SESSIONS

CREDIT RISK MODELLING - EUROPEAN BANKING SUMMIT 2019 AGENDA -

Credit Risk Modelling - 2nd Annual European Banking Summit

26 November 2019
InterContinental Frankfurt Hotel
Wilhelm-Leuschner Strasse 43 , Frankfurt ,60329, Germany

Registration

09:00 - 09:30

Chairperson's Opening Remarks

09:30 - 09:40

Participants

Vivien Brunel - Head of Risk & Capital Modelling, SOCIÉTÉ GÉNÉRALE

ECB Perspective: Feedback on Credit Risk Modelling Expectations, Experience and Outlook for the Future

09:40 - 10:20

Participants

David Grünberger - Head of Prudential Policy & Accounting, EUROPEAN CENTRAL BANK

Panel Session: Insights into EBA Default Definition Implementation Experience, Resulting Impacts and Regulatory Change Process

10:20 - 11:00

Participants

Bastiaan Stücken - Head of Risk Modelling Retail Banking, NIBC BANK

Fateme Joibari - Head of Retail Credit Risk Model Development, ABN AMRO

Wolfgang Reitgruber - Deputy Head of Group Credit Risk Models & Methods, ERSTE GROUP BANK

Vivien Brunel - Head of Risk & Capital Modelling, SOCIÉTÉ GÉNÉRALE

Networking Break & Refreshment Break

11:00 - 11:20

Experience of Tackling the EBA's Rules for Probability of Default (PD) and Loss Given Default (LGD)

11:20 - 11:55

Participants

Roman Timofeev - Risk Methodology - LGD Methodologies, DEUTSCHE BANK

Panel Session: Addressing IRB Modelling Practical Challenges from Recent Regulatory Enhancements

11:55 - 12:35

Participants

Clemens Adler - Director, Head of LGD & Retail Rating Methodologies, DEUTSCHE BANK

Viktor Tchistiakov - Senior Associate FRM, RABOBANK

Sian Inch - Head of Model Risk Management, CLOSE BROTHERS

Vivien Brunel - Head of Risk & Capital Modelling, SOCIÉTÉ GÉNÉRALE

Networking Break & Lunch Break

12:35 - 13:35

Best Practice Approaches to Meeting the EBA Margin of Conservatism (MoC) Framework Guidelines

13:35 - 14:10

- MoC framework overview
- Main challenges
- MoC quantification approaches

Participants

Bas Jordans - Credit Risk Model Developer, DE VOLKSBANK

Panel Session: Refining IFRS 9 Modelling Solutions and Remaining Challenges Including Volatility and Sensitivity

14:10 - 14:50

Participants

David Curtis - Chief Credit Officer, PERMANENT TSB

Gregoire Babin - Executive Director – Wholesale Credit Analytics & Solutions, J.P. MORGAN

Bastiaan Stücken - Head of Risk Modelling Retail Banking, NIBC BANK

Vivien Brunel - Head of Risk & Capital Modelling, SOCIÉTÉ GÉNÉRALE

Networking Break & Refreshment Break

14:50 - 15:10

Enhancing Model Risk Management and Validation for IFRS 9 and IRB Credit Risk Models and their Interaction

15:10 - 15:45

Participants

Sian Inch - Head of Model Risk Management, CLOSE BROTHERS

Panel Session: Discussing the Management of the Multiple Simultaneous Regulatory Demands for Model Redevelopment and Adjustment

15:45 - 16:25

Participants

David Curtis - Chief Credit Officer, PERMANENT TSB

Gregoire Babin - Executive Director – Wholesale Credit Analytics & Solutions, J.P. MORGAN

Bastiaan Stücken - Head of Risk Modelling Retail Banking, NIBC BANK

Vivien Brunel - Head of Risk & Capital Modelling, SOCIÉTÉ GÉNÉRALE

Chairperson's Summation and Close of Conference

16:25 - 16:30

SCHEDULE

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12:00	**12:35** - Networking Break & Lunch Break
13:00	**13:35** - Best Practice Approaches to Meeting the EBA Margin of Conservatism (MoC) Framework Guidelines
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16:00	**16:25** - Chairperson's Summation and Close of Conference