

2015 Roundtable on Treasury Markets and Debt Management

Federal Reserve Bank of New York, 33 Liberty Street, Benjamin Strong Room
Thursday, November 19, 2015 and Friday, November 20, 2015



Agenda

Debt Issuance Modeling Framework Thursday, November 19, 2015	
12:00pm – 1:00pm	Registration
1:00pm – 1:15pm	Conference Introduction and Opening Remarks James Clark , Deputy Assistant Secretary for Federal Finance, U.S. Treasury
1:15pm – 2:00pm	Presentation of U.S. Treasury's Debt Issuance Modeling Framework Seth Carpenter , Acting Assistant Secretary for Financial Markets, U.S. Treasury
2:00pm – 2:15pm	Presentation of Market's Views on Treasury's Framework Brian Sack , Director of Global Economics, D. E. Shaw & Co., L.P.
2:15pm – 3:30pm	Panel on Alternative Views on Issuance Modeling Moderator: Seth Carpenter , Acting Assistant Secretary for Financial Markets, U.S. Treasury Panelists: Alejandro Diaz de Leon Carrillo , Deputy Undersecretary for Public Credit, Ministry of Finance and Public Credit of Mexico Christine Hurtsellers , CIO Fixed Income, Voya Investment Management Robert Stheeman , CEO, UK DMO Jonathan Wright , Professor of Economics, Johns Hopkins University
3:30pm – 4:00pm	Coffee Break
4:00pm – 5:00pm	A Conversation with Paul Volcker Paul Volcker , Chairman, The Volcker Alliance Moderated by Kenneth Garbade , SVP, Federal Reserve Bank of New York
5:00pm – 6:00pm	Cocktail Reception

Dinner for Speakers Thursday, November 19, 2015	
6:30pm – 8:30pm (By separate invitation only)	The Federal Reserve's Counterparty Framework: Past, Present and Future Introduction Kenneth Garbade , SVP, Federal Reserve Bank of New York Speaker Simon Potter , EVP and Head of Markets Group, Federal Reserve Bank of New York

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Evolution of Treasury Market and Its Implications Friday, November 20, 2015	
8:00am – 8:45am	Registration and Continental Breakfast
8:45am – 9:15am	Program Introduction and Opening Remarks Program Introduction James McAndrews , EVP and Director of Research, Federal Reserve Bank of New York Opening Remarks Jerome Powell , Governor, Board of Governors of the Federal Reserve System
9:15am – 9:30am	Perspectives from Treasury Antonio Weiss , Counselor to the Secretary, U.S. Treasury
9:30am – 10:45am	Panel on the Evolution of Treasury Market Moderator: Antonio Weiss , Counselor to the Secretary, U.S. Treasury Panelists: Gil Mandelzis , CEO EBS BrokerTec, ICAP Scott Miner , Chairman and Global CIO, Guggenheim Donald Wilson , Founder and CEO, DRW Trading Group Tom Wipf , Head of Funding and Chair of TMPG, Morgan Stanley
10:45am – 11:00am	Perspectives from Federal Reserve Lorie Logan , SVP and Deputy SOMA Manager, Federal Reserve Bank of New York
11:00am – 11:15am	Coffee Break
11:15am – 12:00pm	Keynote Speech: Views about the evolution of the Treasury market Ken Griffin , Founder and CEO, Citadel
12:00pm	Concluding Remarks James McAndrews , EVP and Director of Research, Federal Reserve Bank of New York