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QUANT RISK AMERICAS 2014

October 28 – 29, New York City

ASSESSING THE IMPACT OF REGULATION ON THE QUANTITATIVE RISK PROFESSIONAL

▪ CCAR & DFAST ▪ XVA ▪ FVA ▪ Interest Rate Risk ▪ PPNR Forecasting ▪ Review Of The Trading Book ▪ Modeling Capital & Credit Components ▪ Model Risk & Validation ▪ SA-CCR ▪ Data Management

HEAR FROM OVER 25 SENIOR QUANT RISK PROFESSIONALS INCLUDING:

Victor Ng, *MD, Global Head of Corporate Risk & Chief Risk Architect, Market Risk,* Goldman Sachs

Bernhard Hientzsch, *Head of Model, Library and Tools Development, Model Validation & Approval,* Wells Fargo

Sanjay Sharma, *CRO, Global Arbitrage & Trading,* RBC Capital Markets

Douglas Gardner, *SVP, Head of Model Risk Management,* BancWest

Anna Shender, *MD, Enterprise Capital Management – Regulatory Policy,* Bank of America

Viktor Ziskin, *Head of Quantitative Strategies,* CIT

Yadong Li, *Head of Counterparty Exposure Risk Modeling, Quantitative Analytics,* Barclays

Peter Curley, *Associate Director for Clearance and Settlement, Division of Trading and Markets,* SEC

Ruey Tsay, *HGB Alexander Professor of Econometrics and Statistics,* University of Chicago Booth School of Business

Attilio Meucci, *Chief Risk Officer,* KKR

Eugene Shuster, *CRO, Head of Risk Management,* Nomura Asset Management USA

Lourenco Miranda, *Head of Quantitative Analytics,* US Bancorp

Julian Phillips, *Chief Model Risk Officer,* Bank of America Merrill Lynch

Atanas Goranov, *MD, Derivatives Officer,* Guardian Life

Michael Pykhtin, *Manager, Quantitative Risk Management,* Federal Reserve Board

PRE-CONGRESS MASTERCLASSES OCTOBER 27

Model Risk Management Masterclass – A Practitioner's Guide
Led by:
Jon Hill, *Executive Director, Head of Market and Operational Risk Model Validation,* Morgan Stanley

Stress Testing, Counterparty Credit Risk And Capital Adequacy
Led by:
Dr. Robert Jarrow, *Ronald P. and Susan E. Lynch Professor of Investment Management,* Cornell University
Dr. Donald R. van Deventer, *Founder, Chairman and CEO,* Kamakura Corporation

WHY ATTEND

Since the 2007–8 financial crisis, regulatory oversight and requirements for risk professionals have increased, impacting the role of the quant risk professional dramatically. Due to this, the knowledge basis, skillsets and responsibilities have also greatly increased and continue to in order to keep compliant and maintain profitability. CFP's Quant Risk Americas 2014 tackles the key challenges facing the industry now, and in the foreseeable future. Key reasons to attend include:

- Understand how senior quant risk professionals view the current and future challenges and what methodologies and solutions they have in place to overcome them
- Understand and learn the latest developments in modeling, measuring, quantification and computation
- Hear and interact with the leading financial institutions including: Morgan Stanley, Deutsche Bank, Barclays, Bank of America, CIT, Bank of the West, US Bank, Wells Fargo, KKR, BMO Financial, Nomura, Citigroup, Guardian Life and RBC as well as representatives from the Federal Reserve Board and SEC
- Extensively researched agenda featuring industry insight, insightful and incisive presentations and interactive panels

WHO SHOULD ATTEND?

Investment Banks, Private Banks, Commercial Banks, Retail Banks, Hedge Funds, Building Societies, Asset Management Companies, Insurance Companies, Pension Funds and Other Financial Institutions.

CEOs, Finance Directors, CRO along with the Directors, Heads and Managers of:

- Risk Methods/Methodology
- Model Control
- Counterparty Exposure
- XVA, CVA, DVA, FVA and KVA
- Quantitative Risk
- Quantitative Modeling
- Quantitative Strategies
- Quantitative Research
- Quantitative Analysis
- Model Risk
- Market Risk
- Credit Risk
- Global Credit Products
- Counterparty Risk Management
- Funding Methodology
- Product Control Valuations
- VAR Model Testing
- Interest Rate Risk
- Inflation Model Validation
- Exposure Analytics
- Data Management & Governance

KEY TOPICS INCLUDE:

- CCAR & DFAST stress testing innovations
- Best practices and solutions for PPNR forecasting
- Understanding how the gameplay changes under the fundamental review of the trading book
- Expected Shortfall Vs. VaR
- Effective modeling of credit components – IRC, CRC, EPE and CVA
- Modeling capital allocation under Basel III
- Measuring, managing and monitoring model risk
- Improving data efficiency and computational speed
- Determining whether value adjustemnets are being doubled counted
- Putting FVA to use
- Model foundations of the standardized approach for counterparty credit risk (SA-CCR)
- Calculating risk exposure to counterparties and their portfolios
- Preparing to implement the initial margin for non-cleared OTC derivatives
- Modeling interest rates across all regimes

SPONSORSHIP & EXHIBITION OPPORTUNITIES

Advance Your Branding, Awareness, Industry Expertise, Thought-Leadership and Lead-Generation at Quant Risk Americas 2014.

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CPE CREDITS INFORMATION:

- Prerequisites: Knowledge of financial risk management and stress testing
- Advanced Preparation: No advanced preparation is required
- Program Level: Intermediate to Advanced
- Delivery Method: Group-Live

Attendees can earn up to 15.5 CPE Credits for the Main Congress (October 28 – 29) and up to 8 CPE Credits for the Pre-Congress Masterclasses (October 27) in the Management Advisory field of study

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Pre-Congress Masterclass: October 27, 2014

Model Risk Management Masterclass – A Practitioner's Guide To Validation Best Practices, Successful Client Interactions And Navigating Regulatory Exams

Jon Hill, *Executive Director, Head of Market and Operational Risk Model Validation,* Morgan Stanley

Registration will commence at 8:30am; Masterclass commences at 9am and concludes at 5pm. There will be adequate time allocated for refreshments, networking and lunch.

Benefits and Features of Attending:

- Gain a hands-on approach to industry best practices in model validation
- Understand the various methodologies of model validation as currently practiced in leading financial institutions
- Learn about the current regulatory expectations for model validation
- Understand how to demonstrate effective challenge and how to anticipate and field the diverse types of questions regulators are prone to ask of validators
- Learn how to control the narrative during the inevitable regulatory exam (the last and most important part of the total model validation experience)

Introduction To Model Risk

The Complete History Of Model Risk – Abridged

- Model risk has been with us for a very long time – 35,000 years or more
- Insight into the historical nature and origins of all models, and the resulting inevitability of model risk
- Understand what model risk is, and what it isn't
- Forces and events that have propelled model risk into the forefront of modern financial risk management
- Today's most effective, industry-proven methods for mitigating model risk
- The role of regulatory reform in strengthening industry-wide model validation practices

A Checklist Of Best Practices For Validating Quantitative Models

Model Validation Policy And Procedure Document

A walkthrough of the essential steps in a validation

- Reviewing and assessing developers' documentation
- Reviewing the underlying assumptions of the model
- Reviewing the mathematics of the model
- Designing and implementing a testing framework
  - Code review, benchmark or replication?
  - Creating a comprehensive test suite
  - Testing the marks and Greeks
  - Designing and implementing stress tests
- Assessing the test results for pricing and risk models
- Criteria for passing/failing the model
- Acceptable error bounds for marks and Greeks
- Acceptable error bounds for back-testing results
- Writing a Final Validation Report

Case Study: Validation Of A Curve Construction Model

- What to do when the model developer deliberately misleads you
- What to do when nothing you do makes sense

The 2012 JPM Morgan "London Whale" Scandal

A Case Study in How Not to Perform a Model Validation, Leading to a Foolproof Recipe for Financial Disaster Plus Video Stream from the US Senate London Whale Hearings

Advice From The Front Line Of Model Valiadtion: How To Interact Effectively With Clients And Successfully Navigate The Inevitable Regulatory Exam

- Practical advice for delivering validation findings to model owners
- Meet the Regulators: The usual suspects: FRB, OCC, SEC, FDIC, PRA
- Review of regulatory expectations and how to anticipate and field the diverse types of questions they may be expected to ask
- Practical tips for controlling the narrative during a model validation bank exam
- Best practices for demonstrating effective challenge

Free Form Interactive Session

- Open question and answer session

LIMITED SEATS AVAILABLE:

Due to the interactive and case study-based nature of the Masterclass, places are strictly limited and available on a first come, first served basis. To avoid disappointment, reserve your seat today!

About the Masterclass Leader:

Jon Hill, Ph.D., is an Executive Director at Morgan Stanley with over eighteen years of experience in various areas of quantitative finance. He is the founder and head of the Quantitative Analytics Group (QAG) within Morgan Stanley's Internal Audit department; his team of 12 Ph.D. and Masters level quants is responsible for the validation (second-line-of-defense) of all Morgan Stanley risk models, including Value at Risk (VaR), Stressed VaR, Incremental Risk Charge, Comprehensive Risk Measure and Operational Risk. The QAG also has third-line-of-defense responsibilities for auditing Morgan Stanley's pricing model and credit risk control processes.

Pre-Congress Masterclass: October 27, 2014

Stress Testing, Counterparty Credit Risk And Capital Adequacy

Dr. Robert Jarrow, *Ronald P. and Susan E. Lynch Professor of Investment Management,* Cornell University

Dr. Donald R. van Deventer, *Founder, Chairman and CEO,* Kamakura Corporation

The course will be led by Dr. Robert Jarrow and Dr. Donald R. van Deventer. They will be assisted by Martin Zorn and Suresh Sankaran. Registration and breakfas from 8:30am; Masterclass commences at 09:00am and concludes at 5:00pm. There will be adequate time allocated for refreshments, networking and lunch.

Key Issues That Will Be Addressed Include:

- How Do You Pass The Regulatory Test?
  - Quantitative objectives
  - Qualitative objectives (reminder 5 banks failed, 1 for quantitative results, 4 for qualitative, 1 passed but restated quantitative results after the fact)
- Going Beyond Regulatory Compliance
  - How to use the regulatory stress test (designed for horizontal comparison among banks) and modify the models and process to use as a management tool to better manage capital
- What Are The Issues That Need To Be Studied?
  - Internal Data – loan level, defaults, losses, recoveries, lags; granularity vs. aggregation, assumptions vs. bank history
  - External Data – macro factors
  - Model - construct, assumptions, validation, use of challenger models (Champion/Challenger approach)
  - Infrastructure and Resources
  - Reconciliation Reporting of Results
- Best Practices And Future Challenges
  - Assumptions – rollovers, reinvestment of cash flows, dynamic characteristics of default probability
  - Assumptions – normality, multi-collinearity, lags, autocorrelation, fitting macro factors, no arbitrage
  - Deterministic (regulatory scenarios) vs Monte Carlo simulation
  - Number of risk factors/HJM

09:00 Review Of Best Practice Risk Management Reporting

- Listing of key macro-economic factors driving default risk of the public firms represented in the class
  - Federal Reserve CCAR macro factors
  - More comprehensive macro factors
  - Commonly overlooked macro factors
- Listing of best practice stress tests
  - Market value-based stress tests
  - Net income-based stress tests
  - Cash flow-based stress tests
  - Value at risk-based stress tests
  - Capital ratio-based stress tests
  - Counter-party exposure-based stress tests

10:20 Morning Refreshment Break and Networking

10:50 Key Analytical Steps In Stress-Testing Process

- A worked example: stress-testing a bond as proof-of-concept
  - Basic introduction to yield curve construction and smoothing
  - Risk-free versus credit risky yield curves and credit spread smoothing
- Understanding why legacy credit ratings are an inappropriate input to a stress testing process
- Introduction to reduced form default probabilities
- The logistic default probability function
- Construction of the default probability term structure
- Simulating default probabilities forward as a function of macro-economic factors
- Determinants of credit spreads
- Simulating credit spreads forward as a function of macro factors and default probabilities
- Jarrow insights on separation of a multiple payment transaction into zero coupon bonds: the example of retail mortgages

12:10 Lunch Break and Networking

1:10 Simulating Macro Factors Forward

- Pitfalls common in macro-factor simulation
- Dealing with correlation in macro factor distributions
- No arbitrage interest rate simulation
  - Impact of shift from Libor-based to OIS-based swaps
  - Implications for yield curve construction
- No arbitrage simulation of other macro factors
- No arbitrage simulation of macro factors where default risk is an issue

2:30 Measuring The Significance Of Shifts In Monte Carlo Results For VaR, Net Income And Cash Flow

- Measuring the impact of macro factors on credit exposures
- General procedures
  - CVA: Credit valuation adjustment, the buzzword versus true economics
  - DVA: Debt valuation adjustment, the buzzword versus true economics
  - PFE: Potential future exposure, the buzzword versus true economics
  - Non-maturity deposit volumes: responses to changes in interest rates and credit risk of the issuing bank
- International examples on deposit volume
- Evidence from the credit crisis of bank funding shortfalls
- Best practice for modeling recovery and loss given default
- Rollover assumptions: how to document and justify the rollover assumptions for new business and reinvested cash flows being used in the stress-testing process
- Data management
  - Best practice in selecting the granularity of data used in stress testing
  - Third party versus internal data
  - How much data is necessary for a statistically significant model?
  - Example: Japan
  - Example: Canada
  - Measuring the uniqueness of internal data
  - “Merging” models to preserve uniqueness while maintaining statistical significance
- Measuring the confidence intervals of Monte Carlo simulations
- Measuring the confidence intervals of changes in Monte Carlo simulations

3:50 Afternoon Refreshment Break and Networking

4:20 Full Enterprise Risk Measures On A Transaction-Level Calculation Basis

- Review of original risk management reports
- Review of worked examples

5:00 Close of Masterclass

LIMITED SEATS AVAILABLE:

Due to the interactive and case study-based nature of the Masterclass, places are strictly limited and available on a first come, first served basis. To avoid disappointment, reserve your seat today!

08:00 Registration and Morning Coffee

08:45 Chairs Opening Remarks

KEYNOTE PANEL DISCUSSION

09:00 Understanding Regulatory Impacts On Quantitative Risk Management And Models

- Assessing the impact of the financial crisis on the quantitative risk manager
- Adding new models and regimes to existing and established practices
- Determining how to be best prepared for the changes
- How would the quant professional differ in 2020
- Are there international differences in quantitative risk management practices
- Analyzing the impact of US regulation on Non US Banks and gaining model approval

Jon Hill, *Executive Director, Head of Market & Operational Risk Model Validation,* Morgan Stanley

Sanjay Sharma, *Chief Risk Officer, Global Risk Arbitrage & Trading,* RBC Capital Markets

Eugene Shuster, *CRO, Head of Risk Management,* Nomura Asset Management USA

Viktor Ziskin, *Head of Quantitative Strategies,* CIT

Effectively Complying To CCAR, Incorporating Models Across The Enterprise And Governing The Program

STRESS TESTING

09:45 Effectively Complying To CCAR And DFAST: Overcoming The Quantitative, Financial And Implementation Challenges

- Assessing the modeling challenges – Why what works for regular risk measures does not work for EST and CCAR
- Data challenges – How the usage of the best modeling approach could be restricted by the data available
- Proposing a solution
- Creating a framework for implementation into any financial institution
- Understanding the impact on resources:
  - Timing, Staff, Systems, Budgets
- Evaluating regulatory requirements and expectations

Viktor Ziskin, *Head of Quantitative Strategies,* CIT

GOVERNANCE

10:25 Efficient Governance And Communication Of Stress Testing And CCAR To Meet Regulatory Requirements And Satisfy Shareholders

- Understanding who will run the program
- Assessing how it will be governed
- Determining limits and targets
- Analyzing the methodology for approving stress tests and scenarios
- Measuring the accuracy of assumptions
- Satisfying regulators and shareholders

Sanjay Sharma, *Chief Risk Officer, Global Risk Arbitrage & Trading,* RBC Capital Markets

11:05 Morning Refreshment Break and Networking

PPNR FORECASTING

11:35 Best Practices And Solutions For Forecasting PPNR For CCAR Compliance

- Combining modeled output with expert judgment
- Understanding how much overlay is acceptable
- Accurately reporting and documenting
- Ensuring model coherency across departments, silos and channels
- Assessing what is considered a model and is a large model inventory appropriate
- Overcoming challenges with specific models
  - RWA Calculations
  - PPNR Projections
- Validating forward looking scenarios without historical input

Douglas Gardner, *SVP, Head of Model Risk Management,* BancWest

Assessing The Challenges Of The Fundamental Review Of The Trading Book Faced By Quantitative Risk Managers

FUNDAMENTAL REVIEW OF THE TRADING BOOK PANEL DISCUSSION

12:15 Understanding How The 'Gameplay' Changes Under The Fundamental Review Of The Trading Book

- Determining to what extent the rules will drive different trades and treatments
- Understanding the impact on capital including Risk not in VaR
- Evaluating the impact of the change to the liquidity horizon for hedging

Anna Shender, *MD, Enterprise Capital Management – Regulatory Policy,* Bank of America

Victor Ng, *MD, Global Head of Corporate Risk & Chief Risk Architect, Market Risk,* Goldman Sachs

Diana Iercosan, *Economist,* Federal Reserve Board & Basel Trading Book Working Group

1:00 Lunch Break and Networking

EXPECTED SHORTFALL

2:00 Overcoming The Challenge Of Transitioning From VaR To Expected Shortfall

- Understanding how to implement Expected Shortfall
- Determining the impact on current models and methods
- Effectively re-engineering quantitative approaches to work with Expected Shortfall as opposed to VaR
- Analyzing the impact on capital
- Assessing the added cost versus the added benefits
- Effectively back-testing Expected Shortfall methodologies

Ruey Tsay, *HGB Alexander Professor of Econometrics and Statistics,* University of Chicago Booth School of Business

2:40 Effective Modeling Of Credit Components Across Trading Book And Traditional Banking Book

- Determining the integration and interaction of credit modeling approaches into one consistent framework
  - IRC, CRC, EPE, CVA
- Understanding how they work together from an economical perspective

Building An Effective Model Validation Function For Model Risk Management And Measurement

MODEL RISK & VALIDATION

3:20 Determining The Expectations Of A Model Validation Function

- Understanding how it should be done
  - Should the model be re-run
  - Checking assumptions
  - Evaluating data usage

Bernhard Hientzsch, *Head of Model, Library and Tools Development, Model Validation and Approval,* Wells Fargo

4:00 Afternoon Refreshment Break and Networking

4:30 Effectively Measuring, Managing And Monitoring The Model Risk

- Understanding which models are being used
- Determining how to manage the model risk
- Evaluating the reliability of models
- Effective governance for model validations
- How are they validated
- What structure is there to support
- Effectively validating different models
- What are the regulators looking for

Julian Phillips, *Chief Model Risk Officer,* Bank of America Merrill Lynch

CASE STUDY

5:10 Model Validation: Past, Present And Future

- A historical look at the validation group (mid 90s and early 2000s)
- Understanding how the role and function has changed today
- Assessing what the future holds for model validation

Lee Huang, *Director, Model Risk and Vetting,* BMO Financial Group

5:50 End of Day One

QUANT RISK AMERICAS 2014 I DAY TWO OCTOBER 29

08:30 Registration and Morning Coffee

08:50 Chair's Opening Remarks

INTEREST RATE RISK

09:00 Neither 'Normal' Nor 'Lognormal': Modeling Interest Rates Across All Regimes

- Modeling interest rates homogeneously across different regimes
- Utilizing the inverse-call transformation to project the distribution of the whole term structure of interest rates to arbitrary horizons
- Modeling risks due to other positive variables such as implied volatility surfaces

Attilio Meucci, *Chief Risk Officer,* KKR

09:40 Effectively Modeling Capital Allocation Under Basel III

- Modeling capital consumption to a global entity
- Approaching calculation in a systematic and enterprise-wide approach
  - Capital rules
  - Capital allocation
- Capital modeling
- Incorporating variables into economic capital calculations: Increased time horizons and credit exposures
- Assessing the increased challenges of taking a firm-wide approach
- Capital rules and requirements
- Impact of collateral calculations on exposure

Yadong Li, *Head of Counterparty Exposure Risk Modeling, Quantitative Analytics,* Barclays

Modeling Counterparty Credit Risk, Risk Exposure To Central Counterparties And Implementing The Initial Margin For Non-Cleared OTC Derivatives

10:20 Model Foundations Of The Standardized Approach For Counterparty Credit Risk (SA-CCR Formerly NIMM)

- Existing non-model methods for calculating counterparty credit exposure
- General structure for the SA-CCR
- Trade-level PFR add-ons
- Aggregation of trade-level add-ons to netting set level
- Recognition of excess collateral and negative MTM
- Calibration

Michael Pykhtin, *Manager, Quantitative Risk Management,* Federal Reserve Board

11:00 Morning Refreshment Break

INITIAL MARGIN FOR OTC DERIVATIVES

11:30 Effectively Preparing To Implement The Initial Margin For Non-Cleared OTC Derivatives

- Determining how to implement in preparation for the 2015 final regulation
- Understanding the impacts and implications on certain businesses
  - Profitability
  - Operational difficulties
  - Clients and dealers views on practicalities
- Evaluating what the industry model should look like
  - How should it operate
  - How often would initial margins be exchanged
  - How often will it be recalibrated
- Evaluating non-linear effects, liquidity concerns and impacts on regulatory capital
- Creating a common model and agreement for the industry

PANEL DISCUSSION

12:10 Assessing The Appropriate Time Horizons And Calculating Risk Exposure To Counterparties And Their Portfolios

- Assessing the different characteristics for CCP's
- Effectively measuring and modeling risk exposures to central clearing
- Should all trades go to the same clearing house
  - Optimizing margin postings – Risk reducing or risk increasing
- Calculating risk exposures to counterparties on multiple trades and positions
- Understanding the BCBS standards

Peter J. Curley, *Associate Director for Clearance and Settlement, Division of Trading and Markets,* SEC

Atanas Goranov, *MD, Derivatives Officer,* Guardian Life

12:55 Lunch Break and Networking

Overcoming The Challenges With Implementing, Calculating And Double Counting Value Adjustments

XVA PANEL DISCUSSION

1:55 Determining Whether Value Adjustments Are Being Double Counted

- Determining the link and interaction between FVA, DVA and CVA
- Evaluating whether these are the same risk
- Understanding when to use and determining if all adjustments be used
- Determining whether adjustments are being double counted with value adjustments and counterparty capital allocations
- Assessing the impacts

Lourenco Miranda, *Head of Quantitative Analytics,* US Bancorp

Terry Benzschawel, *MD, Portfolio Analysis & Quantitative Strategy,* Citigroup

FVA: FUNDING VALUE ADJUSTMENT

2:40 Understanding The Methodology, Implementation And Putting It To Use

- Defining parameters for the methodology
- Overcoming the implementation challenges
- Creating value
- How does it work in pricing and risk management framework

3:20 Afternoon Refreshment Break and Networking

Creating Effective Practices For Improving Data Efficiency And Computational Speed For Quantitative Risk Models And Simulations

DATA MANAGEMENT & COMPUTATIONS

3:50 Understanding The Level Of Data Available And How To Gain The Right Data

- Data accuracy and quality
- Filling in data gaps
- Efficiently aggregating and optimizing data
- Compromising between ideal data and available data
- What should be taken into account

Paul Zarou, *SVP, Risk Management, Analytics & Remediation,* Deutsche Bank

4:30 Assessing The Challenges To Quants Of Building Scalable Quantitative Risk Infrastructure For Managing New Risk Products And Models

- Factors driving the trend for increased compute and data intensive analytics
- The challenges of implementing models to scale on modern many-core accelerator platforms
- Obtaining flexibility, scalability, modularity and portability with open-source programming tools on modern multi-processor architectures such as GPUs

Matthew Dixon, *Term Assistant Professor of Analytics,* University of San Francisco

5:10 Close of Congress

Quant Risk Americas 2014 | **October 28 – 29,** Marriott Downtown New York City

Please Register the Following delegate(s)

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Organization

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Masterclass (please tick below) October 27	☐ $899 SAVE $500	☐ $1,099	☐ $1,399
Quant Risk Americas & Masterclass October 27 – 29	☐ $2,298 SAVE $1,100	☐ $2,798	☐ $3,398

Please indicate which you will attend:

☐ Model Risk ☐ Stress Testing, Counterparty Credit Risk And Capital Adequacy

☐ I am unable to attend the 2014 Congress, please send me the course documentation for $599. (All registered delegates will receive course documentation)

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