

DerivCon 2019

Wednesday, February 27, 2019
New York



Proposed changes to the CFTC's swap execution facility (SEF) rules could fundamentally change what classifies as a SEF and the products traded on venue. DerivCon 2019 delves into the detail of what these proposals mean, both for US and overseas market participants, and explores other key derivatives issues like Brexit, Benchmarks and Technology.

DerivCon was founded by and is sponsored by The Wholesale Markets Brokers' Association, Americas (WMBAA)

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To participate contact:

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- REGISTRATION FEE -

| | Member | Non-Member |
|----------------------|---|------------|
| Early (ends Jan. 18) | \$450 U.S. | \$450 U.S. |
| Regular | \$550 U.S. | \$550 U.S. |
| Buy-side | Complimentary Registration Form | |

8:45 AM

Introduction and Welcoming Remarks

9:00 AM

Keynote Address

9:25 AM

SEF Rules and Beyond

What do the new proposed SEF rules mean for market participants and trading venues? Will the proposed changes increase the volume of derivatives traded on venue? This panel will hear views from regulators, SEFs and buy-side and sell-side participants.

Michael J. Otten, Executive Director, Global Markets Legal, Nomura Americas

10:25 AM

Keynote Address

Brian D. Quintenz, Commissioner, U.S. Commodity Futures Trading Commission

10:45 AM

Coffee Break

11:15 AM

Trading Across Borders

Will the proposed changes to the SEF rules impact the agreement with the EU on the recognition of trading venues? How will CFTC Chairman Giancarlo's proposed changes to the cross-border framework affect cross-border trading and equivalence? How are other jurisdictions approaching trading venue rules? How will Brexit impact trading on venues?

Amir Zaidi, Director, Division of Market Oversight, U.S. Commodity Futures Trading Commission

12:00 PM

All Clear?

The default at Nasdaq Clearing has refocused attention on CCP best practices. What – if anything – needs to change? This panel will hear the views of clearing participants, CCPs and regulators.

Ruth Arnould, Director, Assistant General Counsel, Bank of America Merrill Lynch
John Horkan, Group Chief Operating Officer and Head of North America, LCH

12:45 PM

Lunch

2:00 PM

Keynote Address

Dan M. Berkovitz, Commissioner, U.S. Commodity Futures Trading Commission

2:20 PM

Going Automatic

Derivatives market participants are looking for opportunities to automate post-trade processes and collateral exchange to reduce costs and drive efficiencies. What will it take to transform?

3:00 PM

Choosing Where and How to Trade

What's driving the decision to trade on venue versus off-venue? This panel will explore market liquidity, access, and reporting and transparency requirements, as well as proposed changes to pre-execution communication, execution of block and package transactions and straight-through processing, and explore their influence on decision-making.

Stephen Berger, *Managing Director, Global Head of Government and Regulatory Policy, Citadel*

Biswarup Chatterjee, *ISDA Board Member, Global Head Electronic Trading & New Business Development, Credit Markets, Citigroup Global Markets*

Nicholas Van Dusen, *Associate General Counsel, Goldman, Sachs & Co*

3:45 PM

Coffee break

4:00 PM

Benchmark Transformation

Work is progressing on initiatives to adopt risk-free rates as an alternative to interbank offered rates. How is this influencing trading strategies, and how can trading of SOFR-linked products be encouraged? What are the US regulatory issues associated with benchmark transition, and will legacy trades that shift to alternative risk-free rates be subject to trading, clearing and margin requirements?

Ann M. Battle, *Assistant General Counsel, ISDA*

Alexis Pederson, *Senior Counsel, Wells Fargo*

4:50 PM

Keynote Address

J. Christopher Giancarlo, *Chairman, U.S. Commodity Futures Trading Commission*

5:20 PM

Conference Concludes

Agenda is subject to change.

Venue Location:

Convvene, 117 West 46th Street (between 6th & 7th Avenues), New York, NY 10036, Phone: (888)-730-7307. Please find a map to the venue [here](#).

ISDA has a special rate available at the Omni Berkshire Place, 21 East 52nd Street, New York, NY 10022, +1 212-

753-5800, located on the same block as the ISDA Conference Center. For reservations online [click here](#) OR call the Reservation Center at +1 800-843-6664 and mention the International Swaps and Derivatives Association, Inc. (ISDA) special rate. ISDA's special rate is based on availability at the time of booking.

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