


Global Credit Data North American Conference

September 24 & 25, 2018

Citibank at 601 Lexington Avenue, At 53rd Street, 14th Floor - Room "JK", New York City

AGENDA – DAY 1

0800	Registration (<i>Please bring a government photo ID</i>) and Breakfast																						
0900	Welcome by the Host <i>Robert Cangemi, Citibank</i>																						
0915	Getting the most out of your GCD Membership (Data Platforms, Working Groups and more) <i>Theo van Drunen, Chair of the GCD board, ABN AMRO and Michael El Hadj, Deputy Chair of the GCD Board, J.P. Morgan</i>																						
0950	Results of the CECL Survey and Outlook to the Benchmarking Project <i>Daniela Thakkar, GCD and Soner Tunay, Accenture</i>																						
1030	Morning Break																						
1050	Loss Forecasting Models for CCAR and CECL <i>Irina Barakova, OCC</i>																						
1130	Enterprise Risk Management and Risk Appetite Processes Leveraging Stress Testing and Benchmarking <i>Fabrice Fiol, Société Générale</i>																						
1200	Lunch & Networking																						
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1500	Afternoon Break																						
1530	Credit Risk Modeling for Low-Default Portfolios <i>Arnisa Abazi, Yuriy Goldin and Bertram leong, Citibank</i>																						
1610	LGD and Peer Comparison Report: Further Analysis for GSIB and US Domestic Banks <i>Nina Brumma, GCD</i>																						
1700	End of Sessions																						
1830	Conference Dinner at Papillon Bistro & Bar sponsored by 																						

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AGENDA – DAY 2

0830	Breakfast																						
0900	Highlights of decisions by the GCD Methodology Committee Analytics of GCD's LGD and EAD Platform and Data Quality Report <i>Riette Dijkstra, GCD, Nina Brumma, GCD and Richard Crecel, GCD</i>																						
0940	Commercial Real Estate LGD modelling with GCD data <i>Pubudu Premawardena, Scotiabank</i>																						
1010	Morning Break																						
1040	GCD's Name & Cluster Benchmarking and PD & Rating Platforms including FRY 14Q alignment <i>Hale Tatar, GCD and Daniela Thakkar, GCD</i>																						
1120	Panel Discussion with Senior Bankers and Industry Experts on Future of Banks Modelling Efforts for Harmonization in US, North America and the World																						
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1500	Afternoon Break																						
1520	GCD Data Insights: Analysis and Visualization <i>Preeda Ratanasoponchai, Citibank</i>																						
1600	Recent Academic Research and Member Analytics on GCD Data <i>Nina Brumma, GCD</i>																						
1630	Conference 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.