



South African GCD Conference

July 24th 2017, Johannesburg

We kindly invite our South African members to join our Regional Conference in Johannesburg. The purpose of the conference is

- to inform about the most recent developments within GCD
- to share knowledge on how member banks use our data
- to discuss relevant regional topics with respect to credit risk modelling
- to gather your input for future developments of our data model

DRAFT AGENDA:

Time	Topic
0900	Welcome and introduction round
0915	GCD current status
0930	New developments within GCD ⇒ Default rates and migrations ⇒ GCD Benchmarking platform ⇒ Work with ICC on the Trade Finance Register ⇒ IFRS 9 Benchmarking study
1045	<i>Morning break</i>
1115	Analytics on our data ⇒ Zooming into our (South) African data ⇒ Creating meaningful reference data sets (and what the regulators say about that)
1230	<i>Lunch</i>
1330	Recap of recent presentations from Members / Academics ⇒ Using GCD data for LGD modelling ⇒ Using GCD data for modelling PD term structures ⇒ Using GCD data for IFRS 9 purposes ⇒ Using GCD data for downturn LGD estimation
1500	<i>Coffee break</i>
1530	Discussions and feedback on regional and other issues, incl.: ⇒ Academic Research ⇒ GCD future direction ⇒ AIRB future
1630	<i>Close</i>

In a nutshell

The agenda will cover ...

- The proposed Basel IRB changes
- Data needs and methodologies in IFRS9 provisioning
- The use of GCD data by members
- Benchmarking PD, LGD, EAD
- Expert discussions & Knowledge sharing

When and Where

Date: July 24th, 2017

Location: to be defined, Johannesburg

Who should attend?

Credit Risk Modellers

Project members IFRS 9 implementation project (Finance, Risk, Data management)

Validators / Auditors

Free of Charge!

Best Practice by Banks for Banks

Please register at Daniela.thakkar@globalcreditdata.org