Global Credit Data
by banks for banks

AGENDA

Day 1 Monday April 25, 2016 (Second Floor Auditorium B)

0800	Registration and Coffee
0900	Chairman and Host Introduction *Richard Crecel SocGen, Michael El Hadj JP Morgan Chase*
0915	Global Credit Data's New Comprehensive Approach to Bank's PD Needs *Philip Winckle GCD, Theo Van Drunen ABN Amro, Fred Beauvais GCD*
1015	Break
1045	What Do We Know About EAD? *Fred Beauvais GCD and Philip Winckle GCD*
1130	Margin Period of Risk *Steven Hunter UBS*
1215	Lunch (13th Floor)
1300	(see streams below)

Start Time	***Stream 1*** *Room 1308*	***Stream 2*** *Room 1302*	***Stream 3*** *Room 1307*	***Stream 4*** *Room 1301*
1300	*Benchmarking LGD and EAD* *Philip Winckle*	*Sovereigns and Municipals* *Hale Tatar*	*EAD for Undrawn Lines* *Fred Beauvais*	*Hands on Demonstration of GCD Visual Analytics Tool*
1400	*Assessing the Appropriate Level of Conservatism for CECL/IFRS9* *Richard Crecel/ Michael Jacobs*	*Dealing with Time Bias* *Nina Brumma*	*Segmentation Strategies* *Fred Beauvais*	*Hands on Demonstration of GCD Visual Analytics Tool*

1500	Afternoon Break
1530	Latest GCD Analytics to Support Member and Industry Discussions with Regulators *Fred Beauvais* GCD
1615	Review of Expected Changes to the Basle Capital Rules *Matthew Ekberg IIF*
1715	End of Session
1730	*Cocktails and Dinner at "Madison and Vine Restaurant"*

Day 2 Tuesday April 26, 2016 (Second Floor Auditorium B)

0730	Registration and Coffee
0800	Report & Analytics & New deliverables on the LGD Database after the Last Submission *Christine Kersten and Hale Tatar, Operations Executives GCD*
0900	Presentation of the "Discount Rate" Whitepaper *Iain MacLachlan ANZ*
0945	Benchmarking TTR- Is Recovery Time Comparable Between Banks? *Fred Beauvais GCD*
1030	Morning Break
1100	Panel Discussion – Organizing around Expected Loss- Data and Modelling Challenges *Michael El Hadj JP Morgan, Sanjay Gupta PNC, Desta Mehdin Huff* MUFG Union Bank
1145	Update of GCD Working Groups on IFRS9 and CECL *Steve Bennett GCD*
1230	Lunch (13^{th} Floor)
1330	(see stream table below)

Start Time	***Stream 1*** *Room 1302*	***Stream 2*** *Room 1307*	***Stream 3*** *Room 1308*	***Stream 4*** *Room 1301*
1330	*Oil Loans and the GCD Database* *Claire Kouwenhoven-gentil & Theo Van Drunen*	*Secured and Unsecured LGD Modelling* *Glen Siniawski*	*CCAR Whitepaper Presentation* *Fred Pergola*	*Hands on Demonstration of GCD Visual Analytics Tool*
1430	*Commercial Real Estate* *Steve Bennett*	*PD Accuracy Ratings and Transition Matrices* *Fred Beauvais*	*Using GCD for Validation* *Iain MacLachlan*	*Hands on Demonstration of GCD Visual Analytics Tool*

1530	Review of Recent European Member Presentations: Modelling LGD with GCD Data (2 Different Bank Presentations) Variable Time Horizon (VTH) methodology for CCF calculations Methodological challenges in implementing IFRS 9 impairment standards *Nina Brumma GCD*
1600	*Optional Workshops for Members or Networking Opportunity - Run Concurrently*
	Session A: Understanding Data Input, Output and RDS Creation *With Christine Kersten and Hale Tatar, Operations Executives*
	Session B: Data Use: from RDS Creation to benchmarking, LGD modelling and more *With Fred Beauvais, Methodology and Membership Executive*
1730	Session Closure and Cocktails