

## DAY ONE: KEYNOTE SPEAKERS AND APPLIED TOPICS

Viewing in Eastern Time

## DAY 1 WEDNESDAY MAY 19

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

- Basel Committee workplan and strategic priorities 2021/22
- Final implementation of Basel III
- ESG and Climate

SPEAKER:

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

9:20 – 10:00 AM

## PLENARY SESSION: Future of Financial Services: Banks and Nonbanks in the New Environment

- Perspectives on the past year
- Prospects for financial services looking forward
- The role of credit portfolio managers

SPEAKER:

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

10:10 – 10:50 AM

## PLENARY SESSION: The Path of Recovery: Opportunities and Challenges

- Outlook for recovery
- Promoting the real economy – role of markets and securitization
- Managing NPLs
- Path forward

SPEAKER:

**Philippe Bordenave**  
*Group Chief Operating Officer*  
BNP Paribas

10:50 – 11:00 AM

## BREAK

11:00 – 11:40 AM

**Stream A: New Approaches for CPM  
Redefining Risk Management in the New  
Environment: Non-Financial Risks and the  
Role of CPM**

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

## SPEAKERS:

**Lorraine Audsley**

*Senior Vice President & Chief Risk Officer,  
Global Risk Management  
Export Development Canada*

**Gert Kruger**

*Chief Risk Officer  
FirstRand Group*

**Jeffery Weaver**

*Executive Vice President & Chief Qualitative  
Risk Officer  
KeyBank*

## MODERATOR:

**Chi Lai**

*Partner  
The Boston Consulting Group*

**Stream B: Risk Mitigation and Risk Sharing  
Securitisation- Key Challenges and  
Opportunities for 2021**

- Evolution of the market and structures
- Performance in the current environment
- Evolving regulation and impacts
- Investor expectations

## SPEAKERS:

**Mederic Brochier**

*Director – Securitised Products Group  
BNP Paribas*

**Fernando Gonzalez**

*Senior Advisor  
European Central Bank*

**Kaiko Kakalia**

*Chief Investment Officer  
Chorus Capital*

**Pablo Sinausia Rodriguez**

*Policy Expert, Banking Markets  
European Banking Authority*

## MODERATOR:

**Tamar Joulia**

*Senior Advisor  
IACPM*

11:50 AM – 12:30 PM

**Stream A:  
Fiscal and Monetary Stimulus  
Worried About Unintended Consequences?**

*Sponsored by Kamakura Corporation*

- Low and Negative Rates
- Default Risk
- Distortions in Market Spreads
- A quantitative approach to these risks

## SPEAKER:

**Martin Zorn**

*President and Chief Operating Officer  
Kamakura Corporation*

**Stream B:  
Tomorrow's Fires: Three New Challenges  
(and Opportunities) facing Credit Portfolio  
Managers**

*Sponsored by Allvue Systems*

- Fund Finance: Navigating Risks / Rewards for borrowing base and subline facilities
- ESG: Future proofing your platforms against regulatory uncertainty
- Identifying Tomorrow's Fires today: covenant monitoring and active deal management tools

## SPEAKERS:

**Omar Dapul**

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

**Rob Marinaro**

*Head of Product, Credit  
Allvue Systems*

12:40 – 1:20 PM

**Stream 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***Chief Research & Innovation Officer and Head  
of Research & Engagement  
Swiss Re Institute***Stream B: Risk Mitigation and Capital Sharing  
New Products in Risk Management**

- What is pandemic insurance?
- Expanding use and applicability: Unfunded securitisations
- Market depth and participation
- Capital relief and regulatory developments

SPEAKERS:

**Oliver Furst***Head of Active Credit Management  
Raiffeisen Bank International***Leigh Hall***Senior Originator & Deputy Head,  
Munich Re Epidemic Risk Solutions  
Munich Re***Fiona Walden***Senior Vice President, Global Head of Credit  
Renaissance Reinsurance Limited*

MODERATOR:

**Tim Cleary***Partner  
Clifford Chance*

1:20 – 2:20 PM

CONFERENCE NETWORKING – JOIN US TO MEET INFORMALLY

DAY ONE ADJOURNS

## DAY TWO: KEYNOTE SPEAKERS AND APPLIED SESSIONS

Viewing in Eastern Time

## DAY 2 THURSDAY MAY 20

7:30 – 8:30 AM CONFERENCE NETWORKING – JOIN US TO MEET INFORMALLY

8:30 – 9:20 AM PLENARY SESSION: Senior Executives' Views – Asset Management and Insurance

- Risk management priorities during recovery
- ESG and climate
- Evolving role of the CRO and what's needed from CPM

## SPEAKERS:

**Willem Jan Brinkman**  
Chief Financial & Risk  
Officer  
PGGM

**Renaud Guidée**  
Group Chief Risk  
Officer  
AXA Group

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

**James Turner**  
Group Chief Risk  
& Compliance Officer  
Prudential plc

## MODERATOR:

**Marcia Banks**  
Deputy Director  
IACPM

9:30 – 10:00 AM PLENARY SESSION: Lessons Learned in the Crisis: Vision for Financial Services

- The current transformation of banking and financial services
- Equality/inequality and the path forward
- The imperatives of ESG for global corporations and beyond

## SPEAKER:

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

10:10 – 11:00 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**  
Director of Strategy  
Banque de France  
Head of the Network for  
Greening the Financial  
System (NGFS) Secretariat

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

**Mercedes Sotoca**  
Managing Director,  
Climate Risk Initiative  
Wholesale Banking -  
Global Sustainability  
ING

## MODERATOR:

**Tamar Joulia**  
Senior Advisor  
IACPM

11:00 – 11:10 AM BREAK

11:10 – 11:50 AM

**Stream A: New Approaches for CPM  
The Roadmap for Sustainability  
Testing the application of the EU Taxonomy  
to core banking products**

- Observations from the EBF UNEP FI Report and next steps
- Practical challenges for the industry
- Timeline and regulatory roadmap (EU, EBA and globally)
- Path forward

## SPEAKERS:

**Lucile de la Jonquiere**  
*Director, Public Affairs*  
Societe Generale

**Brent Matthies**  
*ESG Coordinator*  
Nordea

**Corinne Raux**  
*Lead 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: 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

12:00 – 12:40 PM

**Stream A  
Managing Credit Risk and Emerging Threats: Lessons from the Gaps Revealed by the Pandemic**

*Sponsored by Moody's Analytics*

- A cohesive framework to qualitatively assess emerging risks
- Capturing cyber risk and supply-chain disruptions across credit segments
- Using alternative data to model emerging risks and their varying impact across industry and regions

## SPEAKERS:

**Jim Hempstead**  
*Managing Director, North American Infrastructure & Cyber Risk*  
Moody's Investors Service

**Amnon Levy**  
*Managing Director & Head, Portfolio and Balance Sheet Research*  
Moody's Analytics

**Libor Pospisil**  
*Quantitative Researcher, Portfolio & Balance Sheet Research*  
Moody's Analytics

**Stream B  
US Credit Markets: The Path Forward**

*Sponsored by CreditSights*

A year on from peak Covid risk, evaluating credit risk incorporates a number of “back to normal” assumptions.

- How healthy are credit markets, and what metrics will prove to be important?
- Sectors are being driven by differing dynamics, including supply chain constraints, pricing pressures, and varying levels of demand.
- Which ratings tiers and profiles offer opportunities, and where are the risks?

## SPEAKER:

**Erin Lyons**  
*US Credit Strategist*  
CreditSights

12:50 – 1:30 PM

**Stream 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: Capital and Markets: Trends and Outlook  
IFRS 9 – Lessons Learned and Path Forward**

- Assessing effectiveness of IFRS 9 to date
- Balancing accounting and regulatory guidance
- Challenges, future path

**SPEAKERS:**

**Andrew Hammond**  
*Senior Vice President, Enterprise Risk*  
Royal Bank of Canada

**Chris Innes-Wilson**  
*Risk Finance, Group Financial Management*  
Standard Chartered Bank

**Sue Lloyd**  
*Vice Chair*  
IASB

**MODERATOR:**

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

**DAY TWO ADJOURNS**

## DAY THREE: KEYNOTE SPEAKERS AND APPLIED TOPICS

Viewing in Eastern Time

DAY 3

FRIDAY MAY 21

8:30 – 9:20 AM

**PLENARY SESSION I: Senior Executive Perspectives**

- Assessing the global risk environment now
- Changing risk management processes during COVID
- Non-financial risk approaches
- Priorities going forward

## 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

9:30 – 10:30 AM

**PLENARY SESSION: Strategic Goals in the New Environment  
Board Members Perspectives**

- Lessons learned from the COVID crisis
- The path forward and future challenges
- What the Board needs from Risk and Credit Portfolio Management

## SPEAKERS:

**Morten Friis**

*Board Member*  
NatWest

**Julie Galbo**

*Board Member*  
DNB Bank ASA

**Mark Hughes**

*Board Member*  
UBS

## MODERATOR:

**William Ledger**

*Managing Director, Global Head of Credit Portfolio Group Lending*  
JPMorgan

10:30 – 10:40 AM

**BREAK**

10:40 – 11:20 AM

**Stream A: New Approaches for CPM  
LIBOR/IBOR Transition – What CPM Needs  
to Know**

- ARRC recommendations and status
- Market evolutions on term/credit sensitive rates (SOFR, BSBY etc)
- Global approaches – SOFR, SONIA etc and similarities/differences
- Transition plans in practice – addressing conduct risk, credit risk, etc

## SPEAKERS:

**Meredith Coffey**

*Executive Vice President of Research and Analysis*  
LSTA

**Stream B: Capital and Markets: Trends and  
Outlook  
Loan Market Trends – Structures and  
Implications**

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

## SPEAKERS:

**Michele Penzer**

*Partner*  
Latham and Watkins

**Marisa Sotomayor**

*Partner, Leveraged Finance*  
Paul Hastings

**Francois Favret**  
*Global Head of Strategic Allocation & Optimization*  
Natixis

**Andrew Man**  
*Head of Strategy, EMEA Corporate Bank*  
Citigroup

MODERATOR:  
**John O'Sullivan**  
*Head of Regulatory Transformation*  
HSBC

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

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

11:30 – 12:10 PM

**Stream A: New Approaches for CPM  
ESG & Climate Risk - A Priority Topic for  
Banks Globally**

*Sponsored by McKinsey & Company*

- Which role will banks play to finance the global transition towards lower emissions?
- What are the different levels of financial sector's climate commitments?
- How are banks operationalizing these commitments?

SPEAKERS:  
**Jason Eis**  
*Executive Director*  
Vivid Economics

**Daniel Mikkelsen**  
*Senior Partner*  
McKinsey & Company

**Stream B: Capital and Markets: Trends and  
Outlook  
Private Credit Risk Insurance**

- Benefits of private credit risk insurance market
- Experiences through Covid
- Demystifying the claims process
- Innovations, developments in the market and opportunities going forward

SPEAKERS:  
**Tim Bradford**  
*CEO*  
Leadenhall Adjusting Ltd

**Jean-Maurice Elkouby**  
*Managing Director, Credit Insurance*  
ING Group

**Gary Lowe**  
*Managing Director & Global Head, Global Credit Insurance Group*  
Standard Chartered Bank

**Andrew van den Born**  
*Managing Director, Global Head of CPRI for Financial Institutions*  
Willis Towers Watson

MODERATOR:  
**Stuart Ashworth**  
*Head of Sales & Innovation & Client Management, Financial Solutions*  
Willis Towers Watson

**DAY THREE ADJOURNS**