Global Credit Data — European Online Conference

March 10th-11th, 2021

DRAFT AGENDA – Day 1 ______ Credit risk data for current challenges

0850	Call-in Begins
0900	**Opening:** overview GCD in 2020-21 and Conference program — ***GCD Chairman*** *Theo Van Drunen*, ***GCD Executive Director*** *Richard Crecel* **Welcome Remark** by Sponsor (TBD)
0915	**Credit risk measurements: Regulators' view?** ***EBA*** *Report on the Benchmarking of National Loan Enforcement Frameworks* versus GCD observed recoveries - **Round Table** with the authors, ***European Banking Authority's*** *Samuel Da Rocha Lopes and Taja Secnik*
1000	Coffee Break -15 min.
1015	**Credit risk data: Data Hub for the European NPL market:** recommended by EBA and European Commission, parallel with industry initiative GCD - **Round Table** with ***European Commission*** *(Nicolas Willem)*, ***NPL Markets*** *(Burkhard Heppe)*, ***banks*** *(Barclays, Raiffeisen Bank Int., Unicredit, Intesa San Paolo)*
1100	**Business Case, modelling the Fair Value of illiquid bank loans, using GCD:** different approaches, products/markets adequate LGD, calibration. **Guest speakers:** *Danny Dieleman* ***ING Bank + GCD***
1130	**Methods for projecting losses on active recoveries:** using GCD data for loss estimation on unresolved loans-***GCD*** (see also Day 2)
1200	Lunch Break – 30 min.
1230	**GCD Interactive Dashboard (IDB) –** new tools by ***GCD*** : online Dashboards and Publications
1245	**Addressing the pandemic impact: obligors, portfolios, risk models** * open slot * ***Bank*** *guest speaker*: *TBD*
1330	**Crisis Consensus?** monitor **rating transitions** and **obligors** in the crisis by **benchmarking** with peers – service and data returns by ***GCD***
1415	**Global research and Analytics:** Comparative Assessment and Advisory Study of stress testing practices using GCD data **Guest speakers:** ***CRISIL*** (*Amit Prakash* risk management consulting), ***Bank*** *guest speaker,* **GCD**
1515	Afternoon Tea Break -15 min.
1530	**Trade Finance:** ICC Trade Register activities and *Communication on Commitments and CCF under the final B3R* - ***International Chamber of Commerce (ICC)*** *Krishnan Ramadurai* ***(HSBC, ICC Banking Commission) et Al.***
1615	**GCD Academic Committee:** overview on current collaboration, research, thesis works with leading universities.
1645	TBD **Closing Day 1 by Host:** ***Bank*** *guest speaker.*

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by banks for banks

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DRAFT AGENDA – Day 2 GCD a credit risk benchmarking utility

1250	Call-in Begins
1300	*TBD* **Welcome remark by Host**
1310	**GCD: Data Quality (DQ) as an Asset –** leveraging the GCD DQ and Compliance Package to validate the usage of industry pooled data ***by GCD***
1330	**New features of the LGD data pool –** Projection of Unresolved Defaults LGD, Restructured Loans ***by GCD***
1415	**Model Risk Management: Model Validation, Machine Learning Governance, Data Ethics** ***Institute of International Finance (IIF)*** *(Natalia Bailey Policy Advisor)*
1445	**Academic**:Machine Learning (Neural Network) to model the conditional distribution of the Loss Given Default ***Universitaet Regensburg*** *(Maximilian Nagl)*
1515	**Model Risk Management: *GCD as a Model Benchmarking utility –*** *providing model benchmarking metrics on pooled data endorsed by regulators – Working Group Round Table* ***by GCD + Bank Guests***
1545	**Coffee break – 15 min.**
1600	**Credit Research: modelling the Downturn impact using GCD Data –** projecting a crisis impact with GCD time-series (Downturn LGD Report) ***by GCD + Bank Guests***
1630	**ESG, Energy Efficiency Financial Institution Group (EEFIG):** research group with the **European Commission** Directorate General for Energy **d-fine (**Dr. Markus Seifert**) + GCD+ *Bank Guests***
1700	TBD **Closing Day 2 by Host:** ***Bank Guest speaker***
	End Day Two