



Credit Portfolio Management Educational Workshop

25 July 2016, 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.

1000 – 1030	Registration
	Morning Sessions: Evolution of Risk and Credit Portfolio Management
1030 – 1050	Risk and Credit Portfolio Management – Evolving Practices and Implications for Asia <ul style="list-style-type: none"> • Organizational structure, mission and mandate • Current and future challenges <p>SPEAKER: Marcia Banks <i>Deputy Director</i> IACPM</p>
1050 – 1135	Risk Appetite, Risk Culture and Stress Testing <ul style="list-style-type: none"> • Defining risk appetite • Embedding a consistent risk culture • Current and emerging risks and action steps <p>SPEAKER: Frankie Phua <i>Managing Director and Head of Credit & Country Risk Management</i> United Overseas Bank (UOB)</p>
1135 – 1235	Credit Analysis for the New Environment: Linking Credit and Liquidity <ul style="list-style-type: none"> • Integrating measurement of credit and liquidity risk – new tools and techniques • Quantifying PDs for Large Corporate, SME and Retail – new tools • Linking spreads and market signals • Stress testing and scenario development • Future challenges

	<p>SPEAKER: Dr. Jeff Bohn <i>Chief Science Officer and Head of GX Labs</i> State Street Global Exchange</p>		
1235 – 1400	<p>Luncheon with Keynote Interview Financial Resource Management: Balancing Multiple Constraints</p> <ul style="list-style-type: none"> • Addressing multiple, sometimes conflicting financial constraints • Prioritization capital, liquidity and other financial measures – LCR, NSFR, leverage ratio, standardized credit approaches, IFRS 9, etc • Challenges and future path <p>SPEAKER: Philip Fernandez <i>Corporate Treasurer</i> DBS</p>		
1400 – 1410	Break		
	Afternoon Sessions: Applied Topics in Regulation, Risk and Credit Portfolio Management		
1410 – 1500	<p>Counterparty Risk Management in APAC</p> <ul style="list-style-type: none"> • CVA <ul style="list-style-type: none"> ○ Pricing and Functional overview ○ Economic and regulatory implications ○ Mitigants and optimization • FVA pricing and documentation considerations • Case study <p>SPEAKER: Kerem Kozan <i>Director, Head Asia Pacific Counterparty Portfolio Management</i> Deutsche Bank</p>		
1500 – 1550	<p>Insurance as a Tool for Credit Risk and Portfolio Management A Panel Discussion</p> <ul style="list-style-type: none"> • Introduction to insurance – product overview, benefits and uses • Availability and applicability as a risk mitigation tool • Use of insurance vs securitisation, CDS, other risk mitigation tools • Structuring considerations • Specific case examples <p>SPEAKERS:</p> <table style="width: 100%; border: none;"> <tr> <td style="width: 50%; vertical-align: top;"> <p>Lee Garvey <i>Vice President, Head of</i> <i>Lenders Solutions Group - Asia</i> Marsh</p> </td> <td style="width: 50%; vertical-align: top;"> <p>Mark Houghton <i>Regional Manager</i> <i>Asia Pacific</i> XL Catlin</p> </td> </tr> </table> <p>Matthieu Le Bret <i>Senior Vice President,</i> <i>Structured Credit Distribution, Asia</i> Sumitomo Mitsui Banking Corporation</p> <p>MODERATOR: Andrew Rothery <i>Independent Trade Credit Insurance/</i> <i>Distribution Professional</i></p>	<p>Lee Garvey <i>Vice President, Head of</i> <i>Lenders Solutions Group - Asia</i> Marsh</p>	<p>Mark Houghton <i>Regional Manager</i> <i>Asia Pacific</i> XL Catlin</p>
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1550 – 1605	Coffee Break		
1605 – 1645	<p>Expanding Roles of the Development Banks: Perspectives from the Asian Development Bank’s Private Sector Operations</p> <ul style="list-style-type: none"> • Developmental and commercial focus: bearing on risk appetite • Sector and country priorities: nature of the private sector lending portfolio • Implementing credit portfolio management within defined boundaries: opportunities and challenges • Strategy and tools for risk management: role of commercial co-financing, risk transfers <p>SPEAKERS:</p> <table> <tr> <td>Craig Roberts <i>Director, Portfolio Management</i> Asian Development Bank</td> <td>Anshukant Taneja <i>Principal Investment Specialist</i> Asian Development Bank</td> </tr> </table>	Craig Roberts <i>Director, Portfolio Management</i> Asian Development Bank	Anshukant Taneja <i>Principal Investment Specialist</i> Asian Development Bank
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1645 – 1730	<p>Portfolio Reshaping as a Key Driver for Achieving a Firm’s Returns Aspirations—A Practical Case Study</p> <ul style="list-style-type: none"> • Understanding the co-relations between the strategic and returns aspirations and portfolio structure • Using client analytics to diagnose the issues and modeling the portfolio shape • Implementation approach: Client considerations and execution tools and techniques • Observations on Standard Chartered’s experiences <p>SPEAKER:</p> <p>Ashish Rajadhyax <i>Managing Director and Head, Client Management Unit</i> Standard Chartered Bank</p>		
1730	Meeting Adjourns		

This programme is approved for listing on the Financial Training Scheme (FTS) Programme Directory and is eligible for FTS claims subject to all eligibility criteria being met.

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The FTS is available to eligible entities, at a 50% funding level of programme fees subject to all eligibility criteria being met. FTS claims may only be made for programmes listed on the FTS Programme Directory with the specified validity period. Please refer to www.ibf.org.sg for more information.

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

