



**AGENDA**

**Vienna 15 and 16 June 2015, hosted by Unicredit Bank Austria**

**Day 1 Monday 15 June 2015**

	<b>0845 - 1000</b>	Registration and coffee				
<b>G O V E R N A N C E</b>	<b>0900 - 1000</b>	(Optional discussion session) Information and Discussion with Board on Budget and Main Activities Planned <i>With Richard Crecel, Theo van Drunen and Philip Winckle</i>				
	<b>1000</b>	Welcome by senior representative of Unicredit Bank Austria				
	<b>1020</b>	Presentation of main activities conducted in 1 <sup>st</sup> half 2015 and introduction of new members Election of Board members Approval of amendments to Data Pool Regulations				
	<b>1050</b>	Approval of 2014 Financial Statements Approval of Main Activities and Budget for 2016 and adjustments to budget 2015				
<b>N E W S</b>	<b>1130</b>	Regulatory update				
	<b>1200</b>	Lunch				
<b>B E S T  P R A C T I C E</b>	<b>1300</b>	Update and overview of Working Groups				
	<b>1330</b>	Working Groups Sessions: (may be reorganised to meet demand)				
		<b>Start Time</b>	<b>Stream A Data Focus</b>	<b>Stream B Asset Classes</b>	<b>Stream C Beyond Regulatory Capital</b>	<b>Stream D Special Products</b>
		<b>1330</b>	<i>Data Quality Martin Lulic</i>	<i>Commercial Real Estate Steve Bennett</i>	<i>Stress Testing Philip Winckle</i>	<i>Asset Backed Lending &amp; Equipmt. Financing Orla Duffy</i>
		<b>1400</b>	<i>ODF and PD Michel van Beest</i>	<i>Trade &amp; Commodity Finance &amp; ICC Claire Kouwenhoven</i>	<i>IFRS9 Preparation (provisioning) Wolfgang Reitgruber</i>	<i>Derivatives &amp; Private Banking Orla Duffy</i>
	<b>1430</b>	<i>Discount Rates for all usage Stephan Jortzik</i>	<i>Sovereigns &amp; Municipalities Orla Duffy</i>	<i>Model Benchmarking &amp; industry groups Richard Crecel</i>	<i>Segmentation by Business Line Soumilya Datta &amp; Michael El Hadj</i>	
	<b>1500</b>	Afternoon Tea				
<b>A N A L Y S I S</b>	<b>1530</b>	Member presentation: Methodological challenges in implementing IFRS 9 impairment standards <i>By Wolfgang Reitgruber of Unicredit Bank Austria</i>				
	<b>1615</b>	Analysis of differences between Secured and Unsecured transactions in the LGD/EAD database <i>By Fred Beauvais, Methodology and Membership Executive</i>				
	<b>1645</b>	Presentation of the OSIS Tableau Tool <i>By Jeroen Batema, OSIS</i>				
	<b>1730</b>	Walk and U-Bahn to dinner venue				

## Day 2 Tuesday 16 June 2015

	0800	Registration and coffee				
D A T A & A N A L Y S I S	0830	Methcom opening remarks, progress and activities in the last 6 months <i>By Antonio Ruiz, chairman of the Methcom</i>				
	0845	Report on the LGD Database after the last submission <i>By Sven Krenz, Operations Manager</i>				
	0915	LGD Data Correctness and Data Completeness <i>By Christine Kersten, Operations Executive</i>				
	0945	Homogeneity paper <i>By Fred Beauvais and Philip Winckle, Global Credit Data Executives</i>				
	1015	Morning Tea				
B E S T  P R A C T I C E	1040	Modeller's Club ( <i>chairpersons' names below</i> )				
		<b>Start Time</b>	<b>Stream A Data Focus</b>	<b>Stream B Advanced LGD Modelling</b>	<b>Stream C Transaction Focus</b>	<b>Stream D Low Default Portfolios</b>
		<b>1040</b>	<i>Improving data quality and scoring Antonio Ruiz</i>	<i>Multivariate modelling Stephan Jortzik</i>	<i>EAD methods for undrawn lines Martial and Philip</i>	<i>Project Finance Orla Duffy</i>
		<b>1120</b>	<i>Default recognition methods &amp; systems Heidi Fredriksen</i>	<i>Dealing with time bias Daniel Rösch</i>	<i>Modelling trade finance Claire K-G</i>	<i>Banks and Financial Intermediaries Mark McGurn</i>
	1200	3 minute presentations (x8) of highlights of the discussions				
	1230	Lunch				
R E S E A R C H	1330	Duration <i>By Daniel Rösch, Regensburg University</i>				
	1415	Modelling PD and LGD Term Structures <i>By Markus Seifert, d-fine</i>				
	1500	Session closure and announcement of the December 2015 meeting venue				
	1515	<i>Farewell Drinks</i>				
T R A I N I N G	<b>Post Conference Workshops – pre registration required</b>					
	1530 - 1700	Session A: Understanding Data Input, Output and RDS Creation <i>With Christine Kersten, Operations Executive</i>				
	1530 - 1700	Session B: Data Use: from RDS Creation to benchmarking, LGD modelling and more <i>With Fred Beauvais, Methodology and Membership Executive</i>				
	1530 - 1700	Session C: Use of OSIS/Tableau tool <i>With Jeroen Batema, OSIS</i>				

## Meeting Details:

The meeting will be hosted by Unicredit Bank Austria at :                      Unicredit Center Am Kaiserwasser  
Eiswerkstrasse 20  
1220 VIENNA

## How to reach the location?

From Vienna International Airport:

1. Train: Take the city airport train to Wien Mitte (16 minutes, runs every half hour and costs €12) [http://www.viennaairport.com/en/passengers/arrival\\_parking/city\\_airport\\_train\\_cat](http://www.viennaairport.com/en/passengers/arrival_parking/city_airport_train_cat)  
Then From Wien Mitte take the underground line 4 to Heiligenstadt, change at Schwedenplatz to line 1 in direction Leopoldau, stop at Alte Donau (see walking directions next page) [http://www.wienerlinien.at/media/files/2014/svp\\_139764.pdf](http://www.wienerlinien.at/media/files/2014/svp_139764.pdf) (overview map)
2. Bus: Take the airport bus to NH Danube City: around 30 minutes: cost €8 but only runs 1 time per hour. Check [http://www.postbus.at/en/Airportbus/Vienna\\_AirportLines/Kagran/index.jsp](http://www.postbus.at/en/Airportbus/Vienna_AirportLines/Kagran/index.jsp)
3. Taxi: Around 30 minutes: Cost around €50 including airport surcharge

Driving: There is limited parking at the conference centre. If you are driving and need parking then please let us know in advance so this can be reserved. Contact Christine Kersten.

## Dress Code: Smart Casual

As the venue is a conference centre set in parkland on the old Danube River and we will have summer weather, we have decided that this conference will be “smart casual”, meaning for men that a coat and tie is not required. Good walking shoes are recommended as the venue is around 500 metres from the U-Bahn station.

You may also wish to bring swimming clothes in case the weather and time permit a dip in the Danube (there are changing facilities at the conference venue)

## Hotel list

Our host suggests the following hotels all at the Wagramer Straße, however there are many others in the area. You may also wish to stay in the middle of the old city, which is only 15 minutes from the conference venue by U-Bahn:

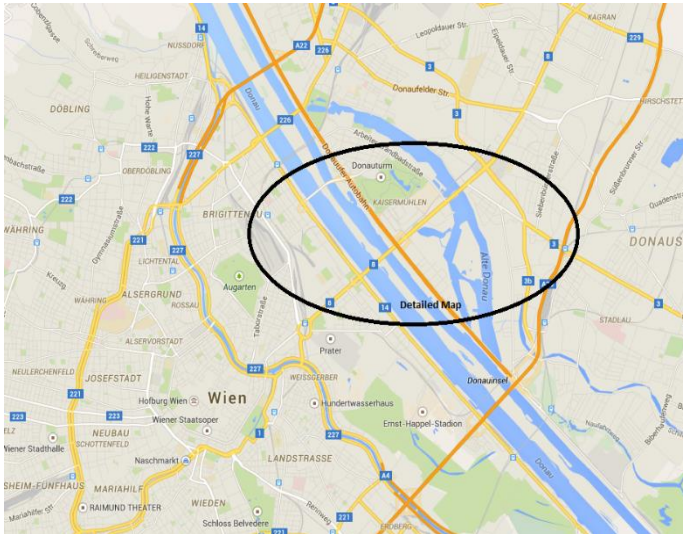
- Aircotel Kaiserwasser  
Wagramer Straße 8, 1220 Vienna Tel: + 43 1 224 24-718  
[http://www.arcotelhotels.com/en/kaiserwasser\\_hotel\\_vienna/](http://www.arcotelhotels.com/en/kaiserwasser_hotel_vienna/)  
Email: reservation.kaiserwasser@arcotelhotels.com  
Room rate including breakfast: EUR 125  
Distance to venue 800m
- NH Danube City  
Wagramer Straße 21, 1220 Vienna Tel: + 43 1 260 200  
<http://www.nh-hotels.de/hotel/nh-danube-city>  
Email: nhdanubecity@nh-hotels.com  
Room rate including breakfast: EUR 100  
Distance to venue 700m

## Pre-conference mingle (food and drinks at own cost):

From around 1830 on the Sunday evening before the conference (14 June), you are welcome to join some of your colleagues from around the world in a relaxed get together at “Zur Alten Kaisermühle” (<http://www.kaisermuehle.at>) which is a lovely riverside beer garden. It is located at Fischerstrand close to the conference location (U1 underground stop “Alte Donau”). Note that the restaurant only accepts cash payments. See the overview map for location.

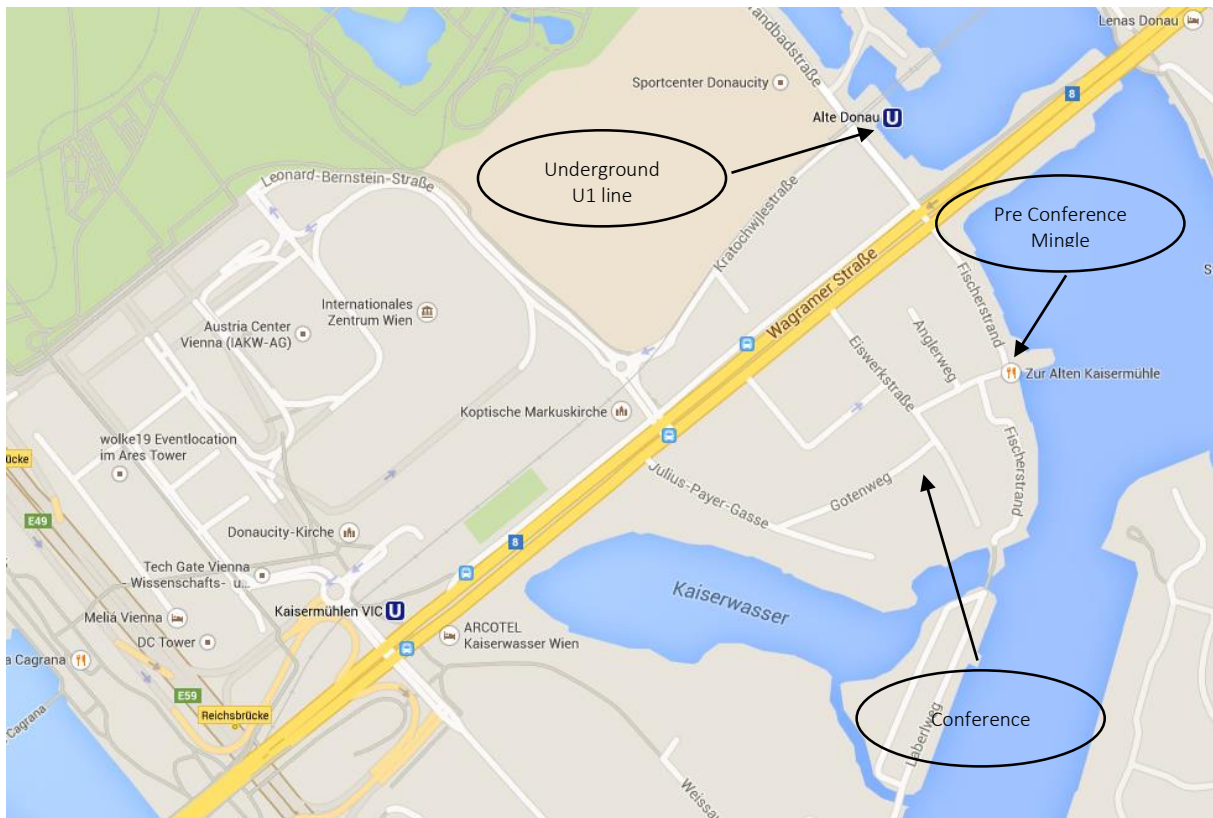


## Maps



### QR Code for entrance:

To gain access to the Bank Austria Conference facility you will need to use the code below:



### Walking Directions from Alt Donau U-Bahn station

- After descending the stairs turn left and walk along cross the main road called Wagramer Strasse.
- Keep walking until the road turns right at the restaurant Zur Alten Kaisermühle.
- Follow Fischerweg until you get to Eiswerkstrasse, where you turn left.
- Go straight along Eiswerkstrasse and enter (using QR code) at the gate in the picture (which will be closed). Note the red Bank Austria symbol is the only sign you will see.
- Walk up to the main building, past the football and beach volleyball courts, then walk inside to register.

