

IACPM Credit Portfolio Management Educational Seminar

ONLINE Agenda

An Introduction to Credit Portfolio Management (30 minutes)

- Introduction to the IACPM
- The evolution of active credit portfolio management
- Determining the rationale for credit portfolio management
- What are Sound Practices in CPM?

Speaker: Som-lok Leung
Executive Director
International Association of Credit Portfolio Managers

Business Models for Portfolio Management (45 minutes)

- Common start-up business models
- Differing organizational structures and mandates in practice
- Issues faced in choosing a business model and establishing a CPM function
- Case studies: evolution of CPM business models and practices in the current market and credit environment

Speaker: Matt Welch
Senior Vice President, C&I CPM Manager
Regions Bank

Setting a Concentrations and Limits Framework: Implementing CPM in Practice (45 minutes)

- Applying portfolio analytics to set Concentration Limits and Capital Allocation
- Measuring the risk and communicating within the firm, globally and regionally
- Monitoring limits usage and managing concentrations effectively
- Open discussion on practical issues

Speaker: Robert Wendt
Executive Director and Head of Portfolio Management, EMEA
MUFG

Active Credit Portfolio Management Techniques and Toolkit (Two Parts – 30 minutes each)

- Risk Analysis Toolkit
- Decision metrics and support analytics
- Identifying and assessing hedging and risk-taking opportunities
- Assessing impact of change on portfolio performance
- Data, data governance and AML and privacy considerations
- Implementation challenges

Speaker: Richard Hamilton
Head of AML Modeling and Analytics
PNC

How to Manage a Credit Portfolio: Scenario Analysis in Action (Two Part – 40 minutes each)

- Practical insights on using the tools and techniques of Credit Portfolio Management to optimize a portfolio of loans
- Applying the output from a credit capital model to make better decisions about which loans to approve
- Impacts of purchasing CDS protection and/or using risk mitigation techniques to optimize the returns to the loan portfolio.

Speaker: Bob Selvaggio
Head of Analytics
Rutter Associates
