

AGENDA

Focus: EaD and LGD modelling under IFRS 9

Goal: The workshop aims to give insights in the new requirements and serves as a platform to share ideas

Set-up: Limited class-room presentations and focus on smaller “break-out sessions” to discuss and share. Questions filled out by the audience before and during the meeting (please see last page) intend to steer the workshop. Please bring a mobile device with a web browser to the workshop.

Day 1	Thursday 14 April 2016		
0900-1000	Registration and Coffee		
1000	Welcome		
1015	General requirements on modelling LGD under IFRS 9 <i>Daniela Thakkar, GCD</i>		
1045	Modelling approaches for lifetime LGD (part 1 - architecture) <i>Dr. Markus Seifert, d-fine</i>		
1130	“By banks for banks”: Breakout groups on practical aspects of lifetime LGD modelling		
	Breakout group 1: Choice of complexity & consistency of model landscape	Breakout group 2: Regulatory questions: Impact of BCBS 350 and 362 etc.	Breakout group 3: Risk drivers of multi-year LGD vs. 1yr LGD
1215	Lunch		
1315	Modelling approaches for lifetime LGD (part 2- modelling aspects) <i>Dr. Markus Seifert, d-fine</i>		
1400	“By banks for banks”: Breakout groups on modelling lifetime LGD		
	Breakout group 1: Discounting regimes & cost recognition	Breakout group 2: PiT adjustments & projection of collateral values	Breakout group 3: Materiality & conservatism
1445	Coffee break		
1500	“By banks for banks”: Summary of breakout groups and plenary discussion		
1600	Can GCD data be used to identify a LGD term structure? <i>Daniela Thakkar / Rob Korako, GCD</i>		
1700	Closure		
1900	Networking Dinner at “Brasserie Harkema” (see last page on directions)		

Day 2	Friday 15 April 2016		
0900	General requirements on modelling EaD under IFRS 9 <i>Daniela Thakkar, GCD</i>		
0930	Modelling approaches for lifetime EaD <i>Nora Kessler, d-fine</i>		
1030	“By banks for banks”: Breakout groups on lifetime EaD modelling		
	Breakout group 1: Are there specific aspects of EAD projection for distressed assets (bucket 2 & 3)?	Breakout group 2: Data sources and data quality	Breakout group 3: Methods for projecting on- and off-balance exposures
1145	(Early) Lunch		
1245	Challenges in backtesting & validation of expected loss models <i>Dr. Markus Seifert, d-fine</i>		
1315	“By banks for banks”: Breakout groups on integration, backtesting & steering of expected loss		
	Breakout group 1: How to align with other business areas (ALM etc.)?	Breakout group 2: How to backtest / validate expected loss?	Breakout group 3: Governance & steering around expected loss
1400	Coffee break		
1415	“By banks for banks”: Summary of breakout groups and plenary discussion		
1500	Is GCD data fit-for-purpose for IFRS 9? Implications on our data collections <i>Daniela Thakkar, GCD</i>		
1600	Closure		