

Global Credit Data European Conference

March 25 & 26, 2019
Raiffeisen Bank International

AGENDA – DAY 1

0800	Registration and Breakfast																						
0900	Opening: GCD and your Conference at a glance <i>Theo van Drunen, Chair of the GCD board, ABN AMRO and Richard Crecel, Global Credit Data</i>																						
0940	Host address: The CRO's perspective on the future of risk management <i>Hannes Mösenbacher, CRO, Raiffeisen Bank International</i>																						
1010	Morning Break																						
1040	Regulatory perspective: Regulatory expectations on the implementation of IFRS 9 and the impact on regulatory capital <i>Dr. Guido Sopp, CFE, Head of Team Accounting, Austrian FMA</i>																						
1120	Regulatory perspective: EBA's review of the IRB approach <i>Susanne Röhrig, Senior Policy Expert, EBA</i>																						
1200	Lunch & Networking																						
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1500	Afternoon Break																						
1530	Member presentation: EAD modelling for Large Corporate with Global Credit Data! Exposure at default without conversion factors – <i>Journal of the Royal Statistical Society</i> <i>Mark Thackham, Senior Manager, Modelling and Governance, OneSavings Bank (formerly employed at Westpac / NAB)</i>																						
1610	New GCD data pool: ICC Trade Register - Latest trends and improvements <i>Richard Crecel, GCD and Michael Dhaenens, GCD and ICC Trade Register Representative</i>																						
1630	Member presentation: Can validation factor-in benchmarking? Highlights of Unicredit's new IRB Validation framework - <i>Fausto Bonacina, Unicredit</i>																						
1710	Sponsor presentation																						
1740	End of Sessions		1900 Conference Dinner @ Raiffeisen Bank International																				

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AGENDA – DAY 2

0800	Breakfast																						
0845	Opening: Highlights by the GCD Methodology Committee - GCD Analytics and Data Quality Report <i>Stephan Jortzik, ANZ and Riette Dijkstra, GCD and Richard Crecel, GCD</i>																						
0930	Member presentation: <i>Can LDP PD calibration use benchmarking?</i> Estimating the Probability of Default for No-Default and Low-Default Portfolios <i>Oliver Blümke, Raiffeisen Bank International</i>																						
1010	Morning Break																						
1040	GCD initiative: Assessing GCD's compliance with evolving regulations (EBA Default Definition, Modelling Guidelines) <i>Jenny Westin, Regulatory Expert FCG and Richard Crecel, GCD</i>																						
1120	Panel Discussion: Benchmarking and regulatory expectations																						
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1600	Member presentation: LGD measurement and modelling of physical collateral lending in private banking <i>Camille Ndebeka-Bandou, Crédit Suisse</i>																						
1640	Conference Closure																						