Global Credit Data Conference

7 & 8 November 2022
HSBC | Canary Wharf | London

Day 1 | AGENDA | 7th Nov | The Impact of Collaborative Data Pooling

Timings are GMT

0800	Registration and Breakfast
0900	**Welcome Ceremony** GCD Chairman of the Board & GCD Executive Director Simon Ross-Hansen | SVP - Nykredit
0915	**GCD Trade Finance in action with Banking and Industry Authorities** Krishnan Ramadurai | Global Head of Capital Management for the Global Trade Portfolio - HSBC Ravi Hanspal | ICC & BCG
1000	Morning Break
1030	**Latest insights into IFRS9 models: Conditional Correlation in Scenario Credit Models** Frederic Menninger | Head of IFRS9/CECL Model Development - Credit Suisse
1100	**GCD in action – Use cases from your peers** Validated Models | Capital Optimisation | Data Remediation | Quality and Compliance GCD
1130	**Automation of GCD LGD Data collection: ING's journey from tactical to structural solutions** Hanif Kamis | Wholesale Banking Senior Product Owner – ING Marieke Bakker | Risk Information and Change Management - ING
1200	Lunch & Networking
1300	**Break out sessions | Use Cases**

Start Time	Stream 1: *Room: Plenary Room*	Stream / Room 2:	Stream / Room 3:
1300	UNEP FI - United Nation Environment Programme Finance Initiative Catalysing action across the financial system to support the transition to more sustainable and inclusive economies worldwide *David Carlin, UNEP FI*	Academics: latest news from the Academic world using GCD data *Nina Brumma, Head of Analytics, GCD* Heterogeneities among credit risk parameter distributions: the modality defines the best estimation method". *Marvin Zoellner, Technical University of Braunschweig* Credit line exposure at default modelling using Bayesian mixed effect quantile regression *Maximilian Nagl, Universität Regensburg*	Automation of GCD LGD Data collection: ING's journey from tactical to structural solutions. *Hanif Kamis, ING* *Marieke Bakker, ING*
1400	The climate extended credit risk model CERM – integrating climate risk and credit risk factors into a multifactor Merton-type model. *Olivier Vinciguerra, Green RWA* *Jean-Baptiste Gaudemet, Green RWA*		Proving Representativeness in your GCD Samples *Ben Galow, GCD* & Workshop on using GCD Data *Hale Tatar, GCD*

1500	Afternoon Break

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1530	**The importance of data in credit risk… and beyond** Markus Seifert & Benjamin Galow - d-fine
1600	**A Regulator's view on Climate Risk in Pillar I** Jacob Gyntelberg | Director Economic & Risk Analysis, European Banking Authority
1645	**Round Table** **ESG Risks and Challenges for Banks: State of Play in Europe and GCD's contribution** Marc Irubetagoyena | Head of Group Stress Testing and Financial Simulations - BNP Paribas Constance Usherwood | Director of Prudential Regulation - AFME David Carlin | TCFD and Climate Risk Program Lead - UNEP FI Jacob Gyntelberg | Director Economic & Risk Analysis - European Banking Authority Olivier Vinciguerra | Chairman & Co-founder of Green RWA
1730	End of Sessions for Day 1
1830	Conference Dinner (at HSBC building)

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Day 2 | AGENDA | 8th Nov | Data Driven Industry Insights

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0800	Breakfast
0830	**Updates from the GCD Methodology Committee & Insights into GCD Platforms** Stephan Jortzik | Head of Methodology Committee - GCD & Head of Wholesale Credit Modelling - ANZ
0930	**Sensitivity of the Loss-given-default to Macroeconomic conditions: GCD-ECB joint study** Oana Georgescu & Aurea Ponte Marques | European Central Bank
1015	Morning Break
1045	**EBA on Trends and Conditions in Markets for Infrastructure Lending** Marina Cernov | Senior policy expert & Clara Garcia | Policy Expert - EBA
1115	**Challenger Model with GCD Data using AI Techniques** Jeroen Berends | Head of Wholesale Analytics UK - HSBC Thomas Aldheimer & Philip Winckle | FCG
1200	Lunch & Networking
1300	**Break out sessions**

Start Time	Stream 1: *Room: Plenary Room*	Stream / Room 2:	Stream / Room 3:
1300	Challenge of consolidation global data to meet GCD industry standards *Thomas Richardson, Senior Data Analyst, HSBC* *Sam Colyer, Head of Wholesale GRA Data HSBC*	Consensus Benchmarking: Latest insights into LGD Analytics • Reference Benchmarks in GCD Dashboards • Report on Project Finance *Nina Brumma, GCD*	Challenger model with GCD data using AI techniques *Jeroen Berends, HSBC* *Thomas Aldheimer, FCG* *Philip Winckle, FCG*
1400	Unresolved defaults: How to include unresolved defaults into your LGD calibration *Ben Galow, GCD*	*Performance Guarantees and Trade Finance Loss Analyses* *GCD and ICC - Trade Finance Register* *Executive Director, GCD*	GCD PD and rating migration data | Capturing the downturn during the pandemic and current geo-political turmoil. *Olivier Plaetevoet, GCD*

1500	Afternoon Break
1530	**Validation of LGD models using GCD data** Michael Eichhorn | KfW Bankengruppe
1615	**Supporting Lending Strategies** Richard La Rock | Director Financial Resource Management - HSBC
1700	Conference Closure

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