

AGENDA

Paris 23 and 24 June 2014, hosted by Natixis

Day 1 General Meeting. Monday 23 June 2014

	0915	Registration and coffee	Responsible:
VISION GOALS & FINANCE	1000	Welcome to participants by Chairman and Board - Approval of minutes of last GMM (see AGORA Folder GMM) - Membership update including welcome to new members - History of PECDC part 1 and start of 10 Year Anniversary!	RC&PW
	1030	Welcome by Guillaume Figer of Natixis	
	1050	Election of Board members	RC
		Introduction of new Operations Executive, Christine Kersten	PW
	1100	PECDC Statutory Document Issues, including: - PECDC Name Change update - Amendments to Data Pool Regulations and Articles of Association	PW
	1130	Update on progress in carrying out global Marketing Strategy - highlights of New York conference in March - other events, conference, material, inc. IACPM and Risk Minds	SB PW & OD
	1200	Treasurer's report, including: - Annual report and approval of final 2013 year accounts - contract changes within 2014 budget - 2015 budget for approval	TvD
	1230	Lunch: LE VIADUC CAFÉ 43, Avenue Daumesnil 75012 Paris	
CORE ACTIVITIES	1400	LGD Data submissions process: - report on latest data submission - LGD Data Model changes in planning - Input portal discussion	Capgemini CK and SK
	1430	Default (ODF) data submissions process and - report on new submission tool, new data returns & next deliveries	PW and MvB
	1445	Model Benchmarking Working Group Discussions and plans, including cooperation with IIF	RC
	1545	Afternoon Tea break	
	1600	Trade Finance data collection discussions with ICC	CKG &PW and ICC guests
NEW	1645	PECDC Modellers' Club: Topics will include: - Discount Rate in LGD - Corporate LGD Model structuring - Project, Object and ABL modelling - CRE modelling methods	all
	1800	Session closure and summary of the day by Chairman	RC
	1830	walk or bus to our Dinner cruise on the Seine, departing from Quai Bercy (a 20 minute walk from the conference but a bus will be provided for those wishing it - returning at 2200 to Quai Bercy	

Day 2 Analytics Day. Tuesday 24 June 2014

	0800	Registration and coffee	Responsible:
L G D D A T A B A S E	0830	Opening remarks by Chairman of Methcom - Report of progress and activities in last 6 months	AR
	0845	Report on the LGD database after latest submission: - LGD Volumetrics - Changes seen in the database - Analytics highlights	SK & PW
	0925	Report on Academic Research planned and in Progress - TUM, Regensburg, Bergen and IMF - Member bank studies	IM
	0955	LGD Data Quality review after Autumn 2013 submission - In-cycle audit process and out of cycle audits - Scoring of data quality	SK
	1015	Morning Tea	
W O R K G R O U P S	1030	Progress on some working groups (others in Analytics Day): - Banks and Counterparty Risk in Financial Markets - Trade and commodity finance - CRE Working Group startup report	MM CKG SB
	1130	Stress testing with current and future ODF database, by Jeroen Batema and Burkhard Heppe of OSIS	JB and BH
	1200	Project Finance – Final report from the Working Group, including - Special Comment Paper (internal) - External short version of paper	NB & OD
	1230	Lunch: LE VIADUC CAFÉ 43, Avenue Daumesnil 75012 Paris	
R E S E A R C H & C A S E S	1345	"Is there life after collateral?" Stephan Jortzik will give some pointers, ask some questions and raise some hypotheses about modelling the unsecured exposures that exist after the collateral is gone.	Westpac
	1415	Member sponsored Academic Study on Bank Loan Loss Given Default using PECDC data. Presentation by Pr Laurence Deborgies-Sanches of Rotterdam School of Management, Erasmus University, Netherlands. Paper co-written with NIBC's Michel van Beest and Lyubka Sokolova	Erasmus University
	1500	Member case study: Experience of using PECDC data in modelling Trade Finance EAD. Jerome Mornet	ANZ
	1530	Close and announcement of December 2014 meeting venue	RC
W O R K S H O P S	1530 - 1730	Post Conference Workshop (pre-registration required)	
	1530	A: Basic intro course to the PECDC LGD data model aimed at people new to working with PECDC and new member banks, by Sven Krenz, or B: Using the SAS based data model for analysing the returned data, developed by d-fine for PECDC during the Downturn LGD Working Group – by Dr Markus Seifert of d-fine Pre-registration is required by email to secretary@pecdc.org	

Meeting Details:

The meeting will be hosted by Natixis at : ESPACES DIDEROT
 10 rue Traversière
 75012 PARIS
 France

The location is now inside the Paris Central area and near to the station Gare de Lyon.

Gare de Lyon et d’Austerlitz
RER A et D

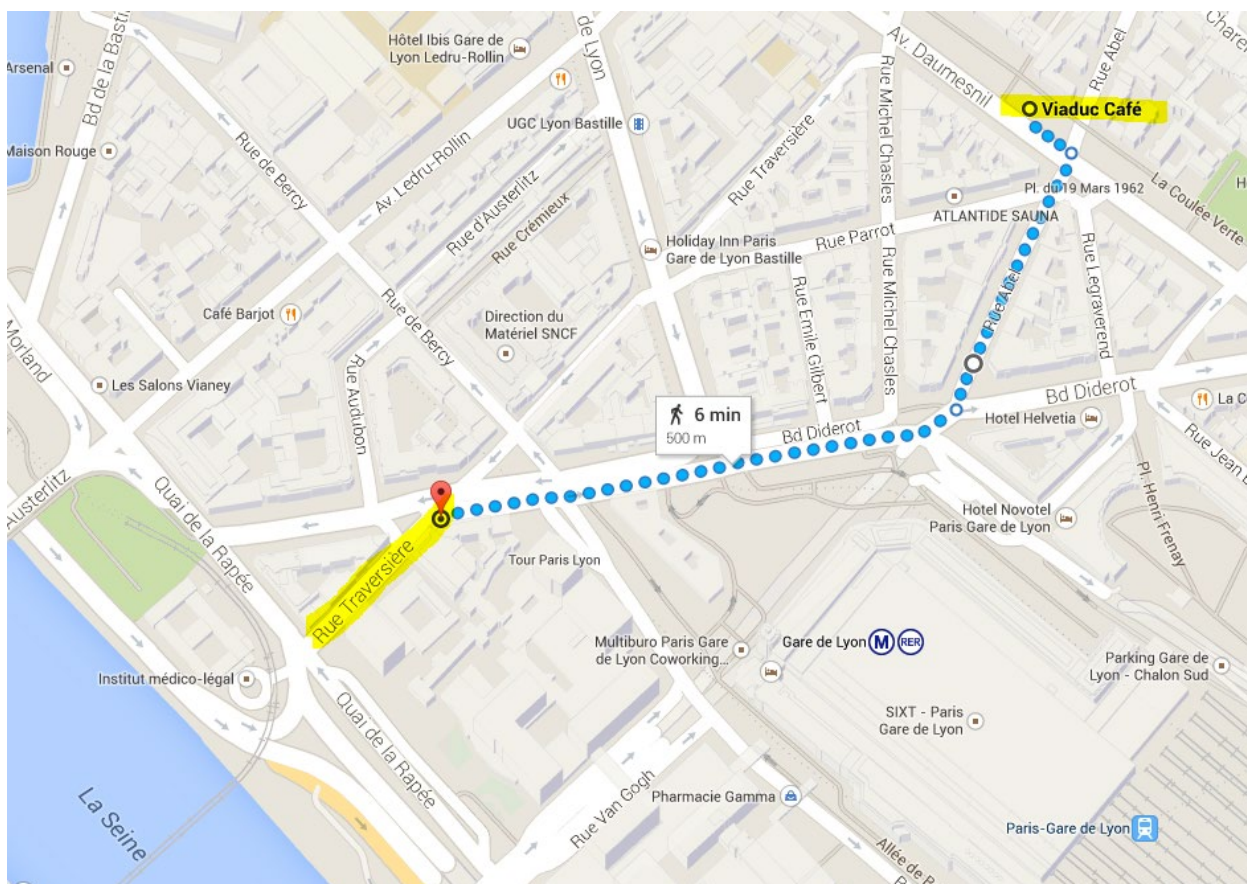
Métro : Line 1 station Gare de Lyon (sortie 1 – Boulevard Diderot)

Line 14 station Gare de Lyon (Sortie 13 – Rue Van Gogh)

Bus : 20 / 54 / 57 / 61 / 63 / 65 / 87 / 91

Cars Air France – Orly et Roissy CDG

Parking : Lyon-Diderot / 198 Rue de Bercy



From around 1830 on the Sunday evening before the conference (22 June), you are welcome to join some of your colleagues from around the world in a relaxed get together at “The Frog at Bercy Village”, an English pub in Paris of course. See <http://www.frogpubs.com/pub-bercy-village-paris.php> for location details.

Registration:

Please register your attendance by email to secretary@pecdc.org. Please advise:

- Name of person attending:
- Name of Bank represented:
- Attending for: Day 1 , Dinner , Day 2 , workshop A , workshop B
- Any special dietary requirements:

Expected Participant List

Name	Bank
Clemens Mesterom	ABN AMRO Bank
Bastiaan Bubberman	ABN AMRO Bank
Theo van Drunen	ABN AMRO Bank
Iain Maclachlan	ANZ Banking Group
Jerome Mornet	ANZ Banking Group
Philip Cox	Banco Santander
Damien Delas	BNP Paribas
Fátima Gonçalves	Caixa Geral de Depositos
Filomena Lourenço	Caixa Geral de Depositos
Michael Dhaenens	Capgemini
Soumilya Datta (Shom)	Citibank
Luan Ferreira	Commonwealth Bank of Australia
Julie Lorgeray	Crédit Agricole CIB
Antonio Ruiz	Crédit Suisse Securities (Europe)
Massimo Cutaia	Crédit Suisse Securities (Europe)
Simon Ross-Hansen	Danske Bank
Christian Oehler	d-fine
Markus Seifert	d-fine
Erelend Aasdalen	DNB Bank
Heidi Fredriksen	DNB Bank
Mette Hauan Helø	DNB Bank
Laurence Deborgies-Sanches	Erasmus University
Danie van Wyk	First Rand / Merchant div
Lance Govender	First Rand / Merchant div
Patrik Wiremyr	Handelsbanken
Golsa Monasahian	HSBC
Krishnan Ramadurai	HSBC
Neil Chantry	HSBC
David Bischof	ICC
Michael El Haj	J.P.Morgan
Gerhard Neubauer	KfW Bankengruppe
Nina Brumma	KfW Bankengruppe
Cecile Sommer	Natixis
Guillaume Figer	Natixis
Laurence Le Buzellier	Natixis
Thanh Vo Ngo	Natixis

Name	Bank
Renaud Levy	Natixis
Séverine Outreville	Natixis
Kai Arte	NIB
Michel van Beest	NIBC Bank
Bojidar Ignatov	NIBC Bank
Alexander Petrov	Nordea Bank
Torben Marott Klint	Nykredit
Simon wills	ORX
Jeroen Batema	OSIS
Burkhard Heppe	OSIS
Christine Kersten	PECDC
Martial de Bienassis	PECDC
Orla Duffy	PECDC
Philip Winckle	PECDC
Steve Bennett	PECDC
Sven Krenz	PECDC
Claire Kouwenhoven-Gentil	RABOBANK Int-I
Frank Himself	RABOBANK Int-I
Gerrit Bronsema	RABOBANK Int-I
Jeroen Kleijn	RABOBANK Int-I
Maikel van Herel	RABOBANK Int-I
Martin van Buren	RABOBANK Int-I
Sebastiaan van Westerop	RABOBANK Int-I
Hale Tatar	Royal Bank of Canada
Mark McGurn	Royal Bank of Scotland
Lidia Pixell	Skandinaviska Enskilda Banken
Sören Eng	Skandinaviska Enskilda Banken
Emmanuel Laporte	Société Générale
Nina Elynkina	Société Générale
Richard Crecel	Société Générale
Yann Treguer	Société Générale
Hugo Fol	Société Générale
Radouane Aghzaf	Société Générale
Roy Endré Dahl	SpareBank 1 Gruppen
Aleksey Min	Technische Universität München
Daniel Moos	UBS