Global Credit Data European Conference

March 25 & 26, 2019

Raiffeisen Bank International

AGENDA – DAY 1

0800	Registration and Breakfast
0900	**Opening:** GCD and your Conference at a glance *Theo van Drunen, Chair of the GCD board, ABN AMRO and Richard Crecel, Global Credit Data*
0940	**Host address: The CRO's perspective on the future of risk management** *Hannes Mösenbacher, CRO, Raiffeisen Bank International*
1010	Morning Break
1040	**Regulatory perspective:** Regulatory expectations on the implementation of IFRS 9 and the impact on regulatory capital *Dr. Guido Sopp, CFE, Head of Team Accounting, Austrian FMA*
1120	**Regulatory perspective:** EBA's review of the IRB approach *Susanne Röhrig, Senior Policy Expert, EBA*
1200	Lunch & Networking
1300	(see parallel sessions below)

Start Time	ANALYTICS & WORKSHOPS		PEER DISCUSSION SESSIONS	
	Stream 1: Industry positions ***Room: Plenary Room***	**Stream 2: GCD's recent studies** ***Room: EG 1***	**Stream 3: IFRS 9** ***Room: EG 2***	**Stream 4: Modelling & Data** ***Room: EG 3***
1300	Industry positions on the NPL provisioning legislation of the EBA/ECB *C. Usherwood, AFME*	IFRS 9 Study: Results 2018 & Outlook to 2019 *Daniela Thakkar, GCD*	Forward-Looking LGD for IFRS 9 *Jordan Aïssiou, Société Générale*	Masterscale and low default portfolio PD calibration *Svyatoslav Vovchak and Lina Sun, ING*
1400	Industry positions on the Basel III-Finalization/ CRR3 rules *C. Usherwood, AFME*	LGD Report 2019 *Nina Brumma, GCD and Nunzia Rainone, GCD*	Validation of IFRS 9 models - Methods, Challenges & Potential Solutions *Costanza Righi, Unicredit*	NPL data - European market and trading platforms - Comparing GCD's with EBA's template *Burkhard Heppe, OSIS*

1500	Afternoon Break
1530	**Member presentation:** EAD modelling for Large Corporate with Global Credit Data! Exposure at default without conversion factors – *Journal of the Royal Statistical Society* *Mark Thackham, Senior Manager, Modelling and Governance, OneSavings Bank (formerly employed at Westpac / NAB)*
1610	**New GCD data pool: ICC Trade Register** - Latest trends and improvements *Richard Crecel, GCD and Michael Dhaenens, GCD and ICC Trade Register Representative*
1630	**Member presentation:** Can validation factor-in benchmarking? Highlights of Unicredit's new IRB Validation framework - *Fausto Bonacina, Unicredit*
1710	**Sponsor presentation: Bloomberg** – Credit Risk Consensus – David Croen, Bloomberg L.P.
1740	End of Sessions **1900** Conference Dinner @ Raiffeisen Bank International

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AGENDA – DAY 2

0800	Breakfast
0845	**Opening:** Highlights by the GCD Methodology Committee - GCD Analytics and Data Quality Report *Stephan Jortzik, ANZ and Riette Dijkstra, GCD and Richard Crecel, GCD*
0930	**Member presentation:** *Can LDP PD calibration use benchmarking?* Estimating the Probability of Default for No-Default and Low-Default Portfolios *Oliver Blümke, Raiffeisen Bank International*
1010	Morning Break
1040	**GCD initiative: Assessing GCD's compliance** with evolving regulations (EBA Default Definition, Modelling Guidelines) *Jenny Westin, Regulatory Expert FCG and Richard Crecel, GCD*
1120	**Panel Discussion:** Benchmarking and regulatory expectations
1200	Lunch & Networking
1300	(see sessions below)

Start Time	**ANALYTICS & WORKSHOP**		**PEER DISCUSSION SESSIONS**	
	Stream 1: **Academic Studies** ***Room: Plenary Room***	**Stream 2:** **Using GCD data** ***Room: EG 1***	**Stream 3:** **GCD initiatives** ***Room: EG 2***	**Stream 4:** **Machine Learning** ***Room: EG 3***
1300	Factors that drive the cure of a defaulted company *Christian Lohmann, Wuppertal University* Modelling exposure at default of credit lines under varying systematic conditions *Maximilian Nagl, University of Regensburg* Testing representativeness when using GCD data in LGD modelling *Tanja Verster / Chamay Kruger / WD Schutte, North-West University*	Understanding GCD's Benchmarking Platform for Peer Comparison Studies *Michael Dhaenens, GCD*	Banks' efforts and readiness on EBA's default definition *David Eschwé, Raiffeisen Bank International*	Comparison of machine learning techniques to more traditional modelling approaches *Leonard Fister, Crédit Suisse*
1400		Behind the scenes: The latest changes in the LGD database - Standard RDS - Validation rules table - Detailed industry codes *Martin Lulic, KfW and Erik Rustenburg, GCD*	New GCD development with Partners: • Creating LGD reference models for LGD-*Jimmi Brink, FCG* *Richard Crecel, GCD* • Exploring Credit Risk Consensus with GCD *David Croen, Bloomberg L.P.*	Bias/ethics in Machine Learning *Natalia Bailey, IIF*

1500	Afternoon Break
1520	**Member presentation:** The business use of Advanced Analytics *David Eschwé & Joel Gotsch, Raiffeisen Bank International*
1600	**Member presentation:** LGD measurement and modelling of physical collateral lending in private banking *Camille Ndebeka-Bandou, Crédit Suisse*
1640	Conference Closure

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