**Section 1: Data Quality Assurance and Pre-Processing**

1. Could you provide a detailed list of **data quality checks** performed before transaction data is fed into the core and detection models?
2. Are there automated mechanisms in place for:
   * Duplicate transaction detection?
   * Missing or incomplete data handling?
   * Data normalization and transformation?
3. Is there a formal **data lineage document** available outlining data flow from ingestion (collected from various sources) until it is used as an input in the models for analysis and scoring?

**Section 2: Model Related Information**

1. **Model Methodology:**
   * How are percentile-based thresholds determined and justified? How were the **80th percentile thresholds** derived during segmentation?
2. **Threshold Calibration and Testing:**
   * What specific statistical methods did PwC use during the threshold calibration process for analysing transaction data and recommending threshold calibration (settings) for East West Bank (EWB)?
3. **Model Performance and Validation:**
   * What performance metrics (KPIs) are used to assess the effectiveness of the detection models?
   * Can you provide historical **false positive rates** and the rationale for choosing the risk tolerance level (particular limit) in threshold tuning?
4. **Assumptions and Limitations:**
   * Are there documented assumptions for handling incomplete or missing data?
   * How are model limitations addressed during performance evaluations?

**Section 3: Request for Supporting Documentation**

* Data Quality and Pre-Processing Checklists
* Model Validation and Calibration Reports
* Governance and Approval Flow Documents