



IACPM 2024 FALL CONFERENCE

November 14-15, 2024

Hotel AKA Brickell

Miami, Florida

Pre-Conference Day November 13, Wednesday

4:00 – 5:30 Concurrent Roundtable Discussions
(Open to IACPM members attending the Fall Conference)

- **CPM Current Issues – Basel Impacts in practice**
- **CPM for the Public Sector (DFIs and ECAs)**
(by Invitation Only to DFIs/ECAs)

5:30 – 7:00 Welcome Cocktail Reception
Hosted by CRISIL

Scroll Down for Day One and Day Two of the Fall Conference



IACPM 2024 FALL CONFERENCE

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Hotel AKA Brickell

Miami, Florida

DAY 1 THURSDAY NOVEMBER 14

8:00 – 8:30 AM REGISTRATION AND CONTINENTAL BREAKFAST

8:30 – 9:00 AM OPENING REMARKS

SPEAKERS:

Som-lok Leung
Executive Director
IACPM

William Ledger
Managing Director, Global Head of
Credit Portfolio Group Lending
JPMorgan
Chairman, IACPM Board of Directors

9:00 – 9:45 AM **PLENARY SESSION: Economic Outlook and Credit Strategy**

- Monetary policy and interest rates
- Economic drivers

SPEAKER:
Sarah Wolfe
US Economist
Morgan Stanley

9:50 – 10:30 AM **PLENARY SESSION: Geopolitics – Global Overview**

- US Election implications
- China – US
- Ukraine, Middle East

SPEAKER:
Jon Lieber
Head of Research and Managing Director, United States
Eurasia Group

10:30 – 11:00 AM **MORNING BREAK**

11:00 – 11:40 AM DAY ONE STREAMS

Stream A: Risk Sharing and Market Developments
Developments in Securitization: SRT in the US and Globally

- Securitization in the US – path forward
- Global market trends and developments
- Commonalities and differences across jurisdictions

SPEAKERS:
Frank Benhamou
Risk Transfer Portfolio Manager
 Cheyne Capital

CJ Martino
Co-Head of Global Institutional Structuring
 JPMorgan Chase

Jed Miller
Partner
 Cadwalader, Wickersham & Taft LLP

MODERATOR:
Kaelyn Abrell
Partner & Portfolio Manager
 ArrowMark Partners

Stream B: Evolution of CPM
GenAI, AI and CPM
Panel Discussion

- GenAI use cases
- Required investments to adopt GenAI and ROI
- Testing approaches – risk assessment and mitigation

SPEAKERS:
Arvind Govindarajan
Partner
 McKinsey & Company

Jannike Jackson
Principal, IFC Portfolio Systems and Data
 International Finance Corporation

Jania Kesarwani
Associate Partner
 McKinsey & Company

11:40 – 12:55 PM LUNCH

12:55 – 1:35 PM IACPM SPONSOR PRESENTATIONS

Stream A
S&P Global

Stream B
Brilliance Financial Technology

1:35 – 2:15 PM DAY ONE STREAMS

Stream A: Risk Sharing and Market Developments
Market Tools for CPM: A Comparison

- Comparing and contrasting market tools
- Strategic and market considerations
- Case studies

SPEAKERS:
Julie Gillespie
Partner/Co-Head of Structured Finance Practice
 Mayer Brown LLP

Marcus Miller
Managing Director
 Marsh Credit Specialties

Puay Tin Teo
Managing Director, Head of Distribution, Credit and Portfolio Management
 Standard Chartered

Stream B: Evolution of CPM
Energy Transition Finance

- Investment needs and funding sources
- Risk Management when structuring deals
- Bank vs nonbank approaches
- Defining the opportunities and achieving goals

SPEAKER:
 TBA

MODERATOR:
Simon Gates
Head of Corporate Banking Americas
 BNP Paribas

2:15 – 2:45 PM

AFTERNOON BREAK

2:45 – 3:25 PM

DAY ONE STREAMS

**Stream A: Risk Sharing and Risk Mitigation
Leveraged Loan Market**

A Panel Discussion

- Growth of asset secured lending
- Private equity financing
- Structures and covenants
- Outlook for 2025

SPEAKERS:

Mark Liscio

Partner

Freshfields Bruckhaus Deringer US LLP

Corry Short

US High Yield & Leveraged Loan Strategist
Barclays

Charles Tricomi

Head of Leveraged Loan Research
Xtract Research LLC

MODERATOR:

Shubha Hoveland

Managing Director
Barclays

Stream B: Evolution of CPM

Concentration Limit Frameworks: New Approaches

- Measuring concentrations and correlations
- Granularity and correlations: sector concerns, new sectors
- Managing exposure to sponsors/private equity
- Governance, decision-making and risk mitigation

SPEAKER:

Diana Hooper

Head of Credit Portfolio Management
KeyCorp

Other panel speakers TBA

3:25 – 4:05 PM

DAY ONE STREAMS

**Stream A: Regulation and CPM
Regulatory Priorities**

- Insights from SNC
- UK observations

SPEAKERS:

Karen Bartman

SNC Co-National Coordinator
Federal Reserve Bank of Chicago

Elizabeth Ewing

SNC Co-National Coordinator
Federal Reserve Bank of Chicago

Stephen Pepper

Senior Advisor
Prudential Regulation Authority

MODERATOR:

Eric Lindberg

Senior Vice President, Head of Credit, Institutional Client Group
U.S. Bank

Stream B: Evolution of CPM

Credit Portfolio Management for Retail Banks

- Challenge in reducing P&L volatility, particularly in capturing the intrinsic correlation for SMEs and personal loans
- Insights and solutions for credit portfolio management in the retail banking industry
- Important aspects of credit portfolio management, including governance, risk appetite, data and analytics innovations, credit approval process, and the evolving role of credit portfolio management

SPEAKERS:

Jorge Azevedo

Senior Expert
McKinsey & Company
Knowledge Partner

Bruno Batista

Partner
McKinsey & Company
Knowledge Partner

4:05 – 4:55 PM

PLENARY SESSION: Regulatory Perspectives

- Global regulatory priorities

SPEAKERS:

Enice Thomas

Deputy Comptroller for Credit Risk

Office of the Comptroller of the Currency

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

6:00 – 6:30 PM

BUS PICKUP AT HOTEL

6:30 – 7:30 PM

COCKTAIL RECEPTION

7:30 – 10:00 PM

DINNER

DAY 2

FRIDAY NOVEMBER 15

8:00 – 8:30 AM **REGISTRATION AND CONTINENTAL BREAKFAST**

8:30 – 8:50 AM **IACPM Important Industry Initiatives and Annual Meeting**

9:00 – 9:40 AM **PLENARY SESSION: Future of Financial Services
Fireside Chat**

SPEAKER:
Bettina Orlopp
Chairwoman and Chief Financial Officer
Commerzbank AG

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

9:45 – 10:40 AM **PLENARY SESSION: Senior Executives' Perspectives**

<p>SPEAKERS: Deborah Gravinese <i>Executive Vice President, Financial Risk Management, TD Bank Group</i> TD Bank</p>	<p>Ryan Kiskis <i>Head of Credit Strategy</i> US Bank</p>	<p>Rachel Robboy <i>Chief Risk Officer</i> IDB Invest</p>
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Mitchell Smith
*Managing Director, Wholesale Chief
Risk Officer*
Nomura

MODERATOR: **William Ledger**, *Managing Director, Global Head of Credit Portfolio Group Lending*, JPMorgan

10:40 – 11:00 AM **MORNING BREAK**

11:00 – 11:45 AM **PLENARY SESSION: Vision for Risk Management: Where Do We Go from Here?**

- Leverage and role of private credit
- Unsustainable US Deficit
- De-dollarization

SPEAKERS:
Craig Broderick
Board Member, BMO Financial Group
BMO Financial Services

Nicholas Silitch
Former Chief Risk Officer
Prudential Financial

MODERATOR:
Cam DesBrisay
Executive Vice President, Wholesale Credit Risk
Royal Bank of Canada

11:50 – 12:30 PM

IACPM SPONSOR PRESENTATIONS

Stream A

Oliver Wyman

Applied Generative AI for Credit Risk Managers – Industry Case Studies

- Extracting credit warning signals continuously from unstructured data
- Credit rating tool enhancements using machine learning tapping into structured and unstructured data
- Credit memo generation

SPEAKERS:

James Gordon

Partner, Digital/Financial Services

Oliver Wyman

Ugur Koyluoglu

Partner & Vice Chairman, Financial Services Americas

Oliver Wyman

Stream B

Munich Re – CPM and ESG/Climate

12:35 – 1:30 PM

PLENARY SESSION: Private Credit Assessing Challenges and Opportunities

- Growth of the private credit market and trends
- Investment considerations – opportunities and challenges
- Evolving roles of banks vs nonbanks
- Future path

SPEAKERS:

Teddy Desloge

Managing Director, Credit and Insurance (BXCI)

Chief Financial Officer and Portfolio Manager,

Blackstone Private Credit Fund (BCRED) and

Blackstone Secured Lending Fund (BXSL)

Blackstone

Marina Lukatsky

Global Head of Credit Research

Leveraged Commentary & Data

MODERATOR:

Timothy Hartzell, *Global Head of Lending and Portfolio Management, Barclays*

1:30 – 2:30 PM

CLOSING LUNCH
