SENTRY MANAGEMENT, INC.
FINANCIAL INSTITUTIONS ASSET MANAGEMENT SEMINAR

Thursday, October 12, 2017 – Charlottesville, Virginia

AGENDA

8:00 - 9:00	REGISTRATION
9:00 - 9:10	OPENING REMARKS
9:10 - 9:40	ECONOMIC OVERVIEW • Monetary Policy/QE Unwinding • Fiscal Policy
9:40-10:30	INTEREST RATE RISK MANAGEMENT/MEASUREMENT • Summary Reports • Management Flexibility • Regulatory Requirements
10:30 - 10:40	BREAK
10:40 - 11:45	IRR MEASUREMENTS/STRESS TESTS • Non-Maturity Deposit Decay Rates Stress • Deposit Betas Stress • Parallel/Non-Parallel Yield Shifts • Audit/Backtests
12:00 - 1:00	LUNCH
1:00 - 2:00	INVESTMENT I • Current Environment/Investment Strategies • Spreads and Volatility • Municipal Credit Analysis • Prepurchase/Regulatory Monitoring • Volume Purchasing and Competition Savings
2:00- 2:30	INVESTMENT II • Basel III Capital Policy • Expected Credit Loss Standard (CECL)
2:30	CLOSE SEMINAR