

GIOA CONFERENCE AGENDA — 2010

Wednesday, March 24, 2010

10 am-4 pm **Pre-Conference “Bond University” Government Members Only**
In-depth discussions of the callable agency market, portfolio benchmarking, utilizing technology to enhance returns, and other important fixed income topics. Lunch & refreshment break included.

Rick Phillips, Main Street Capital
Margaret Kerins, RBS

Convention Center - Second Level

5 pm- 7 pm **Welcome Cocktail Reception**
Mingle with other GIOA attendees in the tropical atmosphere of the hotel.

Kahunaville in Treasure Island

Thursday, March 25, 2010

7:15 am **Registration Starts — Full Buffet Breakfast**

8:00 am **President’s Welcome**
Laura Glenn, CFA - GIOA President

8:15 am **Economic Update (1)**
The economist presenters are always a highlight of this conference. Mike starts us off by presenting the Federal Reserve Bank’s perspective on economic prospects.
Mike Bryan
Federal Reserve Bank

9:00 am **Money Market Funds**
In-depth discussion of the Money Market Funds industry. How did they weather the financial crisis and what are their strategies in this low interest rate environment?
Debbie Cunningham
Federated Investors

9:45 am **Refreshment Break**

10:00 am **Investment Strategy**
Discussion of financial strategies for use throughout rate cycles; the concept of total return and its maximization using estimates of reinvestment rate and future movements of interest rates; methods used while rates are flat, increasing or decreasing; and an analysis of what futures and yield curve shape can tell us about the future.
Doug Milliken - Arapahoe County

11:00 am **Keynote Speaker**
Steve Manzanares
VP Finance/C.F.O., Treasure Island
This insiders’ look behind the glitz and big dollars of the Las Vegas gaming industry promises to be informative and entertaining.

12:15 pm **Lunch**
Convention Center - Second Level

Thursday, March 25, 2010 (continued)

1:45 pm **The Future of GSE’s**
What will Congress do with the GSE’s? Will they be privatized, nationalized or a returned to the status quo? Given their association with the financial crisis, can Freddie and Fannie survive another evolution?
Jim DeMasi - Stifel Nicolaus

2:45 pm **Advanced Investment Strategies**
This session will show you how to tie in the economic outlook and relative value of various investment classes with an investment strategy that fits within an investor’s risk tolerance and time horizon.
David Ader - CRT Capital

3:30 pm **Refreshment Break**

3:45 pm **Securities Lending**
Risks and opportunities for Government Portfolios in the current economic environment.
Oberon Knapp - State Street
Mary Christine Jackman - State of Maryland

5 pm-8 pm **March Madness Get-Together**
Big-screen basketball, food, and fun! A great opportunity to get to know your public investment peers and broker community.
Christian Audigier Nightclub

Friday, March 26, 2010

7:30 am **Registration Starts — Full Buffet Breakfast**

8:00 am **Economic Update (2)**
Chris will present his take on the prospects for economic recovery and the potential impact on capital markets.
Chris Low - Chief Economist
FTN Financial

8:45 am **MBS**
How do we evaluate whether these asset types are appropriate for our portfolio? We’ll explore topics such as collateral, payment structure, servicers, and more.
MBS - Kirill Krylov, CFA - RW Baird

9:30 am **How to Leverage Technology**
Don’t have a Bloomberg? How to use Excel and the web to analyze bonds and manage your portfolio.
Kevin Webb - Cantor Fitzgerald
Rick Phillips - Main Street Capital Advisors

10:15 am **Refreshment Break**

10:30 am **Roundtables**
Investment Pools
Investment Software
Investment Strategies
Asset Backed Securities

11:30 am **Conference Concludes**