

Global Credit Data Canadian Forum

Friday, May 17, 2019

Scotiabank Centre, 40 King Street W, 2nd Floor, Toronto, ON

0800	Registration and Breakfast														
0900	Welcome by the Host, <i>Scotiabank</i>														
0910	Opening: Global Credit Data and Canadian Forum at a glance														
0940	GCD initiative: Creating LGD Reference Models for Large Corporates														
1010	Morning Break														
1040	GCD's IFRS9 Study with Canadian Focus: Results of 2018 study & Outlook to 2019														
1110	Member bank presentation: Use of GCD data in IFRS 9 Modelling <i>Stephen Hudson, Scotiabank</i>														
1140	GCD initiative: Process Enhancements on Data Quality and Data Usability														
1200	Networking Lunch														
1300	<table border="1"> <thead> <tr> <th></th> <th>Stream 1</th> <th>Stream 2</th> <th>Stream 3 - Peer Discussions</th> </tr> </thead> <tbody> <tr> <td>1300</td> <td> <p>New Analytics and Reports from GCD:</p> <ul style="list-style-type: none"> LGD Report 2019 PD Report 2019 <p><i>Nunzia Rainone, GCD</i></p> </td> <td> <p>New Developments</p> <ul style="list-style-type: none"> Industry Partnerships LEI Integration CECL Benchmarking Study Granular Industry Segments <p><i>Richard Crecel, GCD</i></p> </td> <td> <p>IFRS 9 Modelling Round table:</p> <ul style="list-style-type: none"> Forward-Looking LGD for IFRS 9 Validation of IFRS 9 models - Methods, Challenges & Potential Solutions <p><i>Olivier Lareau, Desjardins</i></p> </td> </tr> <tr> <td>1400</td> <td> <p>Most Recent Academic Studies Program from Canadian and European Universities using GCD Data</p> <p><i>Nunzia Rainone, GCD</i></p> </td> <td> <p>EAD modelling for Large Corporates</p> <p><i>Richard Crecel, GCD</i></p> </td> <td> <p>IFRS 9 Backtesting Round table:</p> <ul style="list-style-type: none"> Backtesting Lifetime ECL Backtesting Stage Transition Backtesting Year by Year versus on the Whole PD Curve <p><i>René Drapeau & Yvonnick Hossou, National Bank of Canada</i></p> </td> </tr> </tbody> </table>				Stream 1	Stream 2	Stream 3 - Peer Discussions	1300	<p>New Analytics and Reports from GCD:</p> <ul style="list-style-type: none"> LGD Report 2019 PD Report 2019 <p><i>Nunzia Rainone, GCD</i></p>	<p>New Developments</p> <ul style="list-style-type: none"> Industry Partnerships LEI Integration CECL Benchmarking Study Granular Industry Segments <p><i>Richard Crecel, GCD</i></p>	<p>IFRS 9 Modelling Round table:</p> <ul style="list-style-type: none"> Forward-Looking LGD for IFRS 9 Validation of IFRS 9 models - Methods, Challenges & Potential Solutions <p><i>Olivier Lareau, Desjardins</i></p>	1400	<p>Most Recent Academic Studies Program from Canadian and European Universities using GCD Data</p> <p><i>Nunzia Rainone, GCD</i></p>	<p>EAD modelling for Large Corporates</p> <p><i>Richard Crecel, GCD</i></p>	<p>IFRS 9 Backtesting Round table:</p> <ul style="list-style-type: none"> Backtesting Lifetime ECL Backtesting Stage Transition Backtesting Year by Year versus on the Whole PD Curve <p><i>René Drapeau & Yvonnick Hossou, National Bank of Canada</i></p>
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1500	Afternoon Break														
1530	Panel Discussion: Regulatory Expectations on Benchmarking and using External Data														
1620	GCD initiative: Assessing GCD's Compliance with Evolving Regulations (Default Definition, Modelling Guidelines)														
1700	Forum Closure														

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.