IACPM
INTERNATIONAL ASSOCIATION OF CREDIT PORTFOLIO MANAGERS

Risk and Credit Portfolio Management Workshop

25 July 2018, 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: IFRS 9 and implementation impact; balancing the multiple constraints of liquidity and capital in practice; applied discussions on 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.

10:00 – 10:30	**Registration**
	Morning Sessions: Evolution of Risk and Credit Portfolio Management
10:30 – 10:50	**Concentrations and Limits and Evolution of Risk Management Practices** • Approaches to risk and portfolio management organization • Measuring portfolio concentrations and setting limits • Results of IACPM's 2018 Concentration and Limits Frameworks Survey • Working with origination to address concentrations and other strategic decisions SPEAKER: **Marcia Banks** *Deputy Director* IACPM
10:50 – 11:45	**Addressing the Implementation of IFRS 9 – Business and Strategic Impact** • What are the strategic implications of IFRS 9 to banks' credit portfolios? • What changes do banks need to make to their lending policy? • What are the expected changes in lending mix? • What should banks do to reduce the P&L volatility from IFRS 9? SPEAKER: **Frankie Phua** *Managing Director and Head of Group Risk Management* United Overseas Bank (UOB)
11:45 – 12:30	**Risk and Credit Portfolio Management in Practice** • Current governance and risk frameworks • Prioritizing among capital, liquidity and funding constraints – practical views • Emerging risks and strategy implications - concerns/opportunities for the future

	PRACTITIONER PANEL DISCUSSION **Neville Mallard** *Managing Partner* Thesaurum **Sujit Reddy** *Head of Portfolio Management Asia Pacific* JPMorgan **Jake Sutherland** *Head of Credit Portfolio Management Asia* Westpac
12:30 – 13:30	**Luncheon**
	Afternoon Sessions: Applied Topics in Risk and Credit Portfolio Management
13:30 – 14:15	**The Impact of IFRS 9 on Portfolio Earnings and Management** • From IAS 39 to IFRS 9 – a historical impact study • Impact of macroeconomic and market scenarios on IFRS 9 impairments • Portfolio management in the era of IFRS 9 **SPEAKER:** **Yashan Wang** *Senior Director, Research* Moody's Analytics
14:15 – 15:00	**Case Study: Development Effectiveness – ADB Private Sector Portfolio Perspective** • ADB private sector growth & risk management • UN Sustainable Development Goals • Use of blended finance – strengths and risks SPEAKER: **Kiron Nath** *Investment Specialist, Private Sector Portfolio Management* Asian Development Bank
15:00 – 15:50	**Insurance and Portfolio Risk Mitigation: Expanding the Applications** • Product overview, benefits and uses • Availability for specialized assets, project finance, etc. • Documentation issues and payouts, structuring considerations • Capital relief and regulatory perspectives (Basel and Solvency 2) • Future path and expansion into structured products. SPEAKERS: **Mark Houghton** *Regional Manager, Asia Pacific* XL Catlin **Ashish Makhija** *Director, Corporate Finance* Standard Chartered Bank **Victor Ong** *Deputy Head, Global Portfolio Management – Capital Risk Solutions* AXIS capital

15:50 – 16:10	**Coffee Break**
16:10 – 16:55	**Emerging Issues in Counterparty Risk Management: Initial Margin and XVA** • Initial margin • Uncleared Margin • Implementing XVA SPEAKERS: **Cindy Leiw** *Vice President* Deutsche Bank **Chee Wei Liu** *Managing Director, Co-Head XVA East* Standard Chartered Bank
16:55 – 17:45	**Environmental Social and Governance Risk Management – A Case Study** • Integrating ESG into risk practices • Identifying the risk, measuring the risk and managing the risk of ESG factors • Priorities and future path SPEAKER: **Samantha Baker** *Group Head, Traded Credit Risk* Maybank
17:45	**Meeting Adjourns**

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

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