Global Credit Data Conference

November 2022
HSBC | UK

AGENDA | DAY 1 | The Impact of collaborative data pooling

Preliminary Agenda, timings are subject to change

0800	Registration and Breakfast
0900 **0915**	Welcome Ceremony *GCD Chairman of the Board, GCD Executive Director*
0940	Feedbacks from the Regulator: review of the IRB approach *Regulator*
1020	Morning Break
1040	GCD impact with Authorities: ECB, EBA, ICC + IIF (Trade Finance),
1115	GCD Data Relevance, Quality and Compliance
1200	Lunch & Networking
1300	Break out sessions | Use Cases • Workshop on how to use GCD data • Academics: latest news from the Academic world using GCD data • Benchmarking using GCD Benchmarking as a service: Insights from the French member banks • The future of Specialised Lending: what lies ahead • Challenger model with GCD data using AI by HSBC
1500	Afternoon Break
1530	Revised Basel III landscape: What is left for modelling *Panel Discussion*
1610	Host presentation: A CRO's perspective on the future of risk management *HSBC*
1650	Environmental, Social, Governance (ESG) Risk – Green Finance: State of Play in Europe and GCD's contribution *GCD*
1730	End of Sessions
1830	Conference Dinner (Venue to be confirmed)

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AGENDA | DAY 2

0800	Breakfast
0830	Updates from the GCD Methodology Committee & Insights into GCD Platforms *Head of Methcom and GCD*
0930	Sensitivity of the Loss-given-default to macroeconomic conditions: GCD-ECB joint study *ECB-GCD*
1015	Morning Break
1045	IFRS9: latest insights into IFRS9 models: Conditional Correlation in Scenario Credit Models *Credit Suisse*
1130	Journey for Automating GCD Data Structure in a Bank *ING*
1215	Lunch & Networking
1315	Break out sessions • Performance Guarantees and Trade finance Loss analyses • Benchmarking as a service: Survey results on CCF and Downturn LGD • Unresolved defaults: How to include unresolved defaults into your LGD calibration? • Pandemic: are we out of the woods? Insights from GCD PD and rating migration data • Q&A on Data Automation, ING
1515	Afternoon Break
1545	Models for the EBA Stress Test and IFRS9 *Bank Speaker*
1630	Credit Risk modelling experiences and model risk management *Bank Speaker*
1700	Conference Closure

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