

## AGENDA

New York 13 and 14 April 2015, hosted by JP Morgan

### DAY 1 Monday, 13 April 2015

0900	<b>Registration and Coffee</b>				
0930	Welcome - JP Morgan <i>Michael El Hadj, Managing Director JP Morgan</i>				
0940	Global Credit Data – Current Status and Future Direction <i>Philip Winckle, Executive Director Global Credit Data</i>				
1010	Report on the LGD Database <ul style="list-style-type: none"> <li>• LGD Volumetrics</li> <li>• Changes seen in the database</li> <li>• Analytics Highlights</li> </ul> <i>Fred Beauvais, Methodology and Membership Executive, Global Credit Data</i>				
1110	Panel Discussion-Benefits of Global Credit Data-Members Perspective <i>Chaired by: Sanjay Gupta, Executive Vice President PNC</i>				
1200	<b>Lunch at Conference Facility</b>				
1315	A Practitioner's Experience With Global Credit Data- JP Morgan <i>Orla Duffy, JP Morgan &amp; Jeroen Batema, OSIS</i>				
1415	Members Report on Pre Working Groups <ul style="list-style-type: none"> <li>• Asset Based Lending</li> <li>• Equipment Finance</li> <li>• Private Banking</li> <li>• Derivatives</li> </ul> <i>Discussion Leader: Orla Duffy, JP Morgan</i>				
1515	<b>Afternoon Coffee Break</b>				
1545	Discussion Groups: Participants Choose a Session: <table style="width: 100%; border: none;"> <tr> <td style="width: 50%; text-align: center;">Stress Testing</td> <td style="width: 50%; text-align: center;">Commercial Real Estate</td> </tr> <tr> <td style="text-align: center;">Margin of Prudence</td> <td style="text-align: center;">What Asset Class is Next?</td> </tr> </table>	Stress Testing	Commercial Real Estate	Margin of Prudence	What Asset Class is Next?
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1645	Session Closure and Summary of the Day <i>Richard Crecel, Chairman Global Credit Data</i>				
1800	<b>Dinner Sponsored by Global Credit Data at “The Library” in the Palace Hotel</b>				

**Day 2** Tuesday 14 April 2014

0730	<b>Registration and Coffee</b>
0800	<p>Model Benchmarking – How Global Credit Data is helping its members to debate and adapt to the regulatory changes in credit risk measurement</p> <p><i>Philip Winckle, Executive Director Global Credit Data</i> <i>Richard Crecel, Chairman Global Credit Data</i></p>
0845	<p>The State of Bank CRE Models – Results of the CRE Working Group Including Global LGD by Region, Property Type, LTV and More.</p> <p><i>Steve Bennett Executive Director NA Global Credit Data</i></p>
0930	<p>Global Credit Data Modellers' Club. Choose Between:</p> <ul style="list-style-type: none"> <li>• Downturn LGD</li> <li>• Secured vs. Unsecured Recoveries</li> <li>• Treatment of Cash Flow Source/ Post Default Drawings</li> <li>• Treatment of Cross-defaults/ 90 Days Past Due</li> <li>• Facility vs. Client Level LGDs</li> </ul>
1040	<b>Morning Coffee</b>
1100	<p>New FASB (CECL) Requirements for Loan Loss Accounting Using Expected Loss (EAD, PD, LGD)</p> <p><i>Robert E. Wadley, Partner Professional Practice, Ernst &amp; Young LLP</i> <i>Steven M. Kane, Partner Professional Practice, Ernst &amp; Young LLP</i></p>
1145	<p>Stress Testing with LGD</p> <p><i>Jon Frye, Senior Economist, Federal Reserve Bank of Chicago</i></p>
1230	<b>Conference Concluding Remarks</b>

1330 - 1600	<b>Post Conference Workshop (pre-registration required)</b>
	<p>How to Deal With the Internal Challenges of Data Collection</p> <p><b>Group 1:</b> Overview of database, input methods, data extraction, building an RDS.</p> <p><b>Group 2:</b> Using the LGD data for model building, including a practical walk through.</p>

1600 - 1700	<b>Tour of the Morgan Library (pre-registration required)</b>
	<p>The Morgan Library was founded to house the private library of JP Morgan in 1906, which included, besides the manuscripts and printed books, some of them in rare bindings, his collection of prints and drawings.</p>

<b>Bank</b>	<b>Name of Attendees</b>
Bank Of America	Dandonfeng, Brad Pollock
Bank of Nova Scotia	Yang Liu, Ken Dubien
Barclays	Natella O'Bryant, Corli Human
BB&T	Paul Hoerig
BMO	Candace Bocci, Sanjiv Talwar
IIF	N Bailey, B Frohn
Intesasanpaolo	Franck Fleury, Guido Caprioglio
	Jonathan Edds, Kevin Fitzgibbons, Shelly Hu, Bing Yu, Sean Singh, May Zhang, Liang Liu, Bhanu Kuna, Alexey Smurov, Joy Wang, Lance Wang
Capital One	
	Akos Felsovalyi, Soumilya Datta, Bryce Ferguson Arnisa Abazi, Tania Ahuja, Yuriy Goldin, Stuart Neilson, Ilsoo Lee,
Citi	
Citizens	Soner Tunay, Alper Corlu
Comerica	Kevin Bodie
E&Y	Robert Wardley, Steven Kane
FRB Chicago	Jon Frye
IACPM	Som-lok Leung
	Yuyi Chen, Steve X Wang, Linqiao Zhao, Raviteja Yelamanchili, Alexander Karpikov, Orla Duffy, Michael El Hadj, Amit Dhameja, James Crawford, Anthony Kush, david.x.hwang, david.x.hwang, Iris Yang, Christopher Nutt, James Dempsey
JPM	
M&T	John Kloberdanz, Mike Zaszak, Eric Swoboda
Morgan Stanley	Romain Mazoue
Northern Trust	Jiwen Liu
OSIS	Jeroen Batema
	Steve Bennett, Philip Winckle, Christine Kersten, Fred Beavais
PECDC Exec	
	Manish Kumar, Sugata Chakravarty, Sanjay Gupta, Glen Siniawski
PNC	
RBC	Elizabeth Moleda, Ellen She, Kadiata Kane
Regions	Rob Roden, Paul Reynolds
Santander	Puneet Saxena
Societe General	Richard Crecel
Union Bank	Desta Medhin-Huff
UBS	Steven Hunter
	Svetlana Lyman, Julie Summers, Mark A. Medina
Zions	

