



The CFA Society of the Philippines

Presents a seminar on

**"SETTING UP RISK RATING TOOLS IN BANKS"**

By

**MR. ALEXANDER I. UGUT**

Friday, May 28, 2010, 1:00PM to 3:30PM

CitisecOnline, Inc. 2402C East Tower, Philippine Stock Exchange Centre, Exchange Road, Pasig City

**Topic Outline:**

The aim of this 80 minute presentation is to bring awareness and lay the proper foundation on the development, implementation and usage of such a system in assessing and managing the credit risk of a portfolio.

- I. Introduction
  - 1. The Risk Rating Tools / Credit Scoring As First Building Block of Robust Risk Management
  - 2. What Does a Credit Risk Rating Represent and Measure?
  - 3. Types of Risk Rating and Methods of Estimating Probability of Default
- II. Development Process
- III. Examples of Various Risk Rating Models
- IV. Issues in Developing Risk Rating Tools

**About the Speaker:**

Mr. Alex Ugut graduated from Bandung Institute of Technology in Indonesia (Bachelor of Science in Industrial Engineering) and University of Oregon, USA (MBA in Finance). He worked as financial management consultant and taught finance courses for MBA schools in Jakarta for about six years.

Mr. Ugut joined Asian Development Bank's Financial Policy Division in 1996. His area of responsibility included Capital Adequacy and Stress Testing, Asset Liability Management Policy, Liquidity Policy and Income Planning. He was transferred to Risk Management in 2005 when ADB established its Risk Management Unit.

He headed the Credit Risk Policy Unit and responsible for establishing exposure limit policy, provisioning policy, revised the capital adequacy and supervised the establishments of several tools such as risk rating, portfolio credit risk model using Monte Carlo simulations, and credit risk pricing. Overall he has more than 20 years of experience in Financial Management and about 14 years of those focused on credit risk. He left Asian Development Bank earlier this year to start his own business. Mr. Ugut has given seminars in Shanghai, Singapore and Malaysia on the topic of risk management in banks.



As a participant in the CFA Institute Approved-Provider Program, the CFA Society of the Philippines has determined that this event qualifies for 1.5 credit hours. If you are a CFA Institute member, CE credit for your participation in this program will be automatically recorded in your CE Diary.

**Seminar Fees:**

**Non-Members**

Early bird rate (pay & register on or before May 21, 2010)	:	Php 1,500.00
Regular rate	:	Php 1,800.00

CFA Philippines Members & Candidates	:	Php1,000.00
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**Professors/Students (Pls. submit valid school ID with the Registration Form)**

Early bird rate (pay & register on or before May 21, 2010)	:	Php 500.00
Regular rate	:	Php 700.00

**"We implement a strict No Pay No Admission policy."**

**SCHEDULE OF ACTIVITIES:**

- Registration starts at 1:00pm
- The program will start at 1:30pm

**INQUIRIES**

Please contact Rizchelle Sampang-Manaog at +63 (2) 9643298 / +63 (917) 5904166 or send email to [info@cfaphilippines.org](mailto:info@cfaphilippines.org).

**REGISTRATION FORM**

Please send the completed Registration Form on or before May 21, 2010 (Friday) for early bird and May 26, 2010 (Wednesday) for regular, members, and candidates to CFA Philippines, Rizchelle Sampang-Manaog, either via email at [info@cfaphilippines.org](mailto:info@cfaphilippines.org) or through fax at +63 (2) 6354632.

**PAYMENT DETAILS**

You may deposit your payment at any Banco De Oro branches. The BDO Checking Account Name is "CHARTERED FINANCIAL ANALYST SOCIETY OF THE PHILIPPINES, INC." and Account Number is 286-009-3229. Kindly send copy of deposit slip to CFA Philippines thru email at [info@cfaphilippines.org](mailto:info@cfaphilippines.org) or fax to +63 (2) 6354632. You may also send a check to CFA Philippines c/o CitisecOnline, Inc. 2404D East Tower, PSE Centre, Exchange Road, Ortigas Center, Pasig City. Please make your check payable to "CHARTERED FINANCIAL ANALYST SOCIETY OF THE PHILIPPINES, INC."

