Global Credit Data North American Conference

September 24 & 25, 2018

Citibank at 601 Lexington Avenue, At 53rd Street, 14th Floor - Room “JK”, New York City

AGENDA – DAY 1

0800	Registration *(Please bring a government photo ID)* and Breakfast
0900	Welcome by the Host *Robert Cangemi, Citibank*
0915	Getting the most out of your GCD Membership (Data Platforms, Working Groups and more) *Theo van Drunen, Chair of the GCD board, ABN AMRO and Michael El Hadj, Deputy Chair of the GCD Board, J.P. Morgan*
0950	Results of the CECL Survey and Outlook to the Benchmarking Project *Daniela Thakkar, GCD and Soner Tunay, Accenture*
1030	Morning Break
1050	Regulatory Perspectives on Credit Risk Modeling and Data *Irina Barakova, OCC*
1130	Enterprise Risk Management and Risk Appetite Processes Leveraging Stress Testing and Benchmarking *Fabrice Fiol, Société Générale*
1200	Lunch & Networking
1300	(see streams below)

Start Time	**ANALYTICS & WORKSHOPS**		**PEER DISCUSSION SESSIONS**	
	Stream 1 ***Room: Plenary Room “JK”***	**Stream 2** ***Room: “EF”***	**Stream 3** ***Room: “D”***	**Stream 4 CECL Stream** ***Room: “ABC”***
1300	Stressing LGDs in Credit Stress Test Framework *Richard Crecel, GCD*	Trade Finance and Supply Chain Finance, ICC and GCD Analytics Comparison *Philip Winckle, GCD*	LGD Modelling Challenges and Solutions *Yu Wang, Royal Bank of Canada*	CECL Modelling for Real Estate *Glen Siniawski, PNC*
1400	Rating Through-the-Cycle: What does the Concept imply for Rating Stability and Accuracy? *John Kiff, IMF*	Sovereign and Public-Sector Entities LGD *Pedro Solis, EDC* Sovereign LGD in GCD Data *Nina Brumma, GCD*	LGD Data Submission direction from the LGD Subcommittee *Riette Dijkstra, GCD and Erik Rustenburg, GCD*	Backtesting and Benchmarking CECL *Michael Jacobs, PNC*

1500	Afternoon Break
1530	Credit Risk Modeling for Low-Default Portfolios *Arnisa Abazi, Yuriy Goldin and Bertram Ieong, Citibank*
1610	LGD and Peer Comparison Report: Further Analysis for GSIB and US Domestic Banks *Nina Brumma, GCD*
1700	End of Sessions
1830	Conference Dinner at Papillon Bistro & Bar sponsored by accenture

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AGENDA – DAY 2

0830	Breakfast
0900	Highlights of decisions by the GCD Methodology Committee Analytics of GCD’s LGD and EAD Platform and Data Quality Report *Riette Dijkstra, Erik Rustenburg, Nina Brumma and Richard Crecel, GCD*
0940	Commercial Real Estate LGD modelling with GCD data *Pubudu Premawardena, Scotiabank*
1010	Morning Break
1040	GCD’s Name & Cluster Benchmarking and PD & Rating Platforms including FRY 14Q alignment *Hale Tatar, GCD and Daniela Thakkar, GCD*
1120	Panel Discussion with Senior Bankers and Industry Experts on Future of Banks Modelling Efforts for Harmonization in US, North America and the World
1200	Lunch & Networking
1300	

Start Time	**ANALYTICS & WORKSHOP**		**PEER DISCUSSION SESSIONS**	
	Stream 1 ***Room: Plenary Room “JK”***	**Stream 2** ***Room: “EF”***	**Stream 3** ***Room: “D”***	**Stream 4** ***Room: “ABC”***
1300	PD Modelling: a Bayesian Logistic approach – Sovereign Focus *Fausto Molinari, SEK*	How to use the new US Segment in the GCD LGD&EAD Database *Nina Brumma, GCD*	Exploring Validation & Model Risk *Stuart Neilson, Citibank*	Pillar 2 Focus Group: Role of Credit Portfolio Models Loss Contributions Risk Diversification *Massimo Cutaia, Credit Suisse*
1400	Future of Machine Learning in Credit Risk *Natalia Bailey, IIF*	Understanding GCD’s Benchmarking Platform: Predicted Credit Risk Parameters *Hale Tatar, GCD*	Model Risk Management (MRM): Automation Validation Efficiency Model Risk Materiality *Kenza Ammoumi and Sara Sebti, Société Générale*	Data Quality & Data Security *Philip Winckle, GCD*

1500	Afternoon Break
1520	GCD Data Insights: Analysis and Visualization *Preeda Ratanasoponchai, Citibank*
1600	Recent Academic Research and Member Analytics on GCD Data *Nina Brumma, GCD*
1630	Conference Closure

Anti Trust Warning: Participants are warned not to provide sensitive information about their bank or to engage in discussions which might encourage or lead to collusive behaviour. If in doubt, then please seek guidance from your own bank’s policies or legal counsel.

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