First Annual Roundtable
on Treasury Markets
and Debt Management

Speaker Biographies

Agenda

Friday, November 18, 2011
Cash Room, Department of the Treasury
1500 Pennsylvania Ave., NW
Washington, D.C. 20220

Registration
8:00 - 8:45 AM

Welcome and Opening Remarks
8:45 - 9:00 AM
Mary Miller, Assistant Secretary for Financial Markets, Department of the Treasury
Secretary Timothy F. Geithner, Department of the Treasury

Presentation 1
9:00 - 10:00 AM
Title: Decomposition of Risk and Liquidity in Nominals and TIPS
Presenter: Luis Viceira, Harvard University
Discussants: Mike Pond, Barclays
Matt Richardson, New York University

Presentation 2
10:00 - 11:00 AM
Title: Anticipated and Repeated Shocks in Liquid Markets
Presenter: Hongjun Yan, Yale University
Discussants: Elizabeth Hammack, Goldman Sachs
Pierre Collin-Dufresne, Columbia University

Break
11:00 - 11:15 AM
Panel One

11:15 - 12:15 PM
Title: What is the optimal debt structure for Treasury?
Moderator: Colin Kim, Director of the Office of Debt Management
Panelists: Lewis Alexander, Nomura
          John Campbell, Harvard University
          Peter Fisher, Blackrock

Lunch

12:15 - 1:30 PM
Speaker: Mary Miller, Assistant Secretary for Financial Markets, Department of the Treasury

Presentation 3

1:30 - 2:30 PM
Title: Systemic Sovereign Credit Risk
Presenter: Francis Longstaff, UCLA
Discussants: Chris Rokos, Brevan Howard
           Viral Acharya, NYU

Presentation 4

2:30 - 3:30 PM
Title: Aggregate Demand for Treasury Debt
Presenter: Annette Vissing-Jorgensen, Northwestern University
Discussants: David Greenlaw, Morgan Stanley
           Robin Greenwood, Harvard University

Break

3:30 - 3:45 PM

Panel Two

3:45 - 4:45 PM
Title: How will GSE Reform, Basel 3, and Financial Regulatory Reform impact Treasury markets and debt management in the future?
Moderator: Matthew Rutherford, Deputy Assistant Secretary for Federal Finance
Panelists: Lou Crandall, Wrightson ICAP
          Arvind Krishnamurthy, Northwestern University
          Jeremy Stein, Harvard University

Closing Remarks

4:45 - 5:00 PM
Mary Miller, Assistant Secretary for Financial Markets, Department of the Treasury