Global Credit Data
by banks for banks

CONFERENCE AGENDA

Day 1   Monday December 12th, 2016 at Scotia Plaza, 44 King St. W. 4th floor, Toronto, Ontario.

Time	Description
0800	Registration and Breakfast
0900	Welcome by the host *Stephen Hart, CRO and Pubudu Premawardena, VP, Internal Ratings Management of Bank of Nova Scotia*
0915	How to get most out of your GCD membership (GCD Benchmarking Platform and PD/ODF and LGD/EAD Databases, Working Groups, Papers, Surveys, Website…) *Philip Winckle, GCD and GCD Executive Team*
1030	Morning Break
1100	Use of GCD data to justify LGD segments *Yang Liu, Bank of Nova Scotia* — Member Presentation
1130	What is new in GCD – Part 1: What can we learn from the enhanced Data Pool on Expected PDs, Observed Default Frequencies and Migrations *Daniela Thakkar, GCD and Markus Seifert, d-fine*
1215	Lunch
1300	*(see streams table below)*

Start Time	PRESENTATIONS & WORKSHOPS		PEER DISCUSSION SESSIONS	
	Stream 1 *Schooner Room*	**Stream 2** *Executive Room*	**Stream 3** *Room 400*	**Stream 4** *Room 402*
1300	Workshop: Validation of IFRS9 Models *Daniela Thakkar, GCD*	Workshop: Understanding LGD/EAD Data Input and Output Structure *Riëtte Dijkstra, GCD and Hale Tatar, GCD*	Using GCD for Validation (Working Group Activities) *Nina Brumma, GCD*	Adjusting TTC parameters to PIT parameters for IFRS9/CECL *Steve Bennett, GCD*
1400	Understanding PD/ODF, Transition Matrices Data Input and Output and Modelling *Daniela Thakkar, GCD*	Using GCD Data: EAD for Undrawn Lines *Nina Brumma, GCD*	Collateralized LGD Methodology *Ellen She, Royal Bank of Canada*	Assessing the appropriate level of conservatism for IFRS9/CECL *Steve Bennett, GCD*

Time	Description
1500	Afternoon Break
1530	Modelling LGD/EAD for IFRS9/CECL with GCD data *Massimo Cutaia, Credit Suisse* — Member Presentation
1615	Harnessing Credit Cycles for IFRS9 and Stress Testing *Gaurav Chawla, Aguais and Associates (AAA)*
1715	End of Session
1830	*Conference Dinner at Jump Restaurant (18 Wellington Street West)*

Day 2 Tuesday December 13th, 2016 at Scotia Plaza, 44 King St. W. 4ᵗʰ floor, Toronto, Ontario.

0800	Breakfast
0830	What is new in GCD – Part 2: Single Name Benchmarking and Clustering New Data Pools *Fred Beauvais and Jimmi Brink*
0930	Updates from the GCD Methodology Committee *Riëtte Dijkstra, GCD*
1015	Morning Break
1045	J.P. Morgan New Integrated Data Collection and Mapping Solution, with Visual Demo *Caroline Gautier, J. P. Morgan and Tim Benschop, OSIS* **Member Presentation**
1145	What is new in GCD – Part 3: Insights into the LGD Database, Data Quality and Redline Reports *Riëtte Dijkstra, GCD and Hale Tatar, GCD*
1230	Lunch

1330

Start Time	PRESENTATIONS & WORKSHOPS		PEER DISCUSSION SESSIONS	
	Stream 1 *Schooner Room*	**Stream 2** *Executive Room*	**Stream 3** *Room 400*	**Stream 4** *Room 402*
1330	Multi Year PDs for CCAR Modelling *Daniela Thakkar, GCD*	Workshop: Understanding GCD's Benchmarking Platform, Data Input / Output and Modelling *Fred Beauvais and Jimmi Brink*	Database Review: Segmentation Project, Industry Codes (i.e. Oil) *Nina Brumma, GCD and Riëtte Dijkstra, GCD*	Improving CCAR models with better data – Geographic Segmentation *Nathaniel Royal, M&T Bank*
1430	IFRS9 - Is "Time to default" relevant for LGD? Implications on our data collections *Daniela Thakkar, GCD*	Commercial Real Estate from GCD Data *Nina Brumma, GCD and Steve Bennett, GCD*	Member Feedback on GCD's Data Templates *Riëtte Dijkstra, GCD and Hale Tatar, GCD*	Correlation between LGD, EAD and PD and How important will this be in the future *Philip Winckle, GCD*

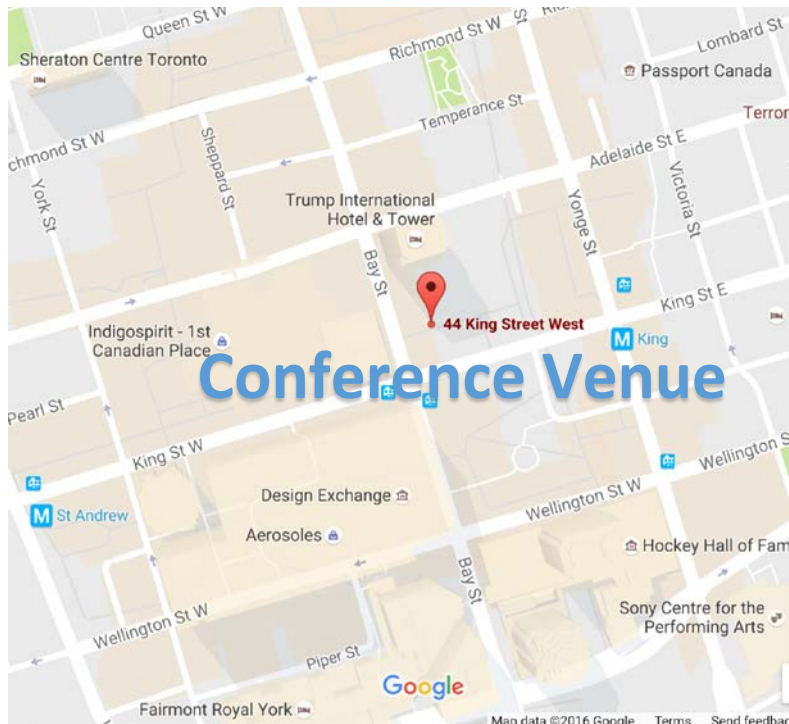|	
1530	Afternoon Break
1600	Challenges to AIRB *Philip Winckle, GCD*
1630	Conference Closure

Dress Code

Business Casual

Conference Venue

The conference is in Toronto Financial District and is easily accessible by public transportation. The street address is 44 King Street West, between Bay St. and Yonge St. When you enter the building from street level, proceed to the 4th floor.

Social Events

Sunday, December 11th – Pre-conference mingle at Jack Astor's at 19:00
Jack Astor's Bar & Grill is at 144 Front Street West, Toronto, ON M5J 2L7

Monday, December 12th – Conference Dinner at Jump Restaurant at 18:30
Jump Restaurant is at 18 Wellington St West, Toronto, ON M5L 1G4