

CLAUDIA ROST

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Portfolio Management | Loan Structuring & Sales | Client Relationship Management

Accomplished loan market professional with deep knowledge of credit, trading (loans, bonds, CDS, & LCDS), loan structuring, origination & sales, and corporate banking relationship management. Proven track record of managing sizeable portfolios of investment grade, cross-over and leveraged assets in multiple jurisdictions, through several credit cycles and evolving regulatory environments.

PROFESSIONAL EXPERIENCE

SUMITOMO MITSUI BANKING CORPORATION

2017 - Present

Credit Portfolio Management – Head of Portfolio Management for the Americas Division - New York, NY (2017 - Present)

- Hired to establish portfolio management function for the Americas Division which would later serve as a blueprint for other regions within the Global Banking Unit. The AD Portfolio exceeds \$250 BN and includes corporate, project, asset backed, leveraged, middle-market, trade finance and real estate transactions across all industry sectors.
- Responsible for Loan Portfolio Steering, Portfolio Data & Analytics, Active Portfolio Management (via CDS, Insurance, Loan Sales and other products), and Private Credit Insurance teams.
- Established and serve as Voting Member of Capital Allocation Task Force and Commitments Committee and Co-Chair of Financial Resources Optimization Working Group.
- Serve as a contributing member of various other taskforce and working groups relating to new products, regulatory issues, and IT related initiatives.

COMMERZBANK AG

1991 - 2016

Credit Portfolio Management - Managing Director - New York, NY (2009 - 2016)

- Established and managed all facets of a private-side Loan Portfolio Management team with assets aggregating approximately \$15 billion. Credit quality ranged from investment grade to distressed and included all sectors. Steered all aspects of the portfolio including credit risk, funding, capital, and operational costs. Consistently among top P&L contributors to North American bottom line.
- Instituted, chaired and served as voting member (alongside regional CEO, President and CRO) on the Inflow Steering Committee, which decided upon transaction suitability and allocation of the region's capital, taking into consideration client strategy, viability, reputational risk, operational risk, and credit risk.
- Executed all distressed loan sales, as well as majority of par trades for the loan portfolio.
- Developed and successfully executed capital reduction strategy as part of bank-wide initiative driven by 2012 EBA targets ahead of budget and timetable. Wound down in excess of \$3 billion of non-core loans and legacy secondary investments as part of Dresdner Bank merger rationalization.
- Negotiated and implemented funding agreement with Treasury department in order to stabilize EUR/USD basis costs. Reduced operating expenses by over 25% in first two years.

Proprietary Investments & Trading, Trader - New York, NY (2003 - 2009)

Managed a multi-billion dollar proprietary investment book of business with average profitability of \$6 million per annum. Investments consisted of loans, bonds, CDS and LCDS, and spanned the investment grade, cross-over and high-yield space. Investment strategies included long, short, and basis packages.

- Handled all aspects of origination including generation of investment strategies, selection of individual investments based on my own credit and relative value analysis, trade execution, and ongoing trading of such investments with broker/dealers and retail banks.
- Executed secondary sales and purchases of par loans for North American corporate banking division. Annual secondary loan trading volume on behalf of corporate banking typically \$1.5 - 2 billion.
- Advised on and executed hedge versus sale strategies for risk and capital reduction purposes for North American corporate banking division.
- Provided market and pricing intelligence to senior management and credit department.

Loan Syndications - Origination & Sales, Originator - New York, NY (1996 - 2003)

Key member of Commerzbank's North American Loan Syndications team. Helped elevate bank to Top 10 League Table status for Agented Deals and won mandates for numerous Lead Arranger roles (general corporate as well as structured deals). Involved in all phases of origination, negotiation, execution and sales.

- Worked with relationship management team across all industries and product specialties to identify revenue generating opportunities to lead and underwrite syndicated loan transactions.
- Created pitch books, presented proposed transactions to Treasurers and CFOs, negotiated final mandates.
- Defined syndication strategies, prepared and coordinated marketing materials including bank meeting presentations and information memorandums.
- Negotiated and executed legal documentation and ensured smooth closing of transactions.
- Helped to develop synthetic leasing business, which efforts lead to numerous Lead Arranger roles for financings involving manufacturing equipment, turbines, rail cars, and aircraft.
- Advised on structure and pricing of transactions in which Commerzbank intended to participate and provided underwriting commitments.

Relationship Management, Relationship Manager - Atlanta, GA (1993 - 1996)

Originated, maintained and managed client relationships in the Southeast. Clients and prospects consisted mainly of Fortune 1,000 companies.

- Significantly grew client base over a short period of time and uptiered existing relationships, allowing the bank to cross-sell fee income generating business such as FX, IRS, and cash management.
- Involved in all phases of origination including marketing, credit application process, and negotiation of legal documentation.
- Managed distressed credits for region.

Management Training Program / Credit Analyst - New York, NY (1991 - 1993)

- Participated in a two-year management/credit training program.
- Analyzed financial statements and industry data. Assigned internal ratings and prepared written analysis and recommendations for the granting of new credit, the amendment of lending terms and/or the extension of existing limits for submission to the bank's credit committee and board.

EDUCATION & ADDITIONAL INFORMATION

Education: BINGHAMTON UNIVERSITY, Binghamton, NY
Bachelor of Arts in Economics / Bachelor of Arts in German

Languages: Conversant in German

Other: Served as Chairperson of Commerzbank NA's Women's Network ("NYWN")
Participated in NYWN mentoring program