

AGENDA

Zurich 16 and 17 December 2013, hosted by Credit Suisse

Day 1 General Meeting. Monday 16 December 2013

	0915	Registration and coffee	Responsible:
ADMINISTRATION	1000	Welcome to participants by Chairman and Board	RC
		Approval of minutes of last GMM (see AGORA Folder GMM)	RC
		Membership update including welcome to new members	PW
		Start of discussion on possible PECDC name change	PW
	1040	Welcome by a senior risk representative of Credit Suisse	AR
	1100	Election of Board members, including news of Methcom Chair	RC
	1110	Resolutions for approval: <ul style="list-style-type: none"> - Policy on use of PECDC data for academic research - Information Protection Policy - Closure of Capgemini Thesis issue 	PW
1140	Presentation and discussion of global Marketing Strategy and detailed marketing plan for North America	AR SB PW & OD	
1210	Treasurer's report, including adjustment to Business Plan and Budget 2014 and contracts within agreed 2014 budget	TvD	
	1230	Lunch Break	
NEW	1315	Round table discussion groups and summaries: <ul style="list-style-type: none"> - Optimising regulatory capital Risk parameters, or - Overcoming the problems of LGD data collection, or - Using PECDC or other data for stress testing, or - Engaging regulators with PECDC data 	All
DATA AND ACTIVITIES	1415	Capgemini helpdesk statistics and common issues	MD /SK
	1445	Preview of LGD Data Model changes to be applied in future data collections: <ul style="list-style-type: none"> - Amendments to the validation rules applied for LGD - Documentation improvements (including FAQs) - New validations and definitions for PF 	SK, MdB and CK NB & OD
	1545	Afternoon Tea break	
DATA AND ACTIVITIES	1600	Progress on some working groups (others in Analytics Day): <ul style="list-style-type: none"> - Banks and Counterparty Risk in Financial Markets - Trade and commodity finance - Progress and plans for new ODF Portal 	MM CKG MvB
	1700	LGD Data Quality review after Autumn 2013 submission <ul style="list-style-type: none"> - Changes seen in the database - Scoring of data quality - Progress and feedback on new audit methods 	SK & MdB
	1800	Session closure and summary of the day by Chairman	RC
	1930	Dinner at Zunfthaus zur Saffran, Limmatquai 54, Zurich	

Day 2 Analytics Day. Tuesday 17 December 2013

	0800	Registration and coffee	Responsible:
D A T A & A C T I V I T I E S	0830	Opening remarks by Chairman of Methcom Report of progress in last 6 months	IØ
	0845	LGD Volumetrics and Analytics highlights from October data submission	SK & PW
	0945	External Reports issued and planned	PW
	1000	Final LGD Method Survey report and proposal for next	PW
	1015	Model Benchmarking Working Group Report, including BCBS survey paper comparison and proposal for TCOR analytics paper	RC PW
	1030	Morning Tea	
N E W A N A L Y T I C S	1045	Downturn LGD Working Group Report, including Special Comment Paper - together with d-fine's Markus Seifert	NB
	1145	Project Finance – Working Group Report, including Special Comment Paper - together with Orla Duffy	NB
	1230	Lunch Break	
	1300	New analysis of PECDC LGD data by Technical University of Munich, using the methods in the previously issued LGD Determinants paper. Direction of further research. - Pr. Rudi Zagst and Aleksey Min	TUM
B E S T P R A C T I C E	1400	Case Study: Using PECDC data for a shipping model, by ABN AMRO's Theo van Drunen and Clemens Mesterom	ABN
	1430	Case Study: Using PECDC data for CCF (EAD) modelling, by SEB's Michael Ahlberg	SEB
	1500	New method for EL Backtesting by Wolfgang Reitgruber of Unicredit Bank Austria	UCBA
	1530	Case Study: Development of a simple low cost input system for capturing LGD data from DNB's Dana Skrbo	DNB
	1600	Close and announcement of June 2014 meeting venue	RC

W O R K S H O P	1600 - 1800	Post Conference Workshop (pre-registration required)	
	1600	A: . Basic intro course to the PECDC LGD data model aimed at new member banks, or B: discussion group on driver selection from PECDC data (follow on from Copenhagen workshop) Pre-registration required by email to secretary@pecdc.org	

The meeting will be hosted by Credit Suisse in the center of Zurich at:

Credit Suisse Forum St. Peter
Sankt Peterstrasse 19, 8001 Zurich, Switzerland

Credit Suisse have provided the following hotel suggestions and there are many others close by:

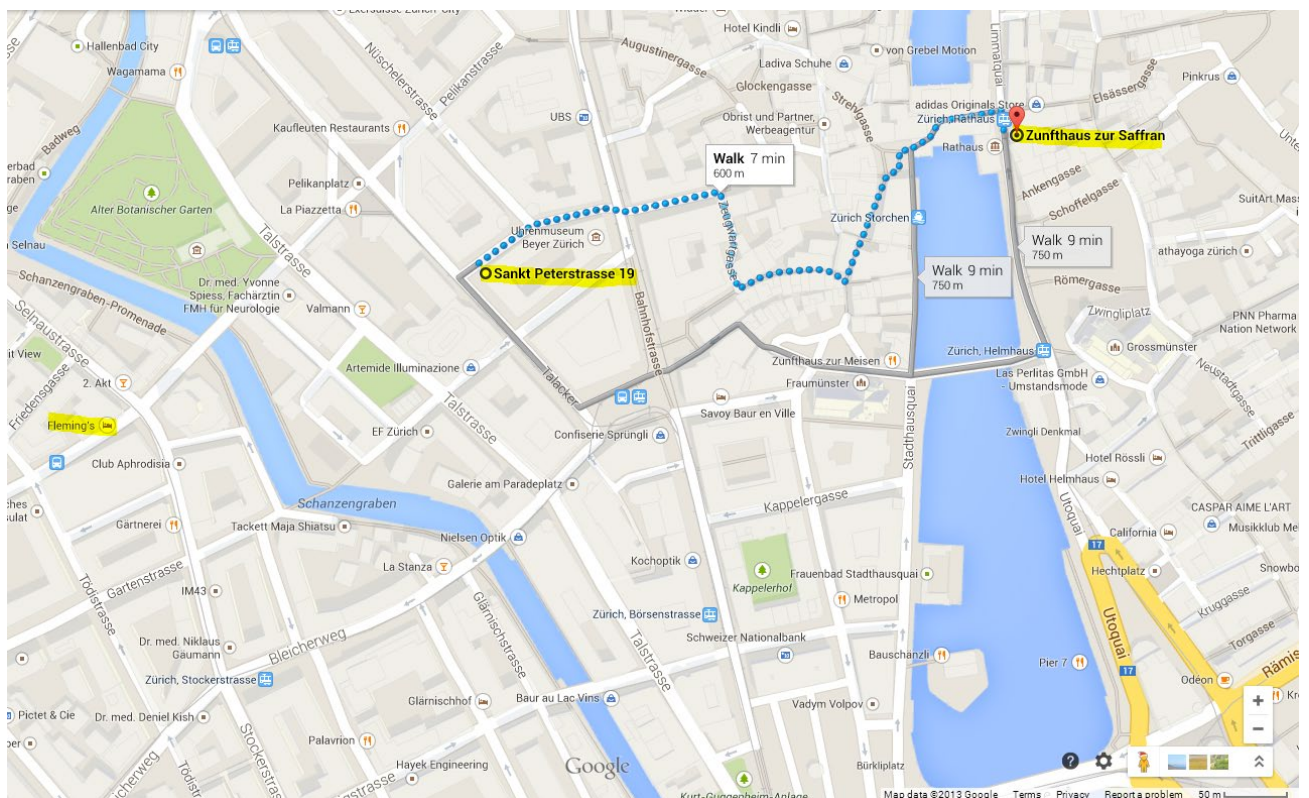
www.savoy-baurenville.ch www.bauraulac.ch
www.zurich.park.hyatt.com www.storchen.ch

Philip Winckle will stay at Flemings Hotel

www.flemings-hotels.com/en/hotels/flemings-hotelzuerich (price is good, quality unknown)

The dinner on Monday 16th will be held at **Zunfthaus zur Saffran, Limmatquai 54, Zurich**

The conference venue and dinner venue are shown on the map below. I have also highlighted Fleming's hotel as many of us are staying there:



Expected Participant List

Name	Bank
Christine Kersten	ABN AMRO Bank
Clemens Mesterom	ABN AMRO Bank
Theo van Drunen	ABN AMRO Bank
Hero K. van der Kaaij	ABN AMRO Bank
Iain Maclachlan	ANZ Banking Group
Michael Olsen	ANZ Banking Group
Alan Burke	Banco Santander
Haydee Soto Quintela	Banco Santander
Michael Dhaenens	Capgemini
Sebastiaan Groenewoud	Capgemini
Soumilya Datta (Shom)	Citibank
David Allen	Commonwealth Bank of Australia
Johannes Werner	Crédit Suisse Securities (Europe)
Antonio Ruiz	Crédit Suisse Securities (Europe)
Arturo Ormeno-Sanchez	Crédit Suisse Securities (Europe)
Stephan Wiehler	Crédit Suisse Securities (Europe)
Musa Parmaksiz	Crédit Suisse Securities (Europe)
Massimo Cutaia	Crédit Suisse Securities (Europe)
Philippe Delley	Crédit Suisse Securities (Europe)
Rasmus Rasmussen	Danske Bank
Jacob Eggers	Danske Bank
Lars Aagaard	Danske Bank
Markus Seifert	d-fine
Christian Oehler	d-fine
Dana Skrbo	DNB Bank
Idar Oesebak	DNB Bank
Heidi Fredirixsen	DNB Bank
Anna-Karin Bergholm	Svenska Handelsbanken
Patrik Wiremyr	Svenska Handelsbanken
Markus Knubel	HSBC Trinkaus & Burkhardt

Name	Bank
Nina Brumma	KfW
Gerhard Neubauer	KfW
Cecile Sommer	Natixis
Laurence Le Buzellier	Natixis
Torben Marott Klint	Nykredit
Martial de Bienassis	PECDC
Orla Duffy	PECDC
Philip Winckle	PECDC
Steve Bennett	PECDC
Sven Krenz	PECDC
Claire Kouwenhoven-Gentil	RABOBANK Int-l
Gerrit Bronsema	RABOBANK Int-l
Korina Theodoridou	RABOBANK Int-l
Lianda Leeggangers	RABOBANK Int-l
Martin van Buren	RABOBANK Int-l
Sebastiaan van Westerop	RABOBANK Int-l
Mark McGurn	Royal Bank of Scotland
Lidia Pixell	Skandinaviska Enskilda Banken
Michael Ahlberg	Skandinaviska Enskilda Banken
Richard Crecel	Société Générale
Andreas Narum	SpareBank 1 Gruppen
Kevin Sharma	SpareBank 1 Gruppen
Lene Mamre Sandersen	SpareBank 1 Gruppen
Tore Anders Husebö	SpareBank 1 Gruppen
Johan Alm	SWEDBANK
Wolfgang Reitgruber	UniCredit Bank Austria
Jernej Zohar	UniCredit Bank Austria
Michael El Haj	J. P. Morgan
Vincenzo Molé	Unicredit Group
Daniel Seiler	UBS
Peng Cheng	UBS
Pr Rudi Zagst	Technische Universität München
Aleksey Min	Technische Universität München