



AGENDA

Day 1 Monday June 20, 2016 Croeselaan 18, Utrecht, The Netherlands

0800	Registration and Breakfast																						
0900	Opening of the conference <i>Richard Crecel Societe Generale , Philip Winckle GCD</i>																						
0915	Welcome by the host <i>Petra van Hoeken, CRO of Rabobank, introduced by Claire Kouwenhoven Gentil of Rabobank</i>																						
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1045	Break																						
1100	The new consultation paper BCBS 362 – regulatory capital impact and industry response <i>Richard Crecel (SocGen), Philip Winckle GCD, Fred Beauvais GCD</i>																						
1130	Modelling LGD/EaD for IFRS 9/CECL with GCD data <i>Massimo Cutaia Credit Suisse</i>																						
1215	Lunch																						
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1500	Break																						
1530	Global Credit Data's New Comprehensive Approach to Banks' PD Needs <i>Philip Winckle GCD , Fred Beauvais GCD, Theo Van Drunen ABN AMRO, Daniela Thakkar GCD</i>																						
1615	Presentation of the "Discount Rate" Whitepaper <i>Stephan Jortzik ANZ</i>																						
Evening	1700 End of Conference Day - 1730 Canal Boat Tour - 2000 Network dinner at Rabobank																						



Day 2 Tuesday June 21, 2016

0800	Breakfast																				
0830	Insights in the LGD Database and ODF Database after the last submission <i>Christine Kersten and Robert Korako GCD</i>																				
0930	Update from the MethCom: Field-specific “give to get” rules and other changes to the data return <i>Antonio Ruiz Credit Suisse , Stephan Jortzik ANZ , Riette Dijkstra GCD</i>																				
1000	Advanced developments in the default data collection process and tooling <i>Mine Sim Yücel Rabobank</i>																				
1030	Morning Break																				
1100	Panel Discussion: Engaging on Expected Loss <i>Senior bankers:</i> <i>Jean-Gabriel Albigot (SocGen), Wolfgang Reitgrüber (Unicredit) and Tim van Hest (Rabobank)</i>																				
1145	Benchmarking TtRec - Is Recovery Time Comparable Between Banks? <i>Fred Beauvais GCD</i>																				
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1530	GCD’s new member website <i>Claire Kouwenhoven-Gentil Rabobank, Daniela Thakkar GCD and Bert Boerland Wunderkraut</i>																				
1600	Session Closure and Cocktails																				

