

AGENDA

Copenhagen 27 and 28 June 2013, hosted by Nykredit

Day 1 General Meeting. Thursday 27 June 2013

A D M I N I S T R A T I O N	0915	Registration and coffee	Responsible:		
	1000	Welcome to participants by Chairman and Board	RC		
		Approval of minutes of last GMM (see AGORA Folder GMM)	MdB		
		Membership update including welcome to new members	PW		
		Introduction of new Operations Manager and Farewell to retiring Operations Director			
	1030	Welcome by our host. Dan Sørensen, Executive Vice President for Group Risk Management, Nykredit	RC		
	1100	Election of Board members	RC		
	1110	Financial Accounts: 2012 final accounts approval	TvD & PW		
1120	Adjustment to Business Plan and Budget 2013 and contracts within agreed 2013 budget	PW			
1200	Business Plan and Budget 2014	TvD & PW			
1230	Lunch Break				
D A T A A N D N E W A C T I V I T I E S	1315	Closure of the Data Agent Transfer Project:	Capgemini, PW/SK/MdB		
		<ul style="list-style-type: none"> - Member feedback on the LGD data portal, sharing of experiences and plans for the future - Explanation and discussion on how members can get help from Capgemini and PECDC Executives 			
	1445	Marketing review	PW and SB		
	1515	Afternoon Tea break			
	1530	Progress on new working groups and data pools:	IØ/RC		
		<ul style="list-style-type: none"> - Banks and market facilities (including cpty risk) - Trade finance - Sovereign and Municipalities - Real Estate 			
		1630		Issues for discussion:	PW
		<ul style="list-style-type: none"> - Data Pool Membership Report - Default estimate requirement for LGD - use of PECDC data for academic research - mutuality of confidentiality in the data pool regulations 			
1700	LGD Data review after Spring 2013 submission	MdB & SK			
	<ul style="list-style-type: none"> - Volumetrics, including changes seen in the database - Scoring of data quality and recommendations 				
1800	Session closure and summary of the day by Chairman	RC			
1930	Dinner at venue to be announced				

Day 2 Analytics Day. Friday 28 June 2013

	0800	Registration and coffee	MdB, PW & SK
A C T I V I T I E S	0830	Opening remarks by Chairman and Methcom Report of progress in last 6 months	IØ
	0900	First output in development of a base analytics package	SK / PW
	0945	Data Quality and Definitions: special report on documentation and definition changes	MdB/CK/SK
	1030	Morning Tea	
A N A L Y T I C S	1045	Downturn LGD new analytics and findings - together with d-fine's Markus Seifert	NB
	1130	Project Finance – update on data pool, analytics and expansion of contributions - together with Orla Duffy	NB
	1200	PD and ODF – New analytics and developments - together with OSIS' Ken Bastiansen	MvB
	1245	Lunch Break	
A N D B E S T P R A C T I C E	1330	Model Benchmarking working group report - presentation of overall findings from TCOR/ SIGBB exercise - next steps proposed	PW RC
	1400	Guest expert address! Michael Jacobs ex OCC, ex JP Morgan (see http://www.michaeljacobsjr.com for resume) Michael will talk on stress testing, LGD and data	SB
	1500	LGD for defaulted customers by Pernille Vastrup of Nykredit	PW
	1530	Results of Survey to members and other banks on how they are modelling and measuring LGD	PW
	1600	Close and announcement of December 2013 meeting venue	RC
W O R K S H O P	1600 - 1800 Post Conference Workshop (pre-registration required)		
	1600	Sven Krenz (assisted by PW and MdB) will run this hands-on workshop on using PECDC LGD data to produce an appropriate RDS and extract some basic drivers. Free to all member banks, but numbers limited. Pre-registration required by email to secretary@pecdc.org	

The meeting will be hosted by Nykredit in the center of Copenhagen at:

Nykredit Headquarters
Kalvebod Brygge 47
1780 København V

It is located at a few minutes' walk from the famous Tivoli. The closest train stop from the airport is and from there the walk is only about 15 minutes.

We have booked fine weather for the conference so please book your accommodation and travel early. Our hosts recommend the Copenhagen Island Hotel which is next to the venue <http://www.copenhagensisland.dk> There are other close hotels including the Tivoli Hotel.

