

AGENDA

London 10 and 11 December 2012 hosted by Investec

Day 1 General Meeting. Monday 10 December 2012

0915	Registration and coffee	PW & MdB
1000	Welcome to participants by Chairman and Board	RC
1020	Approval of minutes of last GMM (see AGORA Folder GMM)	MdB
	Membership update including welcome to new members	MdB
	Activity Overview	PW
1100	Financial Accounts 2012 YTD vs Budget	TvD
1130	Election of Board members Search process for an Operations Manager	PW
1200	Results of member surveys and prioritising of activities	PW/MdB
1230	Lunch Break	
1330	Marketing review and proposals for 2013	PW, SB & JB
1430	Adjustment to Business Plan and Budget 2013 Contracts within agreed 2013 budget	PW
1545	Afternoon Tea break	
1600	Review of the new LGD data portal, sharing of experiences and plans for the future	SRH, OD & PW
1730	Introduction of Conference Theme "Sources of RWA Differences"	RC/PW
1800	PD differences highlighted in the ODF study	JB
1830	Session closure and summary of the day by Chairman	RC
1930	Dinner at venue to be announced	

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Day 2 Analytics Day. Tuesday 11 December 2012

0800	Registration and coffee	PW & MdB
0830	Opening remarks by Chairman and Methcom Overview of Methcom's role Report of progress in last 6 months	IØ
0900	LGD Data quality review after Autumn 2012 submission Volumetrics presentation by Capgemini Scoring Data Quality Recommendations	MdB & PW
1000	Discount Rate in LGD discussion, including RWA effects Iain Mclachlan of ANZ Bank	
1045	Morning Tea	
1100	Working Groups progress <ul style="list-style-type: none"> • ODF • Model Benchmarking • Project Finance • Downturn LGD 	IØ, JB & OD
1200	RWA Differences in practice – panel discussion hosted by Steve Bennett, featuring Claire Kouwenhoven-Gentil and Antonio Ruiz	SB
1245	Large Corporate LGD Modelling Using PECDC by Stephan Jortzik of Westpac Bank	
1300	Lunch Break	
1400	EAD Presentations and discussion, including RWA effects Kim Mantel of NIBC and supporting presentations	
1500	Relating Downturn LGD for Bank Loans to the State of the World Bart Keijsers of Erasmus Universiteit Rotterdam and NIBC	
1600	Close of meeting and announcement of Summer 2013 meeting venue	RC

1600 - 1800 Post Conference Workshop (pre-registration required)

1600	<p>Orla Duffy will run this hands-on workshop on using PECDC LGD data to produce an appropriate RDS as a start to modelling and benchmarking. Free to all member banks, but numbers limited.</p> <p>Pre-registration required by email to secretary@pecdc.org</p>	
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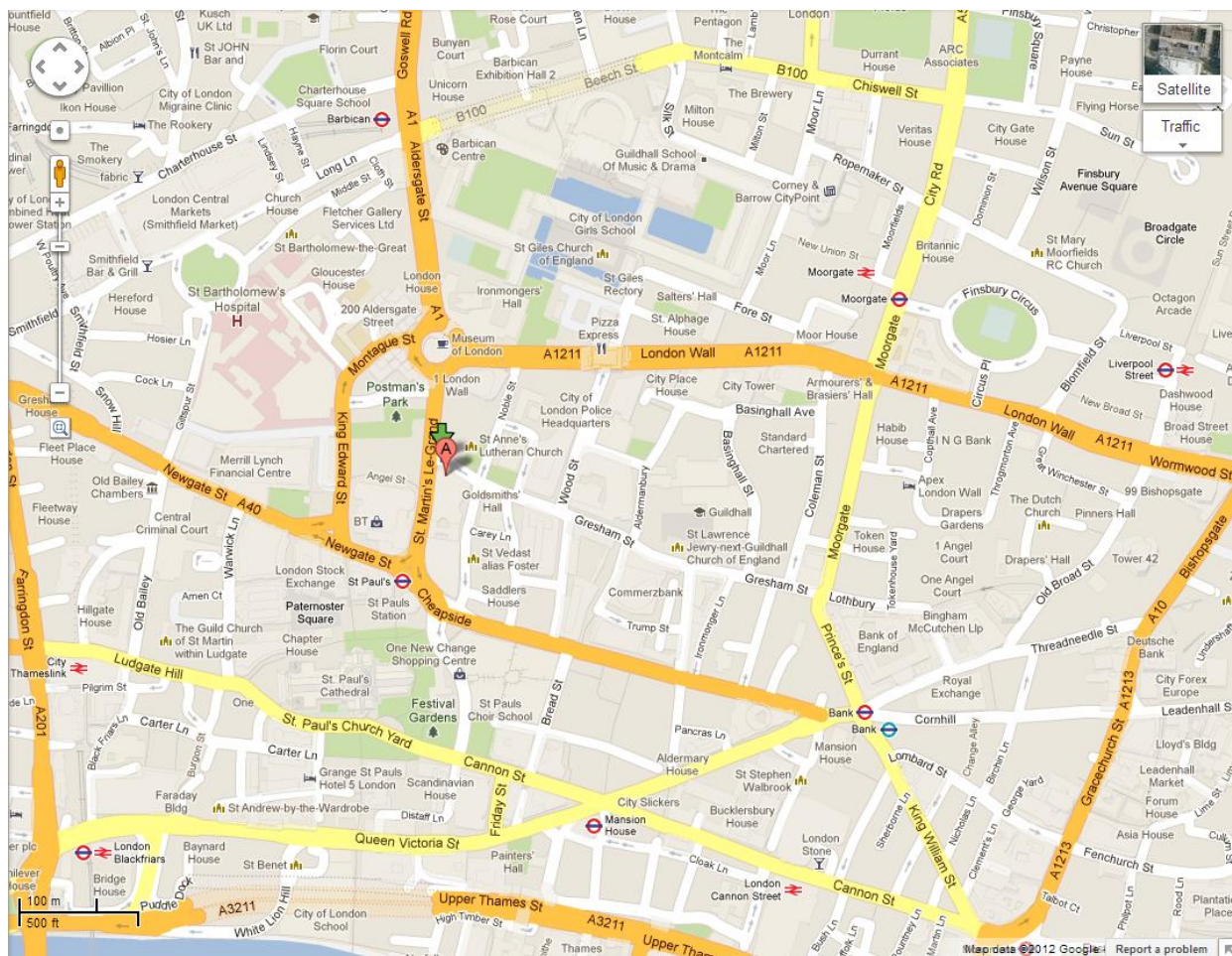
The meeting will be hosted by Investec at:

Investec House, 2 Gresham Street London EC2V 7QP

(You cannot miss that building when passing in front of the full-size zebra behind the window!!)

It is located at a few minutes' walk from St Paul Cathedral. The closest underground station is St Paul (on Central Line); Barbican, Moorgate and Bank are a little farther.

That time of the year is busy in London and hotels in the near vicinity are relatively few and expensive. Do not wait to book transport and accommodation.



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