# 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

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**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

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**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

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**ESG and Climate Risk Frameworks: What CPM Needs to Know Now (3 sessions, 20 min each)**

**SESSION 1: Linking to Decision-Making and Governance**

- Governance and practical impacts

*Speaker:* **Byung Sung Yoon**
*Managing Director*
Standard Chartered Bank

**SESSION 2: Risk Assessment Approaches**

- Challenges and Workarounds considering data availability

*Speaker*: **Keith Robertson**
*Vice President, Enterprise Risk*
Royal Bank of Canada

**SESSION 3: Transition Path**

- Setting and monitoring metrics
- Communicating with clients and line of business

*Speaker:* **Martin Seimetz**
*Managing Director*
Commerzbank

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**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

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**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