

## 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
- Implications for credit risk assessment

SPEAKERS:

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

9:25 – 9:40 AM

## BREAK

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*

10:20 – 10:35 AM

## BREAK

10:35 – 11:15 AM

## DAY ONE STREAMS

## Stream A

## Evolution of CPM

The New Imperatives for CPM  
CPM Practitioner Panel Discussion

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

## Stream B

## Risk Sharing and Market Tools

Regulatory Outlook – Implications for Credit  
Portfolio Managers

- Implementation of final Basel 3 rules
- Credit and capital impacts for risk managers
- Regulatory guidance on climate change and impacts to stress testing
- Regulation and cryptocurrencies – where is it headed?
- Challenges and opportunities in 2022

**SPEAKERS:**  
**Simon Bowmer**  
*Head of Global Loan Products & Capital Markets Financing*  
 Bank of America

**Pablo Fenoll**  
*Managing Director, Head of Credit Portfolio Management*  
 BBVA

**Andy Payne**  
*Chief Credit Officer, Investments*  
 AIG

**MODERATOR:**  
**Marcia Banks**  
*Deputy Director*  
 IACPM

**SPEAKERS:**  
**Konstantin Rabe**  
*Advisor EU Affairs*  
 Commerzbank

**John O'Connell**  
*Treasury Policy & Advocacy*  
 Bank of America

**MODERATOR:**  
**Jennifer Bearden**  
*Associate Director*  
 IACPM

**11:15 – 11:30 AM**    **BREAK**

**11:30 – 12:10 PM**    **DAY ONE STREAMS**

**Stream A**  
**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

**Stream B**  
**Climate Scenario Analysis: Approach, Application and Examples**

*Sponsored by Oliver Wyman*

- Transition risk: Climate Credit Analytics for corporates
- Physical risk: mortgages
- Climate risk and net zero target setting

**SPEAKERS:**  
**Ilya Khaykin**  
*Partner, Financial Services*  
 Oliver Wyman

**Alban Pyanet**  
*Partner*  
 Oliver Wyman

**12:10 – 12:25 PM**    **BREAK**

**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
- Implications for CPM

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

- 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:  
**Jania Kesarwani**  
*Engagement Manager*  
McKinsey & Company

**Luis Nario**  
*Partner*  
McKinsey & Company

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

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**1:10 – 1:30 PM**      **BREAK**

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**1:30 – 2:00 PM**      **PLENARY SESSION: Infrastructure, Finance and Economic Outlook, Fireside Chat with The Honorable Josh Gottheimer, U.S. House of Representatives, New Jersey 5th District**

- The 2021 Bipartisan Infrastructure Deal – what does it mean for the real economy?
- Next steps and priorities
- Role of banking and finance in supporting the goals

MODERATOR: **Shawn Maher**, *Head of US Regulatory and Government Affairs*, Royal Bank of Canada

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**2:00 PM**      **DAY ONE ADJOURNS**

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## DAY TWO: KEYNOTE SPEAKERS AND APPLIED TOPICS

Viewing in Eastern Time

DAY 2	THURSDAY, NOVEMBER 18				
8:00 – 8:30 AM	<b>Open Discussion: Join us for Informal Discussion on CPM Priorities, Emerging Risks and more – bring a beverage!</b>				
8:30 – 9:30 AM	<p><b>PLENARY SESSION: Economic Outlook</b></p> <ul style="list-style-type: none"> <li>Economic drivers and outlook</li> <li>Inflation and interest rates</li> <li>Sector impacts</li> <li>Path of the recovery</li> </ul> <p><b>SPEAKERS:</b></p> <table> <tr> <td><b>Joseph LaVorgna</b> <i>Chief Economist, Americas</i> Natixis</td> <td><b>David Mericle</b> <i>Chief U.S. Economist</i> Goldman Sachs</td> </tr> </table>	<b>Joseph LaVorgna</b> <i>Chief Economist, Americas</i> Natixis	<b>David Mericle</b> <i>Chief U.S. Economist</i> Goldman Sachs		
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9:30 – 9:45 AM	<b>BREAK</b>				
9:45 – 10:45 AM	<p><b>PLENARY SESSION: Senior Executives Perspectives</b></p> <ul style="list-style-type: none"> <li>Assessing the global risk environment now</li> <li>Changing risk management processes during COVID</li> <li>Non-financial risk approaches</li> <li>Priorities going forward</li> </ul> <p><b>SPEAKERS:</b></p> <table> <tr> <td><b>Abib Bocresion</b> <i>Chief Risk Officer</i> Barclays International</td> <td><b>Matthew Elderfield</b> <i>Chief Risk Officer</i> Nordea</td> <td><b>Graeme Hepworth</b> <i>Chief Risk Officer</i> Royal Bank of Canada</td> <td><b>Matt Lusco</b> <i>Chief Risk Officer</i> Regions Bank</td> </tr> </table> <p><b>MODERATOR:</b> <b>Som-lok Leung</b>, <i>Executive Director</i>, IACPM</p>	<b>Abib Bocresion</b> <i>Chief Risk Officer</i> Barclays International	<b>Matthew Elderfield</b> <i>Chief Risk Officer</i> Nordea	<b>Graeme Hepworth</b> <i>Chief Risk Officer</i> Royal Bank of Canada	<b>Matt Lusco</b> <i>Chief Risk Officer</i> Regions Bank
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10:45 – 11:00 AM	<b>BREAK</b>				
11:00 – 11:40 AM	<p><b>DAY TWO STREAMS</b></p> <table> <tr> <td> <p><b>Stream A</b> <b>Incorporating Climate Scenarios and Hazard Events in Corporate Credit Risk</b></p> <p><i>Sponsored by Moody's Analytics</i></p> <ul style="list-style-type: none"> <li>Climate change and individual firm credit risk</li> <li>Insights on how climate scenarios affect different sectors</li> <li>Empirical findings on climate-related natural hazards and firm valuation</li> <li>Portfolio concentration risk driven by exposures to climate hazard events</li> </ul> <p><b>SPEAKERS:</b> <b>James Edwards</b> <i>Director, Research and Modeling</i> Moody's Analytics</p> </td> <td> <p><b>Stream B</b> <b>Managing Leveraged Loan Risk in the Pipeline</b></p> <p><i>Sponsored by Allvue Systems</i></p> <ul style="list-style-type: none"> <li>Visibility of de-risking vs risk-building pipeline on the loan book</li> <li>Managing a "single source of truth"</li> <li>Laying the groundwork for second order activities such as SRT and Securitisations</li> <li>...leading to better decision making and responses to black swan events</li> </ul> <p><b>SPEAKER:</b> <b>Omar Dapul</b> <i>International Head of Solutions Engineering</i> Allvue Systems</p> </td> </tr> </table>	<p><b>Stream A</b> <b>Incorporating Climate Scenarios and Hazard Events in Corporate Credit Risk</b></p> <p><i>Sponsored by Moody's Analytics</i></p> <ul style="list-style-type: none"> <li>Climate change and individual firm credit risk</li> <li>Insights on how climate scenarios affect different sectors</li> <li>Empirical findings on climate-related natural hazards and firm valuation</li> <li>Portfolio concentration risk driven by exposures to climate hazard events</li> </ul> <p><b>SPEAKERS:</b> <b>James Edwards</b> <i>Director, Research and Modeling</i> Moody's Analytics</p>	<p><b>Stream B</b> <b>Managing Leveraged Loan Risk in the Pipeline</b></p> <p><i>Sponsored by Allvue Systems</i></p> <ul style="list-style-type: none"> <li>Visibility of de-risking vs risk-building pipeline on the loan book</li> <li>Managing a "single source of truth"</li> <li>Laying the groundwork for second order activities such as SRT and Securitisations</li> <li>...leading to better decision making and responses to black swan events</li> </ul> <p><b>SPEAKER:</b> <b>Omar Dapul</b> <i>International Head of Solutions Engineering</i> Allvue Systems</p>		
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**Olcay Ozkanoglu**  
*Director, Research*  
Moody's Analytics

11:40 – 11:55 AM BREAK

11:55 – 12:35 PM DAY TWO STREAMS

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

- Evolving structures – latest developments
- Credit outlook and impact
- 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**  
*Head of Portfolio Management Americas*  
Barclays

**Stream B**  
**Climate, ESG and CPM**  
**Climate Stress Testing: Evolving Practices**

- Challenges and Priorities
- Global and Regional Perspectives
- Impact on Business and Strategic Planning

SPEAKERS:  
**Kirstin Alink**  
*Head of Integrated Risk Management*  
ABN AMRO

**Juan Calcagno**  
*Managing Director*  
MUFG

**Gary Way**  
*Senior Vice President and Senior Portfolio Manager*  
PNC Financial Services

MODERATOR:  
**Ivo Antonov**  
*Head of Portfolio Analytics*  
SVB Financial

12:35 – 12:45 PM BREAK

12:45 – 1:15 PM **PLENARY SESSION: Banking and the Economy: Fireside Chat with The Honorable Bill Huizenga, U.S. Representative, Michigan 2nd District**

- State of the US economy
- How to meet the competitive challenges posed by China and others
- Priorities in the House Financial Services Committee, including the LIBOR transition, CBDC's, stablecoins

MODERATOR: **Shawn Maher**, *Head of US Regulatory and Government Affairs*, Royal Bank of Canada

1:15 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	<p><b>IACPM INDUSTRY INITIATIVES AND ANNUAL MEETING</b></p> <ul style="list-style-type: none"> <li>IACPM research</li> <li>IACPM regulatory advocacy</li> <li>Annual meeting: Financial and membership status, board of directors election results</li> </ul>			
8:30 – 9:10 AM	<p><b>PLENARY SESSION: Capital Policy Priorities and Path Forward</b></p> <ul style="list-style-type: none"> <li>Final Basel 3 implementation – next steps and timeline</li> <li>Lessons from the COVID crisis</li> <li>Climate risk and capital policy</li> <li>CECL and IFRS 9</li> <li>Priorities looking forward</li> </ul> <p>SPEAKER: <b>Amrit Sekhon</b> <i>Deputy Comptroller for International Banking and Capital Policy</i> U.S. Office of the Comptroller of the Currency</p> <p>MODERATOR: <b>Cam DesBrisay</b>, <i>Executive Vice President, Wholesale Credit Risk</i>, Royal Bank of Canada</p>			
9:10 – 9:25 AM	<b>BREAK</b>			
9:25 – 10:20 AM	<p><b>PLENARY SESSION: Sustainability and ESG – Challenges and Opportunities</b></p> <ul style="list-style-type: none"> <li>Energy transition – priorities for industry and financial institutions</li> <li>Current status, timelines and challenges</li> <li>Broader ESG/Sustainability objectives</li> <li>Role of CPM in the transition</li> </ul> <p>SPEAKERS:</p> <table border="0"> <tr> <td><b>Federico Galizia</b> <i>Chief Risk Officer</i> Inter-American Development Bank</td> <td><b>Alan Haywood</b> <i>Senior Vice President,</i> <i>ESG Transformation</i> BP</td> <td><b>Valerie Smith</b> <i>Chief Sustainability Officer</i> Citigroup</td> </tr> </table> <p>MODERATOR: <b>Tamar Joulia</b>, <i>Senior Advisor</i>, IACPM</p>	<b>Federico Galizia</b> <i>Chief Risk Officer</i> Inter-American Development Bank	<b>Alan Haywood</b> <i>Senior Vice President,</i> <i>ESG Transformation</i> BP	<b>Valerie Smith</b> <i>Chief Sustainability Officer</i> Citigroup
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10:20 – 10:30 AM	<b>BREAK</b>			
10:30 – 11:10 AM	<p><b>PLENARY SESSION: Credit Risk Perspectives</b></p> <ul style="list-style-type: none"> <li>Trends in the corporate and commercial real estate sectors</li> <li>Emerging wholesale credit risk</li> </ul> <p>SPEAKER: <b>Emily Greenwald</b> <i>Vice President, Wholesale Credit Risk Center</i> Federal Reserve Bank of Chicago</p> <p>MODERATOR: <b>Marcia Banks</b>, <i>Deputy Director</i>, IACPM</p>			
11:10 – 11:25 AM	<b>BREAK</b>			

11:25 – 12:10 PM

## 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**

- 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

## SPEAKERS:

**Ruhi Cosgun**

*Manager, Syndications*  
FMO

**Michael Ellam**

*Managing Director, Co-Head of Institutional Client  
Group, Global Head of Public Sector*  
HSBC

**Ana Velandia**

*Global Coordinator and Head of FIG Trade and Work  
Capital*  
Barclays

## 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 Supporter*

- 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

12:15 PM

## DAY THREE ADJOURNS