

## 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: Geoffrey Green**  
*Credit Portfolio Management Research 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

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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**  
*Former Head of AML Modeling and Analytics*  
PNC