Global Credit Data
by banks for banks

Venue:
Credit Suisse building at 11 Madison Ave, New York, NY 10010. (Auditorium B)

AGENDA – DAY 1

Monday September 25th, 2017

0800	Registration and Breakfast
0900	Welcome by the host *Olaf Springer, Head of Credit Analytics, Credit Suisse*
0915	How to get the most out of your GCD Membership (Platforms, Working Groups and more) *Theo van Drunen, ABN AMRO, Massimo Cutaia, Credit Suisse and Philip Winckle, GCD*
1015	Modelling of Contingent Liabilities based on GCD data *Massimo Cutaia, Credit Suisse*
1045	Morning Break
1100	Regulator Update on Credit Risk Modelling *Harini Parthasarathy, Office of the Comptroller of the Currency (OCC)*
1145	Structural Differences Between External and Internal Default Rates, Migration Matrices and PITness *Daniela Thakkar, GCD*
1230	Lunch & Networking
1330	

Start Time	**PRESENTATIONS & WORKSHOPS**		**PEER DISCUSSION SESSIONS**	
	Stream 1 ***Room: Union Square***	**Stream 2** ***Room: Gramercy Park***	**Stream 3** ***Room: Amsterdam***	**Stream 4** ***Room: Dubai***
1330	How to assess the Philosophy of your Rating Systems: (Degree of PITness) *Daniela Thakkar, GCD*	Understanding GCD's Benchmarking Platform: Predicted Credit Risk Parameters *Hale Tatar, GCD*	Validation Tools, Tests and Analyses *Soumen Pradhan, Capital One & Nina Brumma, GCD*	Insights from GCD's Wholesale Rating Models Survey *Carrie Chai, Bank of Nova Scotia & Philip Winckle, GCD*
1430	What we have learned from IFRS 9 Implementation and How it can be applied to CECL *Daniela Thakkar, GCD*	Data Workshop: Reference Data Set Creation *Nina Brumma, GCD*	Reviewing the Definition of Default under CECL *Steve Bennett, GCD*	Data Quality and Usability Discussion of GCD Data *Martin Lulic, KfW Bankengruppe, Philip Winckle, GCD and Hale Tatar, GCD*

1530	Afternoon Break
1600	Strategy Discussion with the GCD Board Members (Questions in advance, please)
1645	How Banks can Leverage Credit Data to Improve Business *Paul Sternhagen, McKinsey & Company*
1730	End of Sessions
1830	Conference Dinner *(Coppola's East Restaurant)*

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AGENDA– DAY 2

Tuesday September 26th, 2017

0800	Breakfast
0830	Updates from the GCD Methodology Committee & Insights into GCD Platforms *Stephan Jortzik, ANZ and Martin Lulic, KfW Bankengruppe*
0930	Using FRY-14Q data for GCD submissions: Benchmarking and PD-ODF Platforms *Caroline Gautier, J.P. Morgan*
1015	Morning Break
1045	The GCD Benchmarking Platform: Results of the first Data Collection *Philip Winckle, GCD and Hale Tatar, GCD*
1130	LGD Estimates in Economic Scenarios *Jon Frye, Federal Reserve Bank of Chicago*
1215	Lunch & Networking
1315	

Start Time	**ANALYTICS & WORKSHOP**		**PEER DISCUSSION SESSIONS**	
	Stream 1 ***Room: Union Square***	**Stream 2** ***Room: Gramercy Park***	**Stream 3** ***Room: Amsterdam***	**Stream 4** ***Room: Dubai***
1315	Practical Examples using GCD data by Members Commercial Real Estate-The LGD/LTV Enigma *Pubudu Premawardena, Bank of Nova Scotia and Nina Brumma, GCD*	Academic Study using GCD data: Cross Country differences in Recovery Rates *John Anthony, University of Newcastle and Jeroen Kleijn, Rabobank*	How to incorporate Forward Looking Information into CECL Estimates *Steve Bennett, GCD and Daniela Thakkar, GCD*	What variables could be used in PD Cluster Analysis of SME/Mid Market Portfolios? *Philip Winckle, GCD and Hale Tatar, GCD*
1415	Constructing the PD Term Structure for CECL and CCAR *Markus Seifert, d-fine and Nina Brumma, GCD*	The Changing Regulatory Environment - What can you expect? *Natalia Bailey and Brad Carr, The Institute of International Finance (IIF) and Philip Winckle, GCD*	CECL Implementation - Starting from capital models, Stress Models or Accounting Models? *Steve Bennett, GCD*	Is Risk Data of High Enough Quality for Accounting Data under CECL? *Daniela Thakkar, GCD*

1515	Afternoon Break
1545	Modelling LGD using Machine-Learning Techniques. How to use GCD data to Enrich your Model *Sanjay Gupta, PNC*
1630	Blockchain – What is Blockchain and how can it be used for Syndicated Loans, in Bank's Data Collection? *Joe Salerno, Synaps*
1700	Conference Closure