

DAY ONE: KEYNOTE SPEAKERS AND APPLIED TOPICS

Viewing in Eastern Time

DAY 1 WEDNESDAY, NOVEMBER 17

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 – 9:25 AM

PLENARY SESSION: The Cyber Risk Landscape: Identifying the Threats

- Geopolitics of cyber risk
- Preparing for attacks – role of cyber AI
- Assessing the risks by sector and company

SPEAKERS:

Marcus Fowler
Director of Strategic Threat
Darktrace**Garin Pace**
Cyber Product Leader – Financial Lines & Property
AIGMODERATOR: **Andy Payne**, *Chief Credit Officer, Investments, AIG*

9:40 – 10:20 AM

PLENARY SESSION: Chief Executive Perspective:
Interview with Michael Roberts, CEO USA and Americas, HSBC

- The COVID environment – what are the new opportunities and challenges
- Lessons learned in the crisis
- ESG and Climate – global strategy and path forward

SPEAKER:

Michael Roberts
Chief Executive Officer, USA and Americas
HSBCMODERATOR: **Som-lok Leung**, *Executive Director, IACPM*

10:35 – 11:15 AM

DAY ONE STREAMS

Stream A
Evolution of CPM
Evolving CPM Strategies**Practitioner Panel**

- Crisis responses and lessons learned
- Concentrations/sector concerns and opportunities
- Supply chain vulnerabilities, nonfinancial risks, other emerging risks
- Inflation and impacts

SPEAKERS:

Simon Bowmer
Head of Global Loan Products
Bank of America**Stream B**
Risk Sharing and Market Tools
Basel 4: Implications for Market Tools**Open Discussion Forum**

- Implementation of Basel 4 rules
- Credit and capital impacts on products (CDS, credit insurance, securitisation)
- Challenges and opportunities

Pablo Fenoll
Head of Portfolio Management CIB
BBVA

Andy Payne
Chief Credit Officer, Investments
AIG

MODERATOR:
Marcia Banks
Deputy Director
IACPM

11:30 – 12:10 PM IACPM SPONSOR PRESENTATIONS

Defaults Deferred: What Happened to The Credit Cycle?

Sponsored by Kamakura Corporation

- Short term default risk remains remarkably low
- The Expected Cumulative Default Rate for 10 years is extremely high
- Fiscal & Monetary Impacts on liquidity and spreads
- Transitory, Structural or Out of Control Risks

SPEAKER:
Martin Zorn
President and Chief Operating Officer
Kamakura Corporation

Sponsored by Oliver Wyman

12:25 – 1:10 PM DAY ONE STREAMS

Stream A Evolution of CPM Data and Analytics Innovations

- Preliminary results of IACPM McKinsey benchmarking
- Identifying alternative sources of data
- Applying next generation analytics to risk assessment and credit portfolio management

SPEAKERS:
Jania Kesarwani
McKinsey & Company

Luis Nario
Partner
McKinsey & Company

Stream B Risk Sharing and Market Tools LIBOR/IBOR Transition – Latest Developments Practitioner Panel

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

SPEAKERS:
Christopher Abe
Managing Director and Head of Global Credit
RBC Capital Markets

Julie Schell
Product Strategy Executive
Bank of America

Tess Virmani
Associate General Counsel, EVP of Public Policy
LSTA

MODERATOR:
Martin Brown
Managing Director
HSBC

1:10 PM

DAY ONE ADJOURNS

DAY TWO: KEYNOTE SPEAKERS AND APPLIED TOPICS

Viewing in Eastern Time

DAY 2

THURSDAY, NOVEMBER 18

8:00 – 8:30 AM

Open Discussion: Join us for Informal Discussion on CPM Priorities, Emerging Risks and more – bring a beverage!

8:30 – 9:30 AM

PLENARY SESSION I: Economic Outlook

SPEAKERS:

Joseph LaVorgna
Chief Economist, Americas
Natixis

David Mericle
Chief U.S. Economist
Goldman Sachs

9:45 – 10:45 AM

PLENARY SESSION II: Senior Executives Perspectives

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

SPEAKERS:

Abib Bocresion
Chief Risk Officer,
Corporate &
Investment Bank
Barclays

Matthew Elderfield
Chief Risk Officer
Nordea

Graeme Hepworth
Chief Risk Officer
Royal Bank of Canada

Matt Lusco
Chief Risk Officer
Regions Bank

MODERATOR: **Som-lok Leung**, *Executive Director*, IACPM

11:00 – 11:40 AM

IACPM SPONSOR PRESENTATIONS

Incorporating Climate Scenarios and Hazard Events in Corporate Credit Risk

Sponsored by Moody's Analytics

- Climate change and individual firm credit risk
- Insights on how climate scenarios affect different sectors
- Empirical findings on climate-related natural hazards and firm valuation
- Portfolio concentration risk driven by exposures to climate hazard events

Managing Leveraged Loan Risk in the Pipeline

Sponsored by Allvue Systems

SPEAKER:

Omar Dapul
Head of EMEA
Allvue Systems

11:55 – 12:35 PM

DAY TWO STREAMS

Stream A
Evolution of CPM
Managing Leveraged Loan Portfolios**Practitioner Panel**

- Evolving structures – latest developments
- Credit outlook and impact
- Banks vs nonbanks' roles
- Implications for CPM

SPEAKERS:

Jennifer Ezring*Partner**Cahill Gordon & Reindel LLP***Kevin Foley***Head of Debt Capital Markets**JPMorgan***Wendy Gorman***Partner and Wholesale Credit Officer**Goldman Sachs*

MODERATOR:

Shubha Hoveland*Managing Director**Barclays***Stream B**
Climate, ESG and CPM
Stress Testing and Climate: New Approaches**Practitioner Panel**

- Scenarios and impacts emerging from COVID
- Integrating climate risks
- CECL and IFRS Impacts

SPEAKERS:

Ivo Antonov*Head of Portfolio Analytics**SVB Financial***Gary Way***Senior Credit Strategist**PNC Financial Services*

12:35 PM

DAY TWO ADJOURNS

DAY THREE: KEYNOTE SPEAKERS AND APPLIED TOPICS*Viewing in Eastern Time***DAY 3****FRIDAY, NOVEMBER 19**

8:00 – 8:30 AM

IACPM INDUSTRY INITIATIVES AND ANNUAL MEETING

- IACPM regulatory initiatives and next steps: securitization, nonpayment insurance, others
- Research and benchmarking
- Annual meeting

8:30 – 9:10 AM

PLENARY SESSION: Capital and Accounting Policy

- Implications of final Basel 3 implementation
- CECL and IFRS 9
- Priorities looking forward

SPEAKER:

Amrit Sekhon*Deputy Comptroller for International Banking and Capital Policy**U.S. Office of the Comptroller of the Currency*MODERATOR: **Cam DesBrisay**, *Executive Vice President, Wholesale Credit Risk, Royal Bank of Canada*

9:25 – 10:10 AM **PLENARY SESSION: Sustainability and ESG – The Path Forward**

SPEAKERS:

Federico Galizia
Chief Risk Officer
Inter-American
Development Bank

Alan Haywood
Senior Vice President,
ESG Transformation
BP

Valerie Smith
Chief Sustainability Officer
Citigroup

MODERATOR: **Tamar Joulia**, Senior Advisor, IACPM

10:25 – 10:55 AM **PLENARY SESSION: Outlook and Priorities for Credit Risk Management
Regulatory Perspectives**

- Trends and sector outlook from the Fed's Wholesale Credit Risk Center
- Drivers and implications for supervisory trends
- Insights from the Shared National Credit Review
- Emerging trends for climate risk and stress testing

SPEAKER:

Emily Greenwald
Vice President, Wholesale Credit Risk Center
Federal Reserve Bank of Chicago

11:10 – 11:50 AM **DAY THREE STREAMS****Stream A**

**Evolution of CPM: Linking Public & Private Sectors
Linking DFI and Private Sector Financing in
Relation to UN Sustainable Development Goals**

Open Discussion Forum

- Role and strategy of multilateral development banks and development finance institutions
- Mobilizing private sector financing in support of UN sustainable development goals
- Aligning private and public sector financing
- Challenges and opportunities looking forward

MODERATOR:
Chris McHugh
Senior Adviser
IACPM

Stream B

**Climate, ESG and CPM
Enabling resilient growth in lending through
Credit Risk technology**

*Sponsored by McKinsey & Company
Knowledge Partner*

- Dealing with exogenous shocks to the credit portfolio e.g., Covid-19, floods, fires
- Setting up credit underwriting for a sustainable future e.g., integrating ESG objectives and climate stress
- Cutting time to market when opening up new customer (sub-)segments

SPEAKERS:

Luis Nario
Partner
McKinsey & Company

Frank Gerhard
Solution Associate Partner
McKinsey & Company

12:00 – 1:00 PM **Open Discussion: Join us for Informal Discussion on CPM Priorities, Emerging Risks and more – bring a beverage!****1:00 PM** **DAY THREE ADJOURNS**