

**MACROECONOMICS STRESS TESTING ON
MALAYSIA COMMERCIAL BANKS'
CREDIT PORTFOLIOS**

FOO CHII SHIA

**FACULTY OF BUSINESS AND ACCOUNTANCY
UNIVERSITY OF MALAYA**

JUNE 2010

**MACROECONOMICS STRESS TESTING ON
MALAYSIA COMMERCIAL BANKS' CREDIT
PORTFOLIOS**

**Foo Chii Shia
(CGA 070086)**

**Bachelor of Business Administration
(Finance with Multimedia)
Multimedia University
Malaysia
2003**

**Submitted to Graduate School of Business
Faculty of Business and Accountancy
University of Malaya, in Partial Fulfilment
of the requirements for the Degree of
Master of Business Administration (Finance)**

June 2010