

Agenda - Day 1 - Hilton Charlotte Center City

MODEL RISK MANAGEMENT FORUM

Hilton Charlotte Center City Hotel
222 East Third Street
Charlotte, NC 28202

Monday, September 12, 2016

Meeting Room: Charlotte Mecklenburg

8:00 AM – 8:30 AM

Registration & Continental Breakfast

Outside Meeting Room - Charlotte Mecklenburg

8:30 AM – 8:45 AM

Welcoming Remarks

Rich Westerkamp, Vice President, Large Financial Institutions, Federal Reserve Bank of Richmond

8:45 AM – 9:45 AM

Supervisory Views on MRM Implementation

David Palmer, Senior Supervisory Financial Analyst, Federal Reserve Board
Michael Sullivan, Deputy Comptroller, Risk Analysis, OCC

9:45 AM – 10:00 AM

BREAK

10:00 AM – 11:15 AM

MRM in CCAR 2016

Moderator: Vishant Sharma, Manager, Federal Reserve Bank of Atlanta
Deniz Senturk, Director of Model Risk Management, State Street Bank
Elizabeth Mays, Chief Model Risk Officer, PNC
Angela Reindollar, Senior Vice President of MRM, Comerica

11:15 AM – 12:30 PM

Establishing a Strong Firm-wide MRM Culture

Moderator: Kathy Laidig, Risk and Policy Team Leader, Federal Reserve Bank of Richmond
Ajai Bambawale, Chief Risk Officer, TD Bank
Clarke Starnes, Chief Risk Officer, BB&T
Paul Fabara, Chief Risk Officer, AMEX

12:30 PM – 1:45 PM

LUNCH

1:45 PM – 3:00 PM

MRM Resource Challenges Across the Three Lines of Defense

Moderator: Mark Pocock, Capital Adequacy and Planning Lead Expert, OCC
Sanjay Mithal, Chief Product Risk Officer, Citibank
Harish Sharma, Executive Vice President, HSBC
Griselda Rondon, Executive Vice President, Chief Model Risk Officer, KeyCorp

3:00 PM – 3:15 PM

BREAK

3:15 PM – 4:15 PM

Assessing Model Risk Management in the Aggregate

Moderator: David Palmer, Senior Supervisory Financial Analyst, Federal Reserve Board
Agus Sudjianto, Executive Vice President, Head of Corporate Model Risk, Wells Fargo
Boris Deychman, Executive Vice President, Head of Model Risk Management, Citizens Bank

4:15 PM – 5:30 PM

Model Performance Monitoring by Developers and Validators

Moderator: Martha Berube, Quantitative Manager, Federal Reserve Bank of Chicago
Davide Meneguzzo, Managing Director, Bank of America
Evan Smith, Auto Finance Divisional Credit Officer, Capital One Financial
Marlene Lenarduzzi, Vice President and Head, BMO Model Validation, BMO Financial Group

5:30 PM – 7:00 PM

Early Evening Cocktail Hour & Hors d'oeuvres