



## Soren Plesner

M.Sc., CFA, PRM & FRM

Soren Plesner is founder of SPFK Financial Knowhow and partner of BASISPOINT. Soren Plesner has held positions at IBM, Danske Bank and a major, Nordic software house, where he was Head of Course Department. He is an External Lecturer at the Copenhagen Business School and Chairman of the Professional Fund Corporate Bond Portfolio.

Soren Plesner has many years of experience in teaching and consulting on financial subjects such as securities analysis, risk management, asset allocation, portfolio management and asset-liability management. He has held courses at very large number of primarily financial institutions in a number of countries, including the US, Mexico, Germany, Scandinavia and a number of Central and Eastern European countries. He has also spoken on numerous conferences on topics such as financial risk management, financial regulation, and financial market developments.

Soren Plesner has also undertaken numerous consulting projects at banks, pension funds and other institutions. Recent projects have been related to the practical implementation of Basel II + III in banks and the risk management implications of Solvency II for pension funds.

### Academic and Post-Graduate Credentials

- 1984 Graduated M.Sc. (econ) from the University of Copenhagen.  
Master thesis: *“A Model for Macro Liquidity Forecasting”*
- 1998 Certified Financial Risk Manager (FRM)
- 2001 Microsoft Certified Developer
- 2002 Certified Professional Risk Manager (PRM)
- 2002 Certified Financial Analyst (CFA)

### Selected List of Published Papers

(English translation of paper titles)

The following articles have appeared in FINANS/INVEST (periodical for financial professionals and academics):

- *Financial Markets – from 3-8-5 Banking to Global Market Place*
- *Financial Markets – Status and Outlook on the Verge of the New Millennium*
- *Financial Risk Management in a Global Economy*
- *Managing Shortfall Risk in a Bond Portfolio*
- *Managing Pension Assets – from Asset Allocation to Risk Budgeting*
- *European Financial Integration – towards a Single Market for Financial Services*

- *Alternative Investments: Hedge Funds*
- *Alternative Investments: Private Equity*
- *Structured Finance – New Division of Labour in Financial Intermediation*
- *Structured Finance – Securitization of Bank Assets*
- *Collateralized Debt Obligations*
- *Enterprise-wide Risk Management*
- *Structured Products*
- *Liquidity Risk*
- *The Subprime Crisis*
- *Counterparty Risk*
- *Financial Regulation*
- *Sovereign Debt and Sovereign Risk*
- *Exchange-Traded Funds*
- *Stress testing*

The following articles have appeared in INSPI (periodical for managers and accountants):

- *Structured Products – Creative Financing through Financial Engineering*
- *Asset Securitization – Efficient Financing Techniques*
- *Synthetic Securitization – a Case Study*

The following article has appeared in Aktionaeren:

- *Hedge Funds*
- *The Perfect Storm in Financial Markets*

## Work Experience

1980	IBM
	Developed system for human resource planning
1980-1984	Danske Bank (largest Danish bank)
	Systems planner in Information Centre
	Developed decision support and analysis systems for bond trading, risk management, and macroeconomic analysis. Developed and implemented system for forecasting of macro liquidity.
1984-1995	SimCorp (Nordic software house)
	1984-1987: Various consulting projects for Scandinavian banks, life insurance companies and pension funds. Development and support of bond analysis system
	1987-1989: Partner in SimCorp. Financial Research Department. Responsible for research and development of financial training courses. Large number of courses in bond analysis, risk management, portfolio management, futures and options, swaps etc. for financial institutions and corporations in Denmark, Sweden, Norway and Finland

1989-1995: Chief Consultant and Head of Course Department. Courses in Denmark, Norway, Sweden, Finland, Germany, Austria, the UK, and Mexico. Course projects include:

- “Investment Banking” courses at Deutsche Bank, Frankfurt
- “Valuation of Financial Instruments” at Mexican Stock Exchange
- “Bond Analysis for Pension Fund Actuarians”
- “Using Derivatives in Risk Management” for UK Building Societies

Various consulting projects related to investment management systems.

1995-Present Founding partner, BASISPOINT.

Three major areas of activity: Courses, consulting, software

Courses:

App. 50 in-house courses at Deutsche Bank in Frankfurt. Topics include: “Investment Banking”, “Financial Markets and Instruments”, “New Developments in Risk Management”, “Risks in Operations”, “Investment Products”, “OTC Derivatives”, “Credit Derivatives”, “Collateralized Debt Obligations”.

Certification Program at WGZ Bank in Düsseldorf. Program included training courses and examinations within “Bond Analysis”, “Swaps and Interest Rate Options”, “Repos” and “Futures and Options”.

Courses in “Bond Analysis” at Bundesbank.

1995: Co-founded “Czech Financial Academy”. Large number of open and in-house financial training courses for participants from Central Europe. Topics covered: “Risk Management”, “Credit Risk Management”, “Basel III”, “Global Asset Allocation”, “Performance Measurement”, “Asset-Liability Management for Banks and Institutional Investors”, “Structured Products”, “Structured Finance”, “Risk Budgeting”, “Basel II”, “Measuring and Managing Operational Risk”, “IAS 39 – Fair Value Accounting”, “Credit Derivatives”, “Futures and Options”, “Advanced Swaps”, “Value at Risk”, “Monte Carlo Simulation” and many others.

Numerous in-house courses at Nordea, Danske Bank, and other Scandinavian banks. Topics include: “Structured Products”, “Accounting and Valuation”, “Managing Operational Risk”, “Managing Credit Risk”, “Hedge Funds”, “Swaps and Interest Rate Options”, “Asset Allocation”, “New Developments in Market Risk Management”.

Inhouse courses on “Managing Interest Rate Risk in the Banking Book” at OFSI Toronto (Canadian FSA).

Inhouse courses in Azerbaijan, Slovenia, Croatia, Zimbabwe and Botswana.

CFA Level III preparation courses at the Danish Society of Investment Professionals.

In-house workshop for pension funds, including “Using Futures and Options to Manage Pension Assets” at PFA Pensions and “Tools for Managing Risks of Pension Assets” at PBU pensions

2012 - Associate Professor at the Copenhagen Business School

## Selected References

- Deutsche Bank, Frankfurt
- Deutsche Bank, San Francisco
- Danish National Bank
- Czech National Bank
- Deutsche Bundesbank
- Danske Bank
- Danish Society of Investment Professionals
- European Central Bank
- Nordea Bank
- Nykredit Bank
- ABB Treasury
- IBM
- Citibank
- HSV Nordbank
- LD Pensions
- SAS Institute
- PFA Pensions
- PBU Pensions
- BASF Pension Fund
- Mexican Stock Exchange
- Oslo Stock Exchange
- WGZ-Bank Düsseldorf
- West-LB
- RZB-Bank Wien
- Swedish National Debt Office
- ICICI Bank, Mumbai
- KPMG
- Dresdner Bank
- Commerzbank
- Bank Hapoalim
- BankInvest
- Delff Asset Management
- CSSF Luxembourg
- OSFI Toronto
- Euromoney (Hong Kong)
- Marcus Evans (Kuala Lumpur and London)

## Positions of Trust

Soren Plesner has been a Regional Director of the Global Association of Risk Professionals in Denmark. In 2001, he co-founded PRMIA (Professional Risk Managers Industry Association) as a member of the interim Board. He has served as PRMIA Denmark Regional Director and is now serving as a Steering Committee member. As Regional Director of GARP and PRMIA, he arranged a number of member meetings on subjects including:

- Basel II
- Risk Budgeting
- Monte Carlo Simulation
- IAS 39
- Credit Risk Modelling

Soren Plesner has been Deputy Chairman at the European High Yield Fund and is currently Chairman of the Board of the Professional Investment Fund Corporate Bond Portfolio. He is

a board member of the Nordic Capital Market Forum and a Steering Committee member of PRMIA Denmark.

### Languages

Fluent in Danish, Swedish, English and German.

### Personal Data

Soren Plesner is born in Bangkok, Thailand, in 1951. He is married and has three children.