

IACPM 2002 FALL MEETING

New York, New York
November 13-14, 2002

AGENDA - WEDNESDAY, NOVEMBER 13

[Download Agenda](#)

- 1:15–1:45 PM** **Opening Remarks - Recent Accomplishments**
- Loretta Hennessey**, CIBC World Markets
IACPM Chairperson
- Michael D. Robinson**, Executive Director, IACPM
- 1:45–3:00 PM** **STATE OF THE MARKETS**
Trends, Benchmark Deals, Current Issues, and Outlook
- Moderator: **Russell Playford**, Wachovia Bank
- Primary Syndication Market* - **Ann Lane**, JPMorgan
- Secondary Sales Market* - **Eric Rosen**, JPMorgan
- Credit Derivative Market* - **Andrew Palmer**, JPMorgan
- 3:00–3:30 PM** **Break**
- 3:30–3:45 PM** **Update from the Regulatory Committee**
- Gene Guill**, Deutsche Bank AG
- 3:45–4:00 PM** **Update from the IACPM Accounting Committee**
- Allan Yarish**, Societe Generale
- 4:00–4:45 PM** **PUBLIC SIDE/PRIVATE SIDE**
Recent Developments in Case Law, What Type of Data is
Clearly Public or Private? How Do We Manage Conflicts? Are
There Concerns Regarding Reputational Risk?
- Moderator: **Marcia Banks**, Bank One
- Panelists: **Blythe Masters**, JP Morgan; **Mark Ritter**, UBS;
Zed Francis, Bank of America; **James Lentino**, ABN AMRO;
Frank Puleo, Partner, Milbank, Tweed, Hadley & McCloy LLP
- 4:45–5:30 PM** **RESTRUCTURING**
What Are the Dealers Saying? What Are the Investors Saying?
How Are We Reacting?

Moderator: **Kevin Starrett**, Citigroup

Panelists: **Brad Poprik**, Deutsche Bank; **Tracy Hawkins**, Barclays Global Investors

5:30–7:00 PM **Cocktail Reception**

Guest Speaker: **Donald McCree**, Managing Director, JPMorgan Chase & Co.

7:00–9:00 PM **Dinner**

AGENDA - THURSDAY, NOVEMBER 14

8:00–8:30 AM **Continental Breakfast**

8:30–9:45 AM **HOW DO WE MEASURE SUCCESS?**

What Hard and Soft Metrics Are Used? Does the Group Have a P&L? Does It Control What Enters the Portfolio or How It Is Priced/Valued? Where Does Money Come From For This Activity? Is Total Return or Sharpe Ratio Meaningful Benchmarks?

Moderator: **Allan Yarish**, Société Générale

Panelists: **Steve Bennett**, CIBC World Markets; **Gary Gage**, Bank One; **Frank Accetta**, Morgan Stanley Dean Witter

9:45–10:15 AM **Break**

10:15–12:15 PM

CONCURRENT SESSIONS – ANALYTICS/DEALS

	<i>Analytics Track</i>	<i>Deals Track</i>
10:15–11:15 AM	Capital Allocation - Market versus Default Only Mitch Araten , JPMorgan Chase	Middle Market Structured Trades Moderator: Paige Kurtz , Bank One Panelists: William J. Brown , Wachovia Securities; Ralph J. Inglese , CIBC World Markets; Joe Marconi , Goldman, Sachs & Co.; Elizabeth Russotto , FitchRatings
11:15–12:15 PM	Middle Market Risk Rating System	Continuing Evolution of Synthetic Structures

Panelists: **Charles Smithson**,
Rutter Associates; **Stuart
Brannan**, Bank of Montreal

Panelists: **Mario Verna**,
Deutsche Bank; **Frank
Iacono**, Lehman Brothers;
Yoshiaki Sasamura,
JPMorgan

12:15–1:30 PM Lunch

1:30–1:45 PM Election of 2002-2003 Board of Directors

1:45–2:15 PM Overview of the Activities of the LSTA

Allison A. Taylor, Executive Director, LSTA

2:15–3:15 PM GETTING TO EXECUTION

How Does a Firm Get Started? What Are the Analytical Drivers?
Who Approves? Who Pays? Are Swaps and Sales Treated the
Same?

Moderator: **Robin Lenna**, FleetBoston Financial

Panelists: **Hetty Harlan**, Bank of America; **David Head**,
Barclays; **Victor Bulzacchelli**, Bear, Stearns & Company;
Elizabeth Gile, TD Securities (USA) Inc.

3:15–3:30 PM Closing Remarks – Future Goals

Loretta Hennessey, IACPM Chairperson

Michael D. Robinson, Executive Director, IACPM