Stress testing is currently a high priority concern for many financial institutions. The recent financial crisis highlighted the importance of recognizing and accounting for extreme economic and market conditions. International and domestic regulators are increasingly requiring financial institutions to conduct stress tests as part of their risk management plans.

While these company-run tests may seem cumbersome at first, stress tests are essential for financial institutions to have robust and prudent capital planning processes that represent their unique risks, while ensuring that these institutions have sufficient capital to continue operations throughout times of economic and financial stress. Stress tests, therefore, are a vital concern for financial bodies as well as the individuals who have a stake in them.

The integration of regulatory compliance, stress testing strategies, and capital planning is now of crucial importance in the daily business management of banks of all sizes. Failing to address these issues means banks may confront overwhelming regulatory pressures, reduced margins, low productivity, and a threat to the banks’ very survival.

Attending this GSSI-IFE stress testing symposium will enable you to:
• Meet regulators from the OCC, FDIC, FHFA, FRB and more.
• Optimize the comprehensive stress testing framework in your institution.
• Identify your bank’s potential stress testing weaknesses and address them proactively.
• Integrate stress testing into overall risk management.
• Achieve balance in economic and regulatory capital planning.
• Find new ways for efficient model development, validation and stress testing strategies.

Expert Speakers

Michael Carhill
Director of Enterprise Risk Analysis, OCC

Henry Cassidy
Chief Consultant
IFE Group

Yan Chang
SVP, PNC Bank

Jian Chen
Managing Director
IFE Group

Ren-Raw Chen
Professor
Fordham University

Larry Cordell,
Vice President,
Federal Reserve Bank of Philadelphia

Barry Dennis
President, IFE Group

Stefan Jacewitz
Chief, Quantitative Risk Analysis
FDIC

Paul Karamjeet
Managing Principal
Strategic Exposure Group

Patrick Lawler
Chief Economist
FHFA

Michael Marschoun
SVP, Wells Fargo

Dan Rodriguez
Chief Risk Officer
Credit Suisse

Anthony Sanders
Professor
George Mason University

Ken Swanson
Senior Vice President
Operational Risk

Tyler Yang
Director of Economic Research
GSSI

Organized By:

Sponsored By:
### Time | Topic | Speaker
---|---|---
8:00 – 9:00 | Breakfast & Registration | 

#### Session I: DESIGNING STRESS TESTS

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<th>Topic</th>
<th>Speaker</th>
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<td>9:00 – 9:10</td>
<td>Welcome &amp; Introduction</td>
<td>Barry Dennis, President, IFE Group</td>
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<td>9:10 – 10:50</td>
<td>Stress Test Framework</td>
<td>Michael Marschoun, SVP, Wells Fargo</td>
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<td>Regulatory &amp; Economic Capital</td>
<td>Ren-Raw Chen, Professor, Fordham University</td>
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<td>Stress Test for Risk Management</td>
<td>Dan Rodriguez, Chief Risk Officer, Credit Suisse</td>
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<td>Technology Integration</td>
<td>Jordan Hu, President, RiskVal</td>
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<td>10:50 – 11:10</td>
<td>Coffee Break</td>
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#### Session II: REGULATORY COMPLIANCE I

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<tr>
<td>11:10 – 11:40</td>
<td>CCAR &amp; DFAST Compliance</td>
<td>Michael Carhill, Director of Enterprise Risk Analysis, Office of Currency Comptroller</td>
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</table>
| 11:40 – 12:30 | Panel Discussion: Stress Test Policy | Moderator: Tyler Yang, Director of Economic Research, GSSI  
Panelists: Michael Carhill, Ren-Raw Chen, Barry Dennis, Jordan Hu, Michael Marschoun, Dan Rodriguez |
| 12:30 – 13:20 | Lunch | 

#### Session III: IMPLEMENTING STRESS TESTS

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<td>13:50 – 14:00</td>
<td>Introduction</td>
<td>Larry Cordell, Vice President, Federal Reserve Bank of Philadelphia</td>
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<td>14:00 – 15:40</td>
<td>Extreme Scenario</td>
<td>Paul Karamjeet, Managing Principal, Strategic Exposure Group</td>
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<td>Risk Modeling</td>
<td>Jian Chen, Managing Director, IFE Group</td>
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<td>Operations Risk</td>
<td>Ken Swanson, SVP, Operational Risk</td>
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<td>Model Integration</td>
<td>Yan Chang, SVP, PNC Bank</td>
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<td>15:40 – 16:00</td>
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#### Session IV: REGULATORY COMPLIANCE II

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<tr>
<td>16:00 – 16:30</td>
<td>FDIC Compliance</td>
<td>Stefan Jacewitz, Chief, Quantitative Risk Analysis Section I, Center for Financial Research, Federal Deposit Insurance Corporation</td>
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</table>
| 16:30 – 17:20 | Panel Discussion: Stress Test Modeling for the Big & Small | Moderator: Anthony Sanders, Professor, George Mason University  
Panelists: Yan Chang, Jian Chen, Larry Cordell, Stefan Jackwitz, Paul Karamjeet, Ken Swanson |
| 17:20 – 17:30 | Closing Remarks | Henry Cassidy, Chief Consultant, IFE Group |
| 17:30 – 18:30 | Reception | 

### Who Should Attend?
Senior Executives & Project Leaders of:
- Stress Testing
- Risk Methods/Methodology
- Economic/Regulatory Capital
- Basel III
- Capital Allocation/Planning
- Model Risk Management
- Model Development
- Internal Auditing

### Contact Information
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Phone: 301-309-6560 Fax: 301-309-6562

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