

OPTIONAL PRE-MEETING SEMINAR

Successfully Implementing Loan Portfolio Management
Tuesday, May 27, 2003
8:00 AM - 1:15 PM

Registration Fees: Members and Non-Members - US\$350.00

[Spring 2003 General Meeting](#)

Experience has shown that the implementation of loan portfolio management is difficult in commercial banks. No one model for the loan portfolio management activity has proven superior to others, and yet there are fundamental issues that must be addressed and sorted out in every bank that attempts to move down this path. This seminar is designed to enable participants to hear and learn from the experiences of members of the IACPM in implementing loan portfolio management in their institutions. Open discussion between the participants and panelists will be encouraged and the final session of the seminar will be devoted to questions from participants. The seminar is aimed particularly at institutions and individuals who are new to, or in the early stages of, implementing loan portfolio management.

Preliminary Agenda

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| 8:00–8:30 AM | Registration and Breakfast |
| 8:30–8:45 AM | OPENING REMARKS
THE ROLE OF PORTFOLIO MANAGEMENT
<i>What is Portfolio Management?</i>
<i>Why Have Portfolio Management?</i>
<i>Senior Management Sponsorship</i> |
| Speaker: | Loretta Hennessey , Senior Vice President, CIBC Global Markets |
| 8:45–9:30 AM | APPROACHES TO PORTFOLIO MANAGEMENT
<i>Where does Portfolio Management sit?</i>
<i>Ownership of Assets</i>
<i>Forms of Portfolio Management</i>
<i>Key Measures</i> |
| Moderator: | Gene Guill , Managing Director, Deutsche Bank |
| Panelists: | David Head , Director, Global Portfolio Management Group, Barclays Capital

James Lentino , Senior Vice President, ABN AMRO Bank, N.V.

John Ryan , Managing Director, JPMorgan Chase & Co. |
| 9:30–10:15 AM | ACTIVE MANAGEMENT/EXECUTION |

Execution Options
Resourcing
Management of Positions
Two-Way Active Management

Moderator: **Hetty Harlan**, Managing Director, Head of Credit Capital Markets, Bank of America

Panelists: **Bryan Dunn**, Managing Director, Dresdner Kleinwort Wasserstein

Edward Kyritz, Director, Global Portfolio Management Group, Barclays Capital

10:15–10:30 AM **Break**

10:30–11:15 AM **PORTFOLIO MANAGEMENT DATA & MODELS**

What Do We Want to Model?
What Data is Required?
Where can it be Obtained?
What Types of Models are Available?
What Models are Commonly Used?
Models versus Mark to Market

Moderator: **David Head**, Director, Global Portfolio Management Group, Barclays Capital

Panelists: **Robin Lenna**, Managing Director, FleetBoston Financial

Veronique Ormezzano, Head of Portfolio Management, BNP Paribas

Andrew Payne, Director, Barclays Capital

11:15–12:00 PM **OPEN FORUM**

An opportunity for delegates to pose any questions of interest to the panel and any of the day's presenters.

Moderator: **Michael Robinson**, Executive Director, IACPM

Panelists: **Paige Kurtz**, Co-Head, Portfolio Management, Bank One

Blythe Masters, Managing Director, JPMorgan Chase & Co.

Kevin Starrett, Director, Citigroup

Stephen Walker, Managing Director, Global Credit, Royal Bank of Canada

12:00–12:15 PM **CLOSING REMARKS**

SUMMARY & ROLE OF THE IACPM

Speaker: **Michael Robinson**, Executive Director, IACPM

12:15–1:15 PM **Lunch**