



## Credit Portfolio Management Educational Workshop

**5 July 2017, Conrad Centennial Hotel, Singapore**

*Jointly organized by IACPM and RMI*

This Workshop provides an essential course on the basics of credit portfolio management, including Evolution of Risk and Credit Portfolio Management and Applied Topics. Among the issues to be addressed are: risk appetite and risk culture; new approaches to credit analysis – linking credit and liquidity; applied discussions on insurance as a tool of risk mitigation; counterparty risk; expanding roles of development banks and their private sector operations and case studies on current risk and portfolio management business models and practices. Participants will gain practical knowledge and valuable insights on credit portfolio management organization, tools and techniques from senior practitioners at major financial institutions.

<b>1000 – 1030</b>	<b>Registration</b>
	<b>Morning Sessions: Evolution of Risk and Credit Portfolio Management</b>
<b>1030 – 1050</b>	<p><b>Risk and Credit Portfolio Management – Evolving Practices and Implications for Asia</b></p> <ul style="list-style-type: none"> <li>• Organizational structure, mission and mandate</li> <li>• Results of IACPM’s 2017 Benchmarking on industry practices</li> <li>• Current and future challenges</li> </ul> <p>SPEAKER:  <b>Marcia Banks</b>  <i>Deputy Director</i>  IACPM</p>
<b>1050 – 1145</b>	<p><b>Addressing Concentrations and Limits – New Frameworks for Risk Identification and Measurement</b></p> <ul style="list-style-type: none"> <li>• Identifying and implementing the concentrations and limits framework</li> <li>• Measuring the risks and communicating with senior executives and line of business</li> <li>• Risk identification, risk dashboards and emerging risk sectors</li> </ul> <p>SPEAKER:  <b>Frankie Phua</b>  <i>Managing Director and Head of Credit &amp; Country Risk Management</i>  United Overseas Bank (UOB)</p>

1145 – 1240	<p><b>Emerging Issues for Risk and Credit Portfolio Management: IFRS 9 and Impact</b></p> <ul style="list-style-type: none"> <li>• Overview of IFRS9 ECL provisions</li> <li>• IASB implementation challenges to date</li> <li>• Regulatory vs accounting expectations</li> <li>• Quantifying industry impact and issues</li> </ul> <p>SPEAKER:  <b>Daniel Gelin</b>  <i>Head of IFRS 9 Risk Delivery</i>  Standard Chartered Bank</p>
1240 – 1340	<p><b>Luncheon</b></p>
<p><b>Afternoon Sessions: Applied Topics in Risk and Credit Portfolio Management</b></p>	
1340 – 1435	<p><b>Counterparty Risk Management in APAC</b></p> <ul style="list-style-type: none"> <li>• CVA <ul style="list-style-type: none"> <li>○ Pricing and Functional overview</li> <li>○ Economic and regulatory implications</li> <li>○ Mitigants and optimization</li> </ul> </li> <li>• FVA pricing and documentation considerations</li> <li>• Case study</li> </ul> <p>SPEAKER:  <b>Julian Keenan</b>  Credit Portfolio Trading  JPMorgan</p>
1435 – 1530	<p><b>Using Insurance to Mitigate Risk: How Does It Really Work?</b></p> <ul style="list-style-type: none"> <li>• Product overview, benefits and uses</li> <li>• Availability and applicability as a risk mitigation tool</li> <li>• Structuring considerations and documentation</li> <li>• Specific case examples</li> </ul> <p>SPEAKER:  <b>Mark Houghton</b>  <i>Regional Manager, Asia Pacific</i>  XL Catlin</p>
1530 – 1550	<p><b>Coffee Break</b></p>
1550 – 1640	<p><b>Managing Cyclical Commodity Risks and Balance Sheet Restructure: Case Study in Mongolia</b></p> <ul style="list-style-type: none"> <li>• Overview of the current environment for financial services in Mongolia</li> <li>• Restructuring the balance sheet</li> </ul>

	<ul style="list-style-type: none"> <li>Managing for new business in a country with a commodity driven cycle</li> </ul> <p>SPEAKER:  <b>Torsten Kleine Buening</b>  <i>Chief Risk Officer</i>  XACBank</p>
1640 – 1730	<p><b>The Asian Development Bank’s Private Sector Operations: Perspectives on the Region, Portfolio Priorities and Risk Governance Structures</b></p> <ul style="list-style-type: none"> <li>Developmental and commercial focus of ADB private sector operations – approaches to debt and equity</li> <li>Investment considerations and criteria - assessing and implementing risk and corporate governance frameworks <i>at local financial institutions</i></li> <li>Strategy and tools for risk management: role of commercial co-financing, risk transfers</li> <li>Importance of local currency lending</li> <li>The data &amp; systems challenge</li> </ul> <p>SPEAKER:  <b>Craig Roberts</b>  <i>Director, Private Sector Portfolio Management</i>  Asian Development Bank</p>
1730	<b>Meeting Adjourns</b>

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Organized by the Risk Management Institute (RMI) in collaboration with the International Association of Credit Portfolio Managers (IACPM)

