

# AGENDA

NYC March 17 and 18, 2014, hosted by Citibank

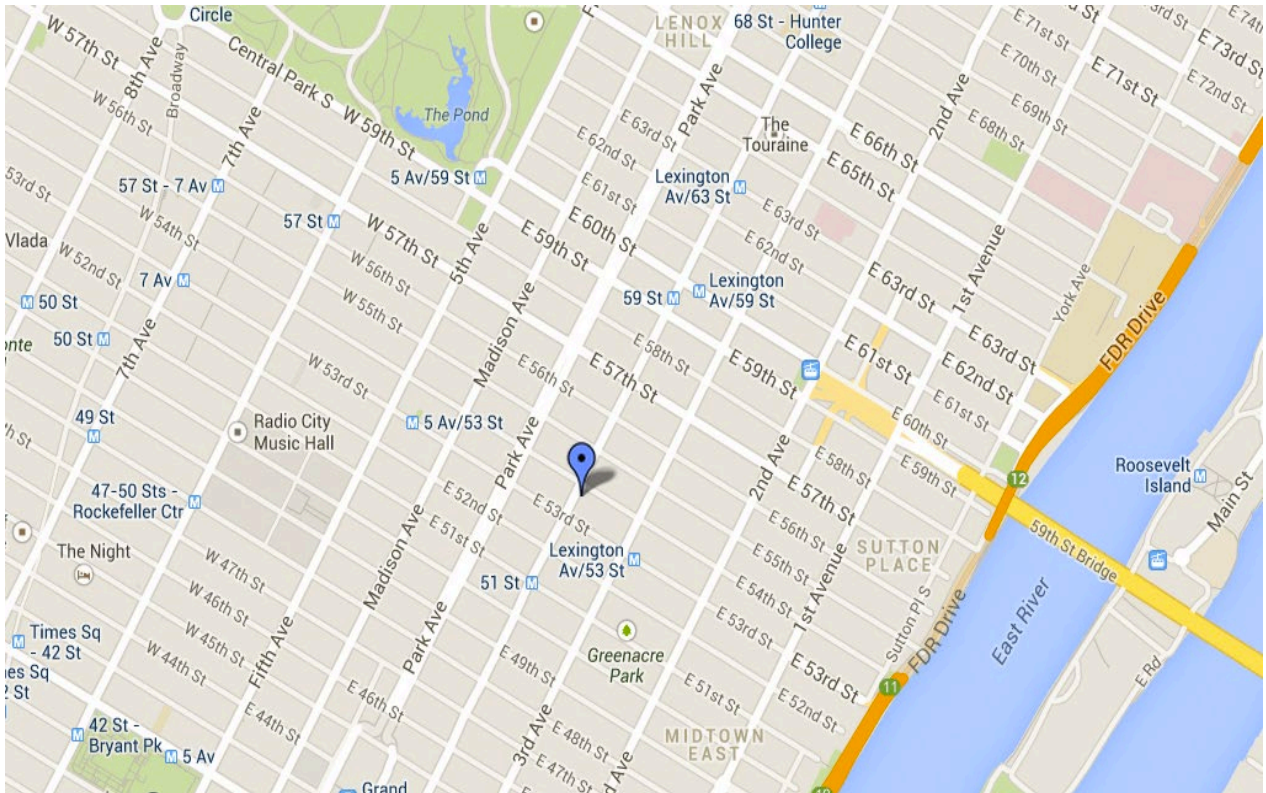
**Day 1 Meeting.** Monday, 17 March 2014

0830	<b>Registration and coffee</b>	
0900	<i>Introduction</i>	Steve Bennett (PECDC)
0915	<i>Host welcome</i>	Soumilya Datta Akos Felsovalyi (Citibank)
1000	<i>Summary of PECDC December Conference</i> -Latest LGD data and analytics -Member case studies low default portfolios -Practical approach to credit data collection	Philip Winckle & Sven Krenz (PECDC) -Downturn LGD breakthrough -EAD model from PECDC data -New academic study
1200	<i>Model benchmarking – Sources of variance among banks</i>	Richard Crecel (Société Générale)
1230	<b>Lunch Break</b>	
1315	<i>Round table discussion groups and summaries:</i> -Optimising regulatory capital risk parameters -Overcoming the problems of LGD data collection -Engaging regulators with PECDC data	All participants
1415	<i>Insights on CRE from PECDC database</i>	Steve Bennett
1445	<i>Using the PECDC database to improve the CCAR process</i>	Philip Winckle
1515	<b>Coffee break</b>	
1615	<i>Ideas to enhance PECDC data structure to meet North American needs</i>	Orla Duffy (PECDC) Desta Gebre-Medhin-Huff (Union Bank) Jonathan Edds (Capital One) Carol Sweeney (JP Morgan) Hale Tartar (Royal Bank of Canada)
1645	<i>PECDC New Product Initiatives:</i> -PD/ODF and Transition Matrix -Derivative credit exposure -Trade Finance and Commodities -Method surveys	Philip Winckle Richard Crecel Claire Kouwenhoven-Gentil (Rabobank)
1745	<i>Session closure and summary of the day by Chairman</i>	Richard Crecel
1830	<b>Dinner: Doubletree Metropolitan Hotel, 569 Lexington Avenue Empire Room Penthouse Level</b>	

Day 2 Meeting. Tuesday, 18 March 2014

0830 - 1200 Post Conference Workshop (pre-registration required)	
WORKSHOP	0830 <i>Presentation of the PECDC LGD data model for all participants and especially helpful for new member banks (members and non members)</i>
	0930 <i>Stream A: Discussion group on driver selection and modelling options using PECDC data (members only)</i>
	0930 <i>Stream B: Hands on interactive workshop with PECDC staff to optimise member dataflow (members only)</i>
	0930 <i>Stream C: PECDC data requirements and collection methods and support available for new member banks (members and non-members)</i>
<b>Pre-registration required by email to <a href="mailto:steve.bennett@pecdc.org">steve.bennett@pecdc.org</a></b>	

Citibank is hosting the conference at 601 Lexington Avenue, NY, NY. 10022. It is between 53rd and 54th Streets. Please enter at the 53<sup>rd</sup> Street entrance.



<b>Bank</b>	<b>Attending</b>	<b>Name of Attendees</b>
Bank Of America	1	John Walter
BNS	1	Hao Liu
Barclays	1	Natella O'Bryant
BB&T	2	David Mercer, Paul Hoerig
BMO	1	Judy Cheung
Cap Gemini	2	Suresh Gopalakrishnan, Varun Agarwal
Capital One	3	Jonathan Edds, Jayson Stambovsky, Michelle Ton
CBA	1	Dipanjan Bhattacharjee
Citi	3	Akos Felsovalyi, Jong Park, Soumilya Datta
Citizens	3	Nadim Kassir, Jennifer (Qingfen) Zhang, Shu Li
Comerica	1	Kevin Bodie
Credit Swiss	3	Saad Aslam, Brian Hurdal, Jeff Halpern
DNB	2	Anette Orsten, Dania Hinedi
HSBC	1	Bruce Stevenson
IACPM	1	Juliane Littman
JPM	6	Michael El Hadj, Krishna Vallabhaneni, Carol Sweeney, Mao Chen, Priyantha Perara, Thierry Bollier
M&T	2	John Kloberdanz, Mike Zaszak
Rabo Bank	1	Claire Kouwenhoven-Gentil (Board Member PECDC)
Societe Generale	3	Richard Cercel (Chairman PECDC), Phil Ohana, Dina Despres
PECDC Exec	4	Philip Winckle, Steve Bennett, Orla Duffy, Sven Krenz
PNC	3	Sanjay Gupta, Kunal Singh, Manish Kumar
RBC	2	Hale Tatar, Pubudu Premawardena
Regions	3	Tommy Tynes, David Cole, Paul Reynolds
Union Bank	1	Desta Gebre-Medhin-Huff
Wells Fargo	1	Andrew Skalaban
Zions	2	Mark Medina, Brooks Brady
<b>Total</b>	54	