Exercise 3D: Loan Portfolio Risk Analysis

MGMT 675: Generative AI for Finance

Download loan-risk-analysis.zip and extract the files into a folder. You will have:

- A loan tape with 220 loans (Excel)
- State banking regulations (PDF)
- An internal risk policy memo (Word)

In Claude Desktop's Cowork tab (or Code tab), select the folder and ask Claude to:

(a) Extract the state-specific regulatory thresholds from the PDF
(b) Extract the risk tier classification criteria from the Word doc
(c) Assign each loan a risk tier and flag state-specific regulatory violations
(d) Produce a risk report showing tier distribution, flagged loans, and total estimated reserves

Watch how Claude reads each file, combines the rules, and applies them to the loan data.

Deliverables.

- Risk report (`3D-RiskReport.xlsx`)
- Screenshot of the Cowork or Code session (`3D-Screenshot.png`)