

Derivatives Products Overview

Thursday, May 16, 2019
ISDA Conference Center
New York

Educational Credits

7.5 CLE Credit Hours Available (New York)
Transitional and Nontransitional

7.5 CPE Credit Hours Available

8:15 AM

Registration and Continental Breakfast

9:00 AM

Introduction and Welcoming Remarks

Frederick O. Quenzer, Assistant General Counsel, ISDA

9:15 AM

Interest Rate Products

- Floating Rate Options
- Interest rate swaps
- Caps, floors and collars
- Compounding in swaps
- Swaptions and straddles
- Optional and mandatory exercise rights
- Options: Automatic exercise, exercise styles and settlement methods
- Negative interest amounts
- ISDA Matrices and ISDA Supplements

10:45 AM

Morning Break

11:00 AM

Equity Derivatives Products

- Underlying assets: single share, single index, basket of shares, basket of indices
 - Options, caps, floors and collars
 - Pre-paid variable forwards
 - Total return swaps
 - FX provisions in equity derivatives trades
 - Volatility and variance swaps
 - Knock-out and knock-in events
 - Documentation
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12:30 PM

Luncheon

1:30 PM

Foreign Exchange Products

- The 1998 FX and Currency Option Cross Currency Swaps Definitions and Annex A
 - Cross Currency Swaps
 - Non-deliverable and deliverable forwards
 - Non-deliverable and deliverable options
 - Cross Rates and the Non-Deliverable Cross Currency FX Transactions Supplement
 - Unscheduled Holidays, Disruption Events and Disruption Fallbacks
 - Master Confirmation Agreements
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2:30 PM

Afternoon Break

2:45 PM

Credit Derivatives Products

- Credit default swaps: single-name and index
 - Reference Obligation and Standard Reference Obligation
 - CDS on sovereign debt
 - Credit events and regional variations
 - The ISDA Credit Derivatives Determinations Committee
 - Settlement methods and auctions
 - Credit Derivatives Physical Settlement Matrix
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4:00 PM

Commodity Derivatives Products

- Examples of transaction underlyers: Agriculture, Base and Precious Metals, Coal, Crude Oil, Emissions, Gas, Power
- Forwards and options

- Settlement conventions unique to underlying commodity and region (e.g., financial commodities, power, physical commodities)
 - Option exercise
 - Market Disruption Events and consequences
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5:00 PM

Conference Concludes

Agenda is subject to change.

Venue Location:

ISDA Conference Center, 10 East 53rd Street (entrance on 52nd and 53rd Street), 8th Floor, New York, NY 10022, Phone: +1 (212) 901-6000. 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 +1 888-843-6664 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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