

## DAY ONE: KEYNOTE SPEAKERS AND APPLIED TOPICS

Viewing in Eastern Time

## DAY 1 WEDNESDAY MAY 19

7:00 – 7:30 AM VIRTUAL CONFERENCE SITE OPENS

7:30 – 8:15 AM PRECONFERENCE NETWORKING – JOIN US TO MEET INFORMALLY AHEAD OF THE CONFERENCE

8:15 – 8:30 AM OPENING REMARKS

## SPEAKERS:

**Som-lok Leung**  
Executive Director  
IACPM

**Cam DesBrisay**  
Executive Vice President, Wholesale Credit Risk  
Royal Bank of Canada  
Chairman, IACPM Board of Directors

8:30– 9:10 AM **PLENARY SESSION: Regulatory Priorities - Basel Committee on Banking Supervision**

## SPEAKER:

**Carolyn Rogers**  
Secretary General  
Basel Committee on Banking Supervision

9:15 – 9:55 AM **PLENARY SESSION: Future of Financial Services: Banks and Nonbanks in the New Environment**

## SPEAKER:

**Jean Pierre Mustier**  
Operating Partner, Pegasus Acquisition Company Europe  
Former Group Chief Executive Officer, UniCredit S.p.A

10:00 – 10:40 AM **PLENARY SESSION: The Path of Recovery: Opportunities and Challenges**

## SPEAKER:

**Philippe Bordenave**  
Chief Operating Officer  
BNP Paribas

10:40 – 10:50 AM **BREAK**10:50 – 11:30 AM **RECOVERY FROM THE COVID CRISIS: NEW APPROACHES FOR CPM**  
Live, Interactive Discussions on Applied Issues

**Stream A: PRESENTATION AND Q&A  
New Approaches for CPM  
Redefining Risk Management in the New  
Environment: Non-Financial Risks  
A Panel Discussion**

- Assessing ESG, cyber security, reputational, technology and pandemic risks
- Linking non-financial risks into risk measurement and management
- Strategic approaches for CPM

## SPEAKERS:

**Lorraine Audsley**  
Chief Risk Officer  
Export Development Canada

**Stream B: PRESENTATION AND Q&A  
Risk Mitigation and Capital Sharing  
Securitisation- Key Challenges and  
Opportunities for 2021**

- Evolution of the market and structures
- Performance in the current environment
- Credit Events, Data and definitions
- Evolving regulation and impacts

## SPEAKERS:

**Mederic Brochier**  
Director – Securitised Products Group  
BNP Paribas

**Fernando Gonzalez**  
Senior Advisor  
European Central Bank

**Kaiko Kakalia**  
Chief Investment Officer  
Chorus Capital

**Jeffery Weaver**

*Executive Vice President & Group Head –  
Qualitative Risk, Emerging Risk & Climate  
Change*  
KeyBank

MODERATOR:

**Zubin Mogul**

*Partner and Managing Director*  
The Boston Consulting Group

**Pablo Sinausia Rodriguez**

*Policy Expert*  
European Banking Authority

MODERATOR:

**Tamar Joulia**

*Senior Advisor*  
IACPM

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**11:35 AM – 12:15 PM RECOVERY FROM THE COVID CRISIS: NEW APPROACHES FOR CPM**  
 Live, Interactive Discussions on Applied Issues

**Stream A: Kamakura Corporation  
Sponsor Session**

SPEAKER:

**Martin Zorn**

*President and Chief Operating Officer*  
Kamakura Corporation

**Stream B: Allvue Systems  
Sponsor Session**

SPEAKER:

**Omar Dapul**

*Head of Solutions Engineering – Europe / Asia*  
Allvue Systems

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**12:20 PM – 1:00 PM RECOVERY FROM THE COVID CRISIS: NEW APPROACHES FOR CPM**  
 Live, Interactive Discussions on Applied Issues

**Stream A: PRESENTATION AND Q&A  
New Approaches for CPM  
Generating Actionable Forward-Looking  
Insight: Integrating Novel Data Sources to  
Improve Decision Making**

- Building more robust data-value-chain processes from an enterprise perspective
- Identifying, curating, and integrating novel data sources
- Visualizing transformed data in more compelling ways
- Improving decision making with better managed data transformation & visualization

SPEAKER:

**Jeffrey Bohn**

*Senior Advisor*  
Swiss Re Institute

**Stream B: PRESENTATION AND Q&A  
Risk Mitigation and Capital Sharing  
Credit Risk Insurance**

- Expanding use and applicability: CRI, synthetic securitisations etc
- COVID Impacts and claims experience
- Market depth and participation
- Capital relief and regulatory developments

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**DAY ONE ADJOURNS**


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## DAY TWO: KEYNOTE SPEAKERS AND APPLIED SESSIONS

Viewing in Eastern Time

## DAY 2 THURSDAY MAY 20

7:15 – 7:30 AM VIRTUAL CONFERENCE SITE OPENS

7:30 – 8:30 AM PRECONFERENCE NETWORKING – JOIN US TO MEET INFORMALLY AHEAD OF THE CONFERENCE

8:30 – 9:30 AM PLENARY SESSION: Senior Executives' Views – Asset Management and Insurance

- Risk management priorities during recovery
- Low interest rate environment and impact of liquidity programs
- ESG and climate

## SPEAKERS:

**Nasreen Kasenally**  
Chief Risk Officer, UBS Asset  
Management & UBS EMEA.  
Head of Sustainability Risks  
UBS

**James Turner**  
Chief Risk Officer  
Prudential plc

## MODERATOR:

**Marcia Banks**  
Deputy Director  
IACPM

9:35 – 10:05 AM PLENARY SESSION: Lessons Learned in the Crisis: Vision for Financial Services

- Transforming banking and financial services
- The imperatives of ESG for global corporations
- Addressing inequalities in a changing world
- Defining the future state

## SPEAKER:

**Sanaz Zaimi**  
Global Head of FICC Sales, Chief Executive Officer of BofA Securities Europe and Country Executive for  
France  
Bank of America

10:10AM – 10:50 AM PLENARY SESSION: ESG and Climate: The Path to Sustainable Finance  
A Panel Discussion

- Meaning of a sustainable portfolio
- Defining environmental/climate, social and governance risks and opportunities
- Integrating business and risk objectives
- Evolving regulatory priorities

## SPEAKERS:

**Morgan Despres**  
Deputy Head of the Financial  
Stability Department  
Banque de France  
Head of the Network for  
Greening the Financial  
System (NGFS) Secretariat

**Veronique Ormezzano**  
Head of Group Regulatory Affairs  
BNP Paribas

**Sanaz Zaimi**  
Global Head of FICC Sales,  
Chief Executive Officer of  
BofA Securities Europe and  
Country Executive for France  
Bank of America

## MODERATOR:

**Tamar Joulia**  
Senior Advisor  
IACPM

10:50 – 11:00 AM BREAK

11:00 – 11:40 AM

**RECOVERY FROM THE COVID CRISIS: NEW APPROACHES FOR CPM**  
Live, Interactive Discussions on Applied Issues**Stream A: PRESENTATION AND Q&A**  
**New Approaches for CPM****The Roadmap for Sustainability**  
**Case Studies from EBF UNEP FI Report:**  
**Testing the application of the EU Taxonomy**  
**to core banking products**

- Defining risks and scenarios
- Challenges, opportunities
- Timeline and regulatory roadmap
- Path forward

## SPEAKERS:

**Lucile de la Jonquiere***Director, Public Affairs*  
Societe Generale**Corinne Raux***Co-Author, EBF/UNEP FI Report: Testing the*  
*Application of the EU Taxonomy to Core*  
*Banking Products*  
UNEP FI

## MODERATOR:

**Leanne Banfield***Counsel*  
Linklaters**Stream B: PRESENTATION AND Q&A**  
**Capital and Markets: Trends and Outlook****“Now is the winter of our discontent made**  
**glorious summer”:****Strategic Perspectives on Banking**

- Uncertainty with a side of optimism
- Dealing with the surge/trickle of lockdown-induced NPLs
- Basel IV in Europe: floors as backstops
- Will ECL provisioning be left on the shelf?
- Active CPM as a key shareholder value driver

## SPEAKER:

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

11:45 AM – 12:30 PM

**RECOVERY FROM THE COVID CRISIS: NEW APPROACHES FOR CPM**  
Live, Interactive Discussions on Applied Issues**Stream A: Moody’s Analytics**  
**Sponsor Session**

## SPEAKER:

**Amnon Levy***Head, Portfolio and Balance Sheet Research*  
Moody’s Analytics**Stream B: CreditSights**  
**Sponsor Session**

12:35– 1:20 PM

**RECOVERY FROM THE COVID CRISIS: NEW APPROACHES FOR CPM**  
Live, Interactive Discussions on Applied Issues**Stream A: PRESENTATION AND Q&A**  
**New Approaches for CPM**  
**Models, Scenarios and CPM: Practitioner**  
**Approaches**

- Crisis effects
- Scenarios and forward looking views of risk
- Refining portfolio modeling approaches
- New data sources and metrics
- Lessons learned in the crisis

## SPEAKERS:

**Adam Ashcraft***Head of Enterprise Scenario Generation*  
Bank of America**Eli Kollman***Senior Quantitative Finance Manager*  
Bank of America**Stream B: PRESENTATION AND Q&A**  
**Capital and Markets: Trends and Outlook**  
**IFRS 9 – Lessons Learned and Path Forward**

- Assessing impacts IFRS 9 in the current environment
- Balancing accounting and regulatory guidance
- Challenges, future path

## SPEAKERS:

**Sue Lloyd***Vice Chair*  
IASB**Andrew Hammond***Senior Vice President, Enterprise Risk*  
Royal Bank of Canada**DAY TWO ADJOURNS**

## DAY THREE: KEYNOTE SPEAKERS AND APPLIED TOPICS

Viewing in Eastern Time

## DAY 3 FRIDAY MAY 21

7:15 – 7:30 AM CONFERENCE SITE OPENS

7:30 – 8:30 AM PRECONFERENCE NETWORKING – JOIN US TO MEET INFORMALLY AHEAD OF THE CONFERENCE

8:30 – 9:20 AM PLENARY SESSION I: Senior Executive Perspectives

- New imperatives for Risk Management – financial and nonfinancial
- Lessons Learned
- What Senior Executives need from Credit Portfolio Management
- Path forward/future challenges

## SPEAKERS:

**Kieran Fallon**  
Chief Risk Officer  
PNC Financial Services Group

**Pam Kaur**  
Group Chief Risk Officer  
HSBC

**Stuart Lewis**  
Chief Risk Officer  
Deutsche Bank

## MODERATOR:

**Som-lok Leung**  
Executive Director  
IACPM

9:25 – 10:25 AM PLENARY SESSION: Strategic Goals in the New Environment  
Board Members Perspectives

- New imperatives post COVID – balancing business and risks
- Sustainability and ESG – priorities in the near and medium term
- What the Board needs from Risk and Credit Portfolio Management
- Path forward/future challenges

## SPEAKERS:

**Morten Friis**  
Board Member  
NatWest

**Julie Galbo**  
Board Member  
DNB Bank ASA

**Mark Hughes**  
Board Member  
UBS

## MODERATOR:

**William Ledger**  
Global Head of Credit Portfolio Group Lending  
JPMorgan

10:25 – 10:35 AM BREAK

10:35 – 11:20 AM RECOVERY FROM THE COVID CRISIS: NEW APPROACHES FOR CPM

**Stream A: PRESENTATION AND Q&A  
New Approaches for CPM  
Concentrations and Limits Frameworks**

- Assessing COVID crisis impacts
- Downgrades, sectors and correlations
- Climate/environmental and non-financial risk metrics
- Strategic Implications for CPM

**Stream B: PRESENTATION AND Q&A  
Capital and Markets: Trends and Outlook  
Loan Market Trends – Structures and  
Implications**

- Covenants and structure
- Superpriority provisions
- Implications for risk management, restructure and workout

## SPEAKERS:

**Michele Penzer**  
Partner  
Latham and Watkins

**Marisa Sotomayor**  
*Partner, Corporate Development*  
Paul Hastings

**Charles Tricomi**  
*Head of Leveraged Loan Research*  
Xtract Research LLC

MODERATOR:  
**Alexis Bancroft**  
*Managing Director*  
Barclays Capital

11:25 – 12:10 PM

**RECOVERY FROM THE CRISIS: NEW APPROACHES FOR CPM**  
Live, Interactive Discussions on Applied Issues

**Stream A: PRESENTATION AND Q&A**  
**New Approaches for CPM**  
**CPM Business Models: Priorities and Crisis Responses**

- CPM mission, mandate, strategy
- Governance and ownership of the portfolio
- Emerging risks

**Stream B: PRESENTATION AND Q&A**  
**Capital and Markets: Trends and Outlook**  
**Evolving Regulatory Framework**

- Priorities for the regulatory framework and timeline
- Perspectives on green securitization and new approaches
- Timeline and next steps

**DAY THREE ADJOURNS**