Markus Krebsz

Credit Risk / Structured Finance

Expert areas: Securitisation & Rating Agencies, Surveillance & Performance Analytics, Credit Risk & Portfolio Management

Summary

Markus has sixteen years experience in banking and financial institutions encompassing structured finance, credit risk, change management, portfolio management, surveillance & performance analysis, strategic & competitive consultation, development & implementation of software solutions, bulk data analysis, cash flow modelling, credit rating analysis and financial model audit. His past includes:

- In Oct. 2007, he established a major UK bank's Surveillance & Performance analytics team which manages the portfolio risk of 1,000+ structured finance bonds totalling approx. £50bn. He has since been leading this team as interim manager.
- Previously Markus worked for RBS as SME Securitisation and Rating agencies where he articulated the group's securitisation strategy and devised innovative bond instruments which have since been repeatedly used to provide sufficient funding for the bank.
- He also has worked at Fitch Ratings both as Performance as well as Primary rating analyst, covering trade receivables, leases, and inventory, transport & infrastructure and government-related securitisation transactions and helped define reporting standards for the European ABS market.
- His early career was with major German banks such as Dresdner and HVB Group, where he held a variety of increasingly responsible positions.

Markus is a member of
The Chartered Institute of Bankers
The Securities & Investment Institute
The Professional Risk Managers' International Association
The Global Association of Risk Professionals.

Past engagements

- Bank of Scotland Treasury
- Royal Bank of Scotland
- Fitch Rating
- HVB Group
- Dresdner Bank

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