Global Credit Data Conference

May 22, 2020 | Scotiabank Centre, 40 King Street W, 2nd Floor, Toronto

PRELIMINARY AGENDA

**timings are subject to change*

FRIDAY, MAY 22

8:00 am – 9:00 am REGISTRATION AND REFRESHMENTS

9:00 am – 9:15 am WELCOME REMARKS BY THE HOST
Daniel Moore, Credit Risk Officer, Scotiabank

9:15 am – 9:35 am KEYNOTE SPEECH: THE IMPORTANCE OF DATA IN THE CURRENT REGULATORY LANDSCAPE

9:35 am – 10:15 am PRACTITIONERS' EXPERIENCES
Using GCD data: for Collateral Haircuts modelling, identifying macro-economic drivers of LGDs and developments on CCF Calibrations with GCD Data

10:15 am – 10:30 am MORNING COFFEE AND NETWORKING BREAK

10:30 am – 11:00 am MEMBER BANK PRESENTATION: USING GCD DATA FOR PD BENCHMARKING
Pubudu Premawardena, Vice President, Internal Ratings Management, Scotiabank

11:00 am – 11:40 am EXPLORING THE USAGE OF GCD LGD DATA FOR CAPITAL MARKET RISK

11:40 am – 12:15 pm PANEL DISCUSSION WITH SENIOR BANKERS AND INDUSTRY EXPERTS
Hear from senior credit professionals as they share their experiences and discuss hot topics in credit risk management.

12:15 pm – 1:00 pm LUNCH AND NETWORKING

1:00 pm – 2:00 pm STREAM 1: GCD'S PD BENCHMARKING REPORT
Presentation of the latest PD Report designed to help banks benchmark their Probability of Default (PD) estimates against industry peers as it highlights the conservative nature of banks' internal PD estimates, with average PD estimates for the global corporate segment over the last 15 years.

STREAM 2: GCD'S LGD REPORT
Presentation of the latest annual Report on Loss Given Default (LGD) for Large Corporates and Real Estate portfolio. It represents a unique resource for all types of credit risk modelling: regulatory capital; pricing; stress testing; or expected loss provisioning models. Outlook on segmentation needs of banks based on economic climate.

2:00 pm – 3:00 pm STREAM 1: NON-PERFORMING LOANS
GCD Data's usefulness in assessing NPL transactions to support profit and recovery targets

STREAM 2: REGULATORY ROUND TABLE
Discussion session on Canadian banks' view on the new Capital Adequacy Requirement (CAR) Guideline 2022 and the finalization of Basel III / IV.

3:00 pm – 3:15 pm AFTERNOON COFFEE AND NETWORKING BREAK

3:15 pm – 4:00 pm HIGHLIGHTS INTO GCD'S CANADIAN DATA
Regional coverage
GCD's data quality framework

4:00 pm – 4:45 pm GCD BENCHMARKING INITIATIVE: BLOOMBERG – GCD APPLICATION DEMONSTRATION
Unlocking the value of credit risk data

4:45 pm – 5:00 pm CLOSING REMARKS

Anti-Trust Warning: Participants are warned not to provide sensitive information about their bank or to engage in discussions which might encourage or lead to collusive behaviour. If in doubt, then please seek guidance from your own bank's policies or legal counsel.

HOSTED BY

Scotiabank