

## IACPM Credit Portfolio Management Educational Seminar

### ONLINE Agenda

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#### 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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#### Risk, Capital and Value: A Foundational Framework (50 minutes)

- Risk, capital and solvency in a nutshell
- Evolving regulatory frameworks – including Basel IV
- The crucial role of credit portfolio management

*Speaker:* **Adrian Docherty**  
*Head of Bank Advisory*  
BNP Paribas

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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

## **ESG and Climate Risk Frameworks: What CPM Needs to Know Now (4 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** (retired)  
*Managing Director*  
Commerzbank

### **SESSION 4: Sustainability Disclosure and Reporting: Views from ISSB**

- Background on the International Sustainability Standards Board
- IFRS S1 and S2: Key points and implementations
- Special topics for CPM: Financed emissions and Climate Scenario Analysis
- Next steps

*Speaker:* **Jing Zhang**  
*Head of Climate Research*  
International Sustainability Standards Board (ISSB)

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## **Active Credit Portfolio Management Techniques and Toolkit (Two Parts – 35 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