

IACPM 2022 SPRING CONFERENCE

DAY 1

THURSDAY MAY 19

OPENING REMARKS (15 minutes)

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

Som-lok Leung
*Executive Director
 IACPM*

PLENARY SESSION: Economic Outlook and Credit Strategy (55 minutes)

- Global economic outlook – inflation, supply chain, energy, etc
- Geopolitics and implications
- Strategies for credit portfolio management

SPEAKERS:
Jorge Sicilia
*Chief Economist
 BBVA*

Gregorio De Felice
*Chief Economist and Head of Research
 Intesa Sanpaolo*

PLENARY SESSION: Sustainability as the Central Component of Business Strategy (30 minutes)

- The Why, What and How of sustainability
- Organizational approaches and governance
- Defining and reaching the goals

SPEAKER:
Antoni Ballabriga
*Global Head of Responsible Business
 BBVA*

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

PLENARY SESSION: Priorities for Finance in an Evolving Environment (40 minutes)

- Addressing the evolving macro environment
- Responsible banking in action
- Innovation, fintech and opportunities
- Basel 4 and regulatory considerations

SPEAKER:
Carlos Muniz
*Global Head of Finance and Balance Sheet Management
 Banco Santander*

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

EVOLUTION OF CPM:

Building Next Generation CPM Models: Does the Originate and Distribute Model Work? (45 minutes)

- Motivations for risk sharing
- Drivers for change
- Capital and regulation

SPEAKERS:
Ian Shipley
*Partner
 Oliver Wyman*

Sybil Pathmanathan
*Senior Vice President
 DE Shaw*

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

EVOLUTION OF CPM:**Basel IV (aka Final Basel III): CPM is the key to deal with its flaws/floors (45 minutes)**

- What are the impacts by asset class and country?
- What can be done to mitigate the economic drag of Basel IV?
- Will prime European mortgages drift towards the US model?

SPEAKERS:

Adrian Docherty
Head of Bank Advisory.
BNP Paribas

Nimesh Verma
Bank Advisory
BNP Paribas

EVOLUTION OF CPM: ESG Scoring: Practical Approaches (45 minutes)

- Client scoring methodology
- Defining ESG related KPIs
- Active credit portfolio steering in the context of ESG scoring

SPEAKERS:

Luigi Burgoni
Head of ESG Scoring
Intesa Sanpaolo

Biagio Giacalone
Head of Active Credit Portfolio Steering
Intesa Sanpaolo

PLENARY SESSION: Regulatory Priorities – An African Perspective (30 minutes)

- The Crisis, Covid and emerging markets - lessons learned
- Geopolitics and implications
- Vision for South Africa and beyond
- Regulatory priorities looking forward

SPEAKER:

Kuben Naidoo

Deputy Governor

Reserve Bank of South Africa

PLENARY SESSION: The Journey & the Destination: Regulatory Priorities Looking Forward (45 minutes)

- Risk in an era of uncertainty – how are we faring?
- Basel IV – is it a big deal?
- New risks, like cyber and crypto
- Regulating Sustainability

SPEAKERS:

Maria Abascal

Public Policy Director

Spanish Banking Association

Angel Estrada

Director General Financial Stability

Regulation and Resolution

Bank of Spain

Hanna Lenart

Global Lead, Capital

& Liquidity Expertise Centre

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MODERATOR: **Adrian Docherty**, *Head of Bank Advisory*, BNP Paribas

PLENARY SESSION: ESG, Climate and the Transition Path (45 minutes)

- Connecting transition to purpose and strategy
- The challenge of global standards to demonstrate ESG performance
- Combining environmental, social and partnership objectives
- Managing uncertainties around impact and ESG risks

SPEAKERS:

Alan Haywood

Head of Group Strategy

BP

Nasreen Kasenally

Chief Risk Officer,

Asset Management & EMEA

& Sustainability

UBS

Sue Lloyd

Vice Chair

International Sustainability

Standards Board

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

PLENARY SESSION: Chief Executive Perspective with Alison Rose, NatWest (45 minutes)

- Intelligent risk-taking in the evolving environment
- Business strategy and new opportunities for financial services
- ESG and Climate priorities

SPEAKER:

Alison Rose

Chief Executive

NatWest Group plc

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

EVOLUTION OF CPM: Greening Portfolio: 360 Overview Across Asset Classes (45 minutes)

- Investor benchmarks and data requirements
- The transition path for traditional credit such as project finance
- Development of new asset types and markets

SPEAKER:

Neven Graillat

Head of Global Markets Sustainability Center

JPMorgan