Standard bank
2003	BMI	Venter, JH & Kruger, MF	Review of ABSA Retail Portfolio Credit Risk Engine development.	bms9042	Standard bank
2003	BMI	Walters, M & de Jager, A	Data Analysis for Costing Project	bms9041	Standard bank
2004	BMI	Du Plooy, SJ	A Queuing Model for Home Loan Applications	bms9049	Absa
2004	BMI	L Viljoen	Pro-active Fraud Detection/Prevention	bms9068	Absa

Year	Focus	Author	Report Title	Number	Cient Org
2004	BMI	Viljoen, CH	Development of an Excel-based VaR System for Senwes	bms9067	Absa
2004	BMI	Myburgh, JP	Financial viability model	bms9057	Absa
2004	BMI	Render, C	Constructing Hedonic Property price models & indices.	bms9061	Absa
2004	BMI	Breet, T	Framework for the implementation of Continuous Auditing	bms9066	Absa
2004	BMI	Tsotetsi, T	Regulatory valuation of risk models	bms9065	Absa
2004	BMI	Kohrs, L	Yield Curve Forecasting	bms9052	Absa
2004	BMI	Nel, A	Developing composite Indicators	bms9058	Absa
2004	BMI	Jacobs, R	Repayment Propensity Model	bms9051	Absa
2004	BMI	Mare, HP / A Viljoen	Ernst & Young Data Quality Research Project.	bms9055	Ernst & Young
2004	BMI	Botha, M	Abnormal Event Scoring	bms9043	FNB
2004	BMI	Dalton, M	Debit order Analysis	bms9047	FNB
2004	BMI	Rabali, N	Comparison of the Hull-White and historical simulation methodologies for VaR computation	bms9060	Investec
2004	BMI	Cronjé, C	Value-At-Risk Project	bms9046	LANDBANK
2004	BMI	Lotter, R	Transaction costs in a Multi Manager environment	bms9054	Momentum
2004	BMI	Cloete, WJ	Calculation of lost given defailt for credit cards and asset based finance	bms9045	Nedbank
2004	BMI	Le Roux, K	Calculation of los given default	bms9053	Nedbank
2004	BMI	Smit, JM	Index Enhancement Investment Strategies	bms9062	Other
2004	BMI	Hall, BC	Developing an ALM system in SAS Risk Dimensions	bms9050	Other
2004	BMI	Swanepoel, JF	Rebalancing portfolios	bms9064	RESERVE BANK
2004	BMI	Strydom, C	Associated work regarding the Basel characteristic, Loss Given Default (LGD)	bms9063	SAS
2004	BMI	Venter, J	Development of a Basel II compliant model to calculate market and loss given default (LGD) values.	bms9044	SENWES
2004	BMI	De Kock, AJ	PD model for Middle Market Companies	bms9048	Standard bank
2004	BMI	Pieterse, EHC	Enhancement of the retail credit product level decision process at customer level	bms9059	Standard bank
2004	BMI	Maritz, HP	Utilizing bureau and census data	bms9056	Transunion

Centre for BMI
Senteramo ya DII
Sentrum vir BWI

NORTH-WEST UNIVERSITY
YUNIBESITI YA BOKONE-BOPHIRIMA
NOORDWES-UNIVERSITEIT
POTCHEFSTROOM CAMPUS

Year	Focus	Author	Report Title	Number	Cient Org
2005	BMI	Helberg, EA	The development of a continuous auditing and monitoring prediction model for ABSA Insurance Company.	bms9071	Absa
2005	BMI	Schutte, WD	Retail Intermediate Maturity Deposit Modelling	bms9076	Absa
2005	BMI	Lourens, L	Evaluation of Retail Account Migration Methodologies.	bms9072	Absa
2005	BMI	Van den Heuvel, S	A study on the application of yield curve evolution to hedge effectiveness testing for cash flow hedging (including alignment to Absa's prime rate view).	bms9078	Absa
2005	BMI	Durand, B	The Study of Used Vehicle Price Depreciation	bms9070	Absa
2005	BMI	Van Jaarsveld, DJ	Behavioural scorecard development for large and large-medium businesses	bms9080	Absa
2005	BMI	Schutte, LJ	Managing an Insurance Company's pricing strategy around the Insurance Cycle	bms9075	Absa
2005	BMI	Potgieter, M	Predictive Analysis Research Project	bms9074	Ernst & Young
2005	BMI	Van Niekerk, EC	Predictive Analysis Research Project	bms9074	Ernst & Young
2005	BMI	Botha, E	Client Risk Budgeting within a Multi-Manager Framework	bms9069	Momentum
2005	BMI	Pienaar, EM	An investigation of Manager research processes in a multi manager framework	bms9073	Momentum
2005	BMI	Van den Heever, Y	Home Loans: New Loans Costing Project	bms9077	Standard bank
2005	BMI	Van der Berg, E	Investigation and implementation of the Customer Relationship Profile.	bms9079	Standard bank
2005	BMI	Watermeyer, E	Portfolio forecasting	bms9081	Standard bank
2006	BMI	Delport, CP	The impact of economic indicators on Absa's retail products	bms9084	Absa
2006	BMI	Jansen van Rensburg, EH	Forecasting of account arrears	bms9087	Absa
2006	BMI	Koekemoer, SDM	Historical Simulation VaR Testing at Absa Capital	bms9088	Absa
2006	BMI	Meyer, MM	Basel II Economic Value Sensitivity: Worked Examplars as a blueprint for Absa Implementation and Validation	bms9092	Absa
2006	BMI	Myburgh, SJ	A prototype Automated Audit Tool for the scoring Engine of the Application Credit Scoring System (ACSS)	bms9093	Absa
2006	BMI	Small, JR	Feasibility and Implementation Assessment of an LGD Model	bms9095	Absa
2006	BMI	Swart, DJ	Estimating Currewnt Market Value of Residential Real Estate	bms9096	Absa
2006	BMI	Van der Walt, MPA	Credit Sensitivity Analysis	bms9097	Absa
2006	BMI	Van Vught, J	Investigation into the Manipulation of Credit scorecard inputs	bms9099	Absa
2006	BMI	Venter, FJ	Attrition Models for Savings and Current Accounts	bms9101	Absa
2006	BMI	Abourizk, EW	Economic Capital Models for retail banking	bms 9082	FNB

Centre for BMI
Senteramo ya DII
Sentrum vir BWI

NORTH-WEST UNIVERSITY
YUNIBESITI YA BOKONE-BOPHIRIMA
NOORDWES-UNIVERSITEIT
POTCHEFSTROOM CAMPUS
®

Year	Focus	Author	Report Title	Number	Cient Org
2006	BMI	Dreyer, R	Building an Insurance Model for Basel II - Operational Risk	bms9085	FNB
2006	BMI	Lochner, M	Capital Asset Pricing Model (CAPM) for Bank Credit Instruments	bms9090	FNB
2006	BMI	Faber, L	Pricing /Profitabiliby modelling	bms9086	FNB
2006	BMI	Pretorius, GJ	VaR Measurement System	bms9094	Investec
2006	BMI	Meissner-Roloff, KH	Project report for the optimization of a banking industry stochastic budgeting model	bms9091	KPMG
2006	BMI	Van Staden, JC	Refinement of a bad debt forecasting Model	bms9098	Nedbank
2006	BMI	Botha, M	Modelling of Macro economic Factors	bms 9083	Standard bank
2006	BMI	Venter, A	Critical overview of an Integrated Derivatives Platform	bms9100	Standard bank
2006	BMI	Kruger, F Verhoef, LH	The Income Estimator model to predict gross monthly income	bms9089	Transunion
2007	BMI	Bronkhorst, L. (Janita)	Model audit framework for internal audit.	Bms9102	Absa
2007	BMI	Els, JJG (Jannie)	The development of a system that monitors fraud trends through Key Risk Indicators and report on a chaning fraud environment.	Bms9107	Absa
2007	BMI	Myburg, MM (Madeleine)	Risk Indicators: Investingating methods for calculating effective indicators thresholders for operational risk in absa	Bms9110	Absa
2007	BMI	Odendaal, A (Antonelle)	Measuring Market Risk in defined benefit pension funds	Bms9111	Absa
2007	BMI	Van der Vyver, L (Lodewyk)	Monitoring of ABSA Wholesale Scorecards with specific reference to Commercial Property Finance and TRAID (Medium and Small Business)	Bms9115	Absa
2007	BMI	Van Jaarsveld, C (Charlotte)	Predictive Model for Life Policy Lapses	Bms9116	Absa
2007	BMI	Veldsman, D (Danellé)	Reset Risk Management of the Absa Banking Book	Bms9120	Absa
2007	BMI	Westervelt, T (Talita)	Proposal for a market based valuation of long term pension fund liabilities	Bms9121	Absa
2007	BMI	Mulder, A (Arlene)	Assessment of besa Guarantee Fund	Bms9109	Bond Exchange
2007	BMI	van Staden, AJ (Albertus)	The Development of operational risk capital allocation scorecard(s)	Bms9119	FNB
2007	BMI	Rossouw, G (Gida)	Differential collection solution model	Bms9113	FNB
2007	BMI	du Plessis, JF	The Biologics Monitor	Bms9106	Health Econometrix
2007	BMI	De Vries, L (Liesl)	Client specific collections scoring model	Bms9105	MBD Attorneys
2007	BMI	Meintjies, MJ (Matthys)	Asset Manager Database	Bms9108	Momentum
2007	BMI	de Kock, GL (Gerhardus)	Forecasting bad debt using seasonal and cyclical effects	Bms9104	Nedbank
2007	BMI	Van Rooy, SG (SG)	A Pricing methodology for Tier 1 qualifying hybrid debt instruments	Bms9117	Nedbank

Year	Focus	Author	Report Title	Number	Cient Org
2007	BMI	Olivier, M (Madelein)	The probable use of SAS for causal moddeling for operational Risk	Bms9112	SAS
2007	BMI	Rothman, HL	The application of external data to enhance credit risk management	Bms9114	Standard bank
2007	BMI	van Rooyen, C (Chantel)	Development of a behavioural customer level scorecard	Bms9118	Standard bank
2007	BMI	de Beer, PJ (Paul)	The Development of a generic credit risk model	Bms9103	Transunion
2008	BMI	Deetlefs, AA (Anneke)	Classification of Absa's retail mass and non-mass market segments	bms9127	Absa
2008	BMI	King, CE (Eddie)	Merton based probability of default model for small-to-medium enterprises (SMEs) and medium sized corporates	bms9132	Absa
2008	BMI	Breedt, R (Riaan)	Historical simulation Value-at-Risk validation - fixed income and foreign exchange instruments	bms9122	Absa
2008	BMI	Gadinabokoa, JM (Joseph Mafane)	Historical simulation Value-at-Risk validation - commodities, credit and equities	bms9129	Absa
2008	BMI	Van Reenen, M (Mari)	Study into the identification of suitable key risk indicators and the establishment of appropriate thresholds for Absa Card	bms9142	Absa
2008	BMI	Hoon, OPH (Herman)	Development of a loyalty model for Absa's retail customers	bms9131	Absa
2008	BMI	De Jager, LC (Tiaan)	Measuring Absa's liquidity stress modelling processes against best international practices	bms9125	Absa
2008	BMI	van Straaten, JM (Jolene)	Comparison of canister replenishment and custodian cash distribution models for Absa ATM's	bms9143	Absa
2008	BMI	Nelson, C	Economic capital methodology for the Absa Capital private equity portfolio	bms9137	Absa
2008	BMI	Kwatubana, KJ (Khaya)	Model validation for implementation of a generation 2 LGD model in retail installment finance	bms9133	Absa
2008	BMI	Ntshoe, RL (Rapule)	Macro economic PD risk modelling	bms9138	Absa
2008	BMI	Scott, W (Wendy)	The validation of parameter estimates into the regulatory capital allocation process for Absa's installment finance portfolio	bms9140	Absa
2008	BMI	De Wet, DJL (Thea)	An analysis of probability of default term structures, migrations and correlations for listed corporate clients	bms9126	FNB
2008	BMI	Marais, E (Elzabé) -	Hedge functionality evaluation and enhancement proposal	bms9134	FNB
2008	BMI	D'Allebout, AFK (Andries)	Optimal margin management within agricultural derivatives trading	bms9124	Free State Maize
2008	BMI	Van Zyl, R (Riandi)	Long-horizon yield curve forecasting for use in economic scenario generation	bms9144	KPMG
2008	BMI	Ojdanic, M (Marija)	Credit risk in fixed income portfolios	bms9139	LIBERTY
2008	BMI	du Plooy, V (Valeri)	Retail asset reconciliation automation	bms9128	Nedbank
2008	BMI	Miller, E (Esmari)	Developing a further loan pricing model based on RARORAC for Nedbank home loans 2008	bms9135	Nedbank
2008	BMI	Strauss, Lizette	Fitting selected heavy-tailed distributions to operational risk data sets: Implementation in SAS operational risk Value-at-Risk	bms9141	SAS
2008	BMI	Buys, M (Marien)	Developing a payment projection scorecard for Standard Bank personal loans	bms9123	Standard bank

Year	Focus	Author	Report Title	Number	Cient Org
2008	BMI	Heap, LB	Predictive LGD model for secured lending portfolios for Standard Bank	bms9130	Standard bank
2008	BMI	Mostert, M (Marli)	Customer lifetime value model for the clothing industry	bms9136	Transunion
2009	BMI	Duvenhage, WP (Wikus)	The development of key credit risk indicators for the Commercial Asset Finance portfolio	bms9150	Absa
2009	BMI	Grobler, GL (Gerrit)	The pricing of illiquid bond options in the South African market	bms9151	Absa
2009	BMI	Madileng, KJ (Kelly)	Determination of influential assumptions of selected wholesale credit risk models to increase the effectiveness of their regular evaluation	bms9154	Absa
2009	BMI	Myburgh, G (Gerhard)	Enhanced equity risk measurement of an unlisted commercial property finance portfolio	bms9158	Absa
2009	BMI	Pape, LEO (Ewald)	Data analysing, measuring and modelling prepayment risk 2009	bms9159	Absa
2009	BMI	Pretorius, C (Charl)	A study into the sensitivity of diversification factors to changes in credit risk indicators	bms9160	Absa
2009	BMI	Van der Merwe, SD (Stanley David)	Methodology to determine appropriate Gini triggers for different portfolios within a bank	bms9163	Absa
2009	BMI	Van der Vaart, N (Nadia) (de Wet)	The development of an appropriate performance management framework applicable to Absa Private Bank	bms9164	Absa
2009	BMI	Van Jaarsveld, E (Elani)	Short- to medium-term impairment forecasting for vehicle and asset finance	bms9166	Absa
2009	BMI	Van Wyk, DJS (Danie)	An Investigation into Retail Bank Fraud Exposure in Impairments	bms9168	Absa
2009	BMI	Van Zyl, JAB (Berni)	The development of a model to determine the relationship between Risk Adjusted Return On Capital (RAROC) and impairments and the economic cycle at industry level for the Small Business portfolio	bms9169	Absa
2009	BMI	Afonso, LJ (Lisa)			Absa
2009	BMI	Ambrosius, JC (Johan)	Calculating risk in a private equity portfolio with limited information using Monte Carlo simulation	bms9146	Absa
2009	BMI	Laurens, N (Nico)	Deriving a methodology for applying team sharing constraints within a mine production scheduling context	bms9152	Cyest Corp
2009	BMI	Roodt, MC (Thys)	Fair value model for instalment and revolving products in the retail environment	bms9161	Nedbank
2009	BMI	Smit, JJ (Jaco)	Predictive modelling for a differentiated pricing strategy at renewal of general insurance policies	bms9162	SANTAM
2009	BMI	Du Plessis, E (Ermi)	Researching the performance definition methodology for the development of the personal cheque behaviour scorecard	bms9149	Standard bank
2009	BMI	Marais, G (Gunther)	The development of an arbitrage-free multifactor interest rate model of the term structure of Rand interest rates	bms9155	Standard bank
2009	BMI	Dreyer, LWC (Wikus)	Portfolio optimization of fixed income portfolios focusing on credit risk minimization	bms9148	Standard bank
2009	BMI	Lombard, HS (Fanie)	An in-depth investigation into strategic and tactical asset allocation	bms9153	Standard bank
2009	BMI	Van der Walt, MR (Rohan)	Monte Carlo scenario generation framework for risk assessment of derivative deals	bms9165	Synthesis
2009	BMI	Deas, A (Andrew)	The review and enhancement of Telkom's residential customer segmentation model	bms9147	Telkom
2009	BMI	Müller, ES (Esthea)	Testing the effect of current model assumptions on Customer Satisfaction Targets	bms9156	Telkom

Centre for BMI
Senteramo ya DII
Sentrum vir BWI

NORTH-WEST UNIVERSITY
YUNIBESITI YA BOKONE-BOPHIRIMA
NOORDWES-UNIVERSITEIT
POTCHEFSTROOM CAMPUS ®

Year	Focus	Author	Report Title	Number	Cient Org
2009	BMI	Van Vuuren, AC (André)	The validation and improvement of Telkom's customer churn models	bms9167	Telkom
2009	BMI	Muller, K (Karin)	Investigating the effect of industry customisation in predicting credit risk	bms9157	Transunion
2010	BMI	Ngangase,Siphiwo	Measuring and forecasting liquidity in the South African market (2010)	bms9178	Absa
2010	BMI	Marais, OAS (Oloff)	Analysis of the credit card authorisation process with the objective of optimizing authorisation strategy for a single product group (2010)	bms9175	Absa
2010	BMI	Swart, GJ (Gerbus)	A contactability model for Absa Card, regarding right party contact when calling customers throughout the whole credit cycle (2010)	bms9176	Absa
2010	BMI	De Wet, J (Jaco)	An investigation into the applicability of text mining in social networks (2010)	bms9177	Absa
2010	BMI	Wyma, JMT (Therese)	The development of an economic capital methodology for property and investment property risk (2010)	bms9174	Absa
2010	BMI	Olivier, BL (Nardus)	The development of a liquidity internal transfer pricing model for Absa (2010)	bms9170	Absa
2010	BMI	Afonso, L (Lisa)	Analysis on correlation/diversification assumptions and methodology in the calculation of economic and regulatory capital for operational risk (2010)	bms9145	Absa
2010	BMI	Coetzee, L (Lin-Marié)	Delinquency book composition forecasting model using appropriate variables for Small and Medium Enterprise (2010)	bms9171	Absa
2010	BMI	Makoko, MA (Mmathapelo)	The optimisation of off-balance sheet recoveries for small and medium enterprises (2010)	bms9172	Absa
2010	BMI	Fourie, CN (Coenie)	Study and forecasting of short-term liquidity for Absa (2010)	bms9173	Absa
2010	BMI	Venter, T (Tessa)	Non-activity analysis of new cheque accounts (2010)	bms9187	FNB
2010	BMI	Du Pisanie, J (Johan)	Valuation and integration of bond analytics in the RMB financial modelling library (2010)	bms9179	FNB
2010	BMI	Swanepoel, JGM (Hansie)	Towards the construction of a Southern African grain index (2010)	bms9197	Free State Maize
2010	BMI	Ainslie, JJ (Jaco)	Modelling Fixed Income Yield Curves, Bond Indices as well as relatd Bond, Swap and FRA Portpolios (2010)	bms9192	ICAP
2010	BMI	Kruger, A (Azele)	Developing a process that quantifies the likelihood of equity option strategies to remain within pre-defined risk limits through time (2010)	bms9180	Investec
2010	BMI	Steinbach, HK (Heino)	The development of an application fraud model for JDG Trading (2010)	bms9184	JD Group
2010	BMI	Strachan, Carlien	Development of a behavioural account management scorecard (2010)	bms9185	JD Group
2010	BMI	Knott, N (Nadine)	Determine the optimal mark-up percentage per product type for an online retailer (2010)	bms9183	Kalahari.com
2010	BMI	Van Niekerk, N (Nadia)	The integration of risk appetite into the economic capital framework of a bank (2010)	bms9191	KPMG
2010	BMI	Meyer, C (Celest)	The development of a standardised Solvency II model and a sensitivity analysis of the solvency capital requirement (2010)	bms9193	Monocle
2010	BMI	Kirsten, CF (Nantes)	Emergence period impacts on portfolio impairments (2010)	bms9186	Nedbank
2010	BMI	Botes, M (Martinette)	Development of a more granular segmentation model to maximize credit card tactics in line with business objectives (2010)	bms9189	Standard bank
2010	BMI	Botha, A (Annelise)	Development of a dual-matrix collections prioritization scorecard for the personal lending business (2010)	bms9190	Standard bank

Year	Focus	Author	Report Title	Number	Cient Org
2010	BMI	Visagie, IJH (Jaco)	Development of an advanced volatility model for generating market consistent asset price paths for South African equities (2010)	bms9188	Standard bank
2010	BMI	Du Plooy, HF (Henk)	The development of a new mobile entrant econometric model for mobile consumer voice services (2010)	bms9196	Telkom
2010	BMI	Meyer, V (Veronica)	Establishing key drivers for quantifying customer satisfaction for the call fault handling environment (2010)	bms9194	Telkom
2010	BMI	Swanepoel, M (Maryke)	A critical analysis of Telkom SA's current customer loyalty model: Investigating key drivers of loyalty (2010)	bms9195	Telkom
2010	BMI	Marais, M (Marna)	Development of a NCA compliant, generic account management scorecard using XDS Credit Bureau data on revolving accounts (2010)	bms9181	XDS
2010	BMI	Van Rensburg, R (Ryno)	Development of Industry Comparative Reports Using XDS Credit Bureau Data (2010)	bms9182	XDS

Centre for BMI
Senteramo ya DII
Sentrum vir BWI

NORTH-WEST UNIVERSITY
YUNIBESITI YA BOKONE-BOPHIRIMA
NOORDWES-UNIVERSITEIT
POTCHEFSTROOM CAMPUS