

Treasury, Investment, ALM & Risk Management 2001

CONFERENCE

Conquering the Latest
Strategies and Developments
in Financial Market Risks

New York, NY
October 15-16, 2001
Workshops: October 14, 2001

BAI[®]

Conference Agenda

Monday, October 15, 2001

7:00 a.m. – 8:00 a.m.

**CONFERENCE REGISTRATION
CONTINENTAL BREAKFAST IN THE PRODUCT
AND SERVICES CENTER**

8:00 a.m. - 9:00 a.m.

KEYNOTE ADDRESS

The Honorable
Dr. Laurence H. Meyer
Governor
The Board of Governors
of the Federal Reserve
System



9:00 a.m. – 10:00 a.m.

GENERAL SESSION PANEL

Enterprise-Wide Risk Management Structure

Thomas P. Gibbons
Executive Vice President, Chief Risk
Policy Officer
The Bank of New York

Roland K. Ojeda
Executive Vice President
Sanwa Bank California

- Why have an enterprise-wide risk structure?
- Risk management structure at Bank of New York and Sanwa Bank California
- Risk management planning and process
- Integrating the internal audit function with the risk management process
- Reporting results to the Board of Directors

10:15 a.m. – 11:00 a.m.

CASE HISTORY CLINICS I

- IPS-Sendero
How to Measure Mismatched Management Effectiveness
- McGuire Performance Solutions, Inc.
New Solutions for Retail Funding
- SunGard Trading and Risk Systems
Enhancing Shareholder Value Through the Consolidation of Balance Sheet Management with Strategic and Tactical Planning

11:00 a.m. – 12:00 p.m.

CONCURRENT SESSIONS I

BIS Capital Regulations: Detailed Overview

James W. Nelson
Vice President and Managing Director
Federal Reserve Bank of Chicago

- Overview of the current proposal
- Intent of current proposal
- Positive and negative implications
- Future developments

Elements of the Asset Backed Securitization Market

Anthony Bulic
Vice President, Corporate Treasury
Key Bank NA

- What is a securitization?
- What are the benefits and how does it work?
- What are the risks in a securitization?
- What processes and controls manage that risk?
- Accounting and regulatory issues

Asset/Liability Management and Portfolio Mix: One Size Does Not Fit All

S.L. Srinivasulu, Ph.D.
President
Global Financial Training & Technology

- Review of three institutions with different business portfolios and different risks
 - Fee income sensitive
 - Trading and investment income sensitive
 - Net interest income sensitive
- Comparison of balance sheet management strategies

12:00 p.m. – 1:30 p.m.

LUNCHEON ADDRESS

Defining Competitive Advantage

David S. Berry, CFA
Executive Vice President
Director of Research
Keefe, Bruyette & Woods, Inc.

1:45 p.m. – 2:45 p.m.

GENERAL SESSION REGULATOR PANEL

Recent Regulatory and Accounting Developments

David Katz – Moderator
Partner
Orrick, Herrington & Sutcliffe LLP

Thomas Boemio
Senior Supervisory Financial Analyst
Board of Governors of The Federal Reserve

Owen Carney
President
Bank Capital Markets Consulting

Greg Coleman
Capital Markets Analyst
Office of the Comptroller of the Currency

James A. Johnson
Partner, Capital Markets
Deloitte & Touche

- Current risk management regulatory and examination
- Overview and status of the Basle and FFIEC risk-based capital proposals
- FAS 140 developments
- Status of the FASB's consolidation project
- Recent issues regarding allowances for loan losses

2:45 p.m. – 3:15 p.m.

BREAK IN THE PRODUCT AND SERVICES CENTER

3:15 p.m. - 4:15 p.m.

CONCURRENT SESSIONS II

BIS Capital — Addressing Operational Risk: Operational Risk Modeling, Measuring and Capital Allocation

Dr. Gerd Bruecks
Director, Group Risk Controlling
Head of Operational Risk
Deutsche Bank

- Dimensions of operational risk
- Effective risk measurement processes and tools
- Economic capital allocation
- Future regulatory capital requirements (Basle II)