

The Advanced IRB Forum

A forum on issues arising from the implementation
of the Advanced Internal Ratings Based Approach
in the New Basel Accord

Monday 23 June 2003

British Bankers' Association

Pinners Hall, London

A joint BBA/ISDA/RMA FORUM



The Advanced IRB Forum

The Audience

This seminar is likely to be of particular value to those working in the following areas:

- Risk Management
- Basel Implementation
- Compliance
- Treasury
- Audit

Our industry has long sought to align regulatory capital requirements to internal economic capital estimates. Basel II is designed to make the 1988 Capital Accord more risk sensitive and enable advanced practice institutions to use their internal risk ratings systems to help establish capital parameters. While Basel II remains a work in progress, there can be little question that institutions wishing to become IRB Compliant will require an enormous commitment of time and resources.

Implementing Basel II will be a highly complex task and for that reason we are organising an Advanced IRB Forum, which is a one-day seminar devoted to capital reform. At this forum you will have the opportunity to hear the regulators' expectations as well as to discuss the challenges to implementation with colleagues from major banks.

A highlight of this forum will be the presentation of BBA/ISDA/RMA Internal Ratings Validation Study in which many major institutions participated. The study breaks down validation techniques by asset class and model type, with sections on statistical models, expert judgment models, hybrid models, and external vendor models. The study also attempts to identify industry trends, highlight the key challenges involved in validation, and offer potential solutions.

We encourage you to attend this forum. It will be time well spent.

The British Bankers' Association

The British Bankers' Association is administering the conference on behalf of the partners in the project. The British Bankers' Association is the principal representative body for the banking and financial services sector in the UK.

How to book:

Please fill in the form on the back page of this flyer and return it, with full payment, to Sue Dow at the British Bankers' Association (fax: 020 7216 8894).

PROGRAMME

8.15

Registration

9.00

Chairman's opening address

Director, British Bankers' Association

9.05

Opening Address: Regulatory priorities and expectations in implementing IRB

Ian Tower, Head of Department, Prudential Standards, Financial Services Authority

9.45

The IRB project in overview

Laurie Mayers, Head of Basel Programme, Royal Bank of Scotland Group

10.30

Coffee

10.50

Data issues case study

Dr Sebastian Fritz, CIB / Credit Risk Management Risk Analytics & Instruments Deutsche Bank

11.20

Evidence

Richard Boulton, Manager, Credit Risk, Financial Services Authority

11.50

Governance

Warren Mockett, Senior Manager, Credit Risk Management Group

12.20

Q&A

12.30

Lunch

14.00

Chairs Address

Ed Duncan, Asst Director of European Policy, ISDA

14.05

Results of BBA/ISDA/RMA IRB Validation Study

Monika Mars, Senior Manager, Global Risk Management Solutions, PwC

14.50

Panel Session: Challenges in validation

A discussion of the results of the IRB Validation Study, including the key challenges for industry and regulators.

Richard Boulton, Manager, Credit Risk, Financial Services Authority

Monika Mars Global Risk Management Solutions, PwC

Richard Boulton, UK FSA,

Simon Wills, Director, British Bankers' Association

15.30

Afternoon tea

15.45

Case study: Corporate AIRB

Idzard Van Eeghen, Senior Vice President, ABM

16.15

Case study: Retail AIRB

To be advised

16.45

Q&A

17.00

Close of conference

The Advanced IRB Forum Registration Form

Please register the following delegates for the IRB Implementation, on Monday 23rd June, 2003 at Pinners Hall, London.

1 Name:Mr/Mrs/Miss/Ms
Position:E-mail.....
2 Name:Mr/Mrs/Miss/Ms
Position:E-mail.....
3 Name:Mr/Mrs/Miss/Ms
Position:E-mail.....
Organisation:
Address:
City.....Postcode.....
Telephone:Fax:.....

BBA/ISDA/RMA Member Fee:

£325.00 (plus £56.88 VAT) = TOTAL £381.88 per delegate

Non-Member Conference Fee:

£425.00 (plus £74.37 VAT) = TOTAL £499.37 per delegate

Registration fee includes refreshments, lunch and full conference documentation for one delegate. Additional copies of conference documentation packs are available on request for £30 inc. p+p. These can be ordered by fax or email.

All fees are payable in advance of the event. Guests may be refused admission if payment is not received prior to the event.

Special Needs

If you have any special needs (ie dietary), please complete this section.

Name:Needs.....

IMPORTANT! YOU MUST COMPLETE THIS SECTION

I enclose a cheque/ I provide my credit card details/ I provide my BACS details (delete as applicable) made payable to BBA Enterprises Ltd.

I have read and understood the terms and conditions on the back page of this flyer and confirm my acceptance.

Signed:.....Dated:.....

Data Protection

BBA Enterprises Ltd (BBAE), the trading arm of the BBA, will use the data you provide to process your registration. By completing this form you consent to our use of the data, and to our contacting you by post, fax, e-mail or telephone. Unless you tick the box below, we will also use this data to provide you with additional information relating to other BBAE products and services.

Please tick this box if you do not wish to receive further information on BBA / BBAE products or services.

Credit Card Details

Please specify which credit card:

Visa American Express Eurocard MasterCard Switch

Cardholder's name:.....

Cardholder's signature:.....

Cardholder's number:.....

Switch issue number:.....

Expiry date:.....

Billing address:.....

Total amount to be debited:.....

BACS Details

Please use reference 'IRB' and delegate surname when paying BBA Enterprises Ltd through BACS. Bookings will **not** be processed until the Conference Unit has received a remittance advice.

Bank:Delegate's name:.....

Total amount paid:.....

Bank: **Coutts & Co, Robarts Office, 440 Strand, London WC2R 0QS**

Account: **08816511** Sort code: **18 00 02**

Venue Location

Address: Pinners Hall, 105-108 Old Broad Street, London, EC2N 1EX Tel: 020 7216 8800

Nearest tube: Liverpool Street, Moorgate or Bank

Please return with payment to:



Sue Dow, BBA Conference Unit, British Bankers' Association, Pinners Hall,

105-108 Old Broad Street, London EC2N 1EX

Tel: 020 7216 8817 Fax: 020 7216 8894

Monday 23 June 2003

British Bankers' Association

Pinner's Hall, London

An excellent opportunity to discuss the details of this major report with colleagues from major banks and to hear the expectations of the regulators.

PLEASE NOTE COPIES OF THE INTERNAL VALIDATION STUDY WILL BE AVAILABLE TO PURCHASE AT THIS EVENT.

IMPORTANT INFORMATION

1. **All registrations, even those received a week prior to the event, must be made in writing and accompanied by full payment to guarantee a place.** If you are registering via your accounts department, please fax a copy of your completed registration form. Provisional or phone bookings will not be accepted. Any change of delegate details must be received in writing.
2. We cannot invoice due to system and resource restrictions. We will, however, issue a VAT receipt after the event.
3. Membership of the British Bankers' Association is corporate rather than individual. If your bank or organisation is a member so are you.
4. An administration charge of £25 will be levied on all cancellations received 14 days prior to an event. If a cancellation notice is received later than 14 days before, no refunds will be made. In such cases, registration cannot be transferred to other events.
5. Letters of Confirmation of Attendance will be sent within 5 working days of receipt of completed registration form and payment.
THIS IS AN IMPORTANT DOCUMENT AND SHOULD BE RETAINED
Due to increased security measures at Pinners Hall, all delegates will be required to present their Letter of Confirmation at reception. Failure to do so may result in being denied access to the event.
If you have not received your Letter of Confirmation prior to the event, please contact the conference administrator.
6. In certain circumstances, the BBA reserves the right to change the programme without prior notification.

www.bba.org.uk One Address. One Resource



Venue
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Fax: 020 7216 8811

email: info@bba.org.uk