



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

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

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)

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