Global Credit Data
by banks for banks

AGENDA

Rotterdam 14 and 15 December 2015

Day 1 Monday 14 December 2015   Van Nelle Fabriek: Van Nellestraat 1, 3044 BC Rotterdam

	Time	
	0845 - 1000	Registration including coffee and breakfast
G O V E R N A N C E	**0900 - 1000**	(Optional discussion session) Topic 1: Information and Discussion with Board on Budget and Main Activities Planned Topic 2: Information and Discussion with Methcom / Data quality WG on Data quality resolutions
	1000	Welcome and opening by Chairman and Board members – approval of minutes
	1020	Presentation of main activities, Introduction of new members, Election of Board members Approval of half yearly report and amendments to Data Pool Regulations
	1110	3-year-plan and future governance review Approval of amended budget 2016 and contracts within Budget
N E W S	**1145**	RMG Analytics presentation *Fred Beauvais, Methodology & Membership Executive*
	1230	Lunch & Networking
B E S T P R A C T I C E	**1330** **1350**	Update and overview of Working Groups Working Groups Sessions: (may be reorganised to meet demand)
	1500	Afternoon Tea & Networking
	1530	Modelling LGD with GCD Data *By Bojidar Ignatov and Tim Jokhorst, NIBC* Member Presentation
R E G L A T U I O N	**1615**	Panel discussion on the future of IRB Regulation, featuring: *Jean-Gabriel Albigot, Société Generale* RMG discussions update *Michael Bruns, BaFin and RMG………………* Regulatory use of GCD data *Brad Carr, IIF* Current initiatives and regulatory interactions *Jacqueline Mills, AFME* Current initiatives and regulatory interactions
	1730	*Close and walk to dinner (venue to be sent in advance to registered participants)*

Working Groups Sessions table:

Start Time	Stream A Data focus (Christine & Riëtte)	Stream B Asset Classes (Philip)	Stream C Beyond Regulatory Capital (Daniela)	Stream D Special Products (Fred)
1350	Data Quality *Martin Lulic*	Trade & Commodity Finance & ICC *Claire Kouwenhoven / Martial de Bienassis*	Stress Testing – work to date and planning	Asset Backed Lending & Equipmt. Financing & Derivatives & Private Banking
1425	ODF and PD: Migration matrix *Michel van Beest*	Model Benchmarking & industry groups *Richard Crecel*	CCAR *Steve Bennett*	Segmentation by Business Line (work in progress) *S. Datta & Michael El Hadj*

Day 2 Tuesday 15 December 2015   Van Nelle Fabriek: Van Nellestraat 1, 3044 BC Rotterdam

	0800	Registration and coffee and breakfast
D A T A & A N A L Y S I S	0830	Methcom opening remarks, progress and activities in the last 6 months *By Antonio Ruiz, chairman of the Methcom*
	0845	Report & Analytics & New deliverables on the LGD Database after the last submission *By Riëtte Dijkstra, Operations Manager*
	0930	Data Quality Initiatives *By Christine Kersten, Operations Executive*
	1000	Update on new "segmentation fields" (initiative of Segmentation WG) *By Fred Beauvais & Riëtte Dijkstra, GCD Executives*
	1030	Morning Tea

1100 The big issues

	Stream A	Stream B	Stream C	Stream D
1100	*Overview of all streams*			
1140	*Presentation of new GCD VA Tool* *Riëtte Dijkstra / Jeroen Batema / Michael Dhaenens/Tim Benschop*	*Presentation of new ODF Tool & Red Line Report* *Michel van Beest / Daniela Thakkar*	*Presentation on current status: IFRS9* *Wolfgang Reitgruber*	*Discount Rate: Presentation of whitepaper* *Harald Scheule / Stephan Jortzik*

N E W S	1230	Lunch
B E S T P R A C T I C E	1330	Modeller's Club In streams: with *3 minute presentations of highlights of the discussions at the end* Topics are to be decided but include issues arising in RACG and other favourite modelling topics: - secured / unsecured - benchmarking and calibration - collateral haircuts - CCF analysis for EAD
	1430	Modelling LGD with GCD *By Dat Tran, Commonwealth Bank (Australia)* Member Presentation
	1515	Variable Time Horizon (VTH) methodology for CCF calculations *By Arturo Ormeño Sanchez, Credit Suisse* Member Presentation
	1600 - 1700	*Drinks and Networking (parallel with workshops)*

Post Conference Workshops – pre registration required

T R A I N I N G	1615 - 1700	*Session A*: Understanding Data Input, Output and RDS Creation *With Christine Kersten, Operations Executive*
	1615 - 1700	*Session B*: Data Use: from RDS Creation to benchmarking, LGD modelling and more *With Fred Beauvais, Methodology and Membership Executive*
	1615 - 1700	*Session C*: Use of GCD Visual Analyser *With Jeroen Batema and Tim Benschop, OSIS*

Global Credit Data
by banks for banks