

SESSIONS

DAY ONE - 12/11/2019

Managing Benchmark Regulation Reform in Financial Markets

12th November 2019
London, UK

Registration

08:30 - 09:00

Chairperson's Opening Remarks

09:00 - 09:10

The State of Benchmark Regulation Reform

09:10 - 09:45

EU Regulatory Update

09:45 - 10:20

Participants

Jochem Kimman - Senior Supervisor, Dutch Authority for the Financial Markets

Morning Coffee

10:20 - 10:40

Encouraging SONIA Adoption in the Loan Market

10:40 - 11:30

Participants

Kam Mahil - Director - Legal, Loan Market Association

Ilaria Filippi - Director, Legal Counsel - EMEA, Sumitomo Mitsui

Lunch

11:30 - 12:30

Panel: The Unique Valuations Challenges of SONIA vs SOFR vs €STR

12:30 - 13:20

Participants

Carlo Castellana - CFA Risk Control, J.P. Morgan

Nabil Owadally - Portfolio Manager, BMO Global Asset Management

Panel: Stakeholder Education and Communication in a Time of Transition

13:20 - 14:00

Participants

Frances Hinden - Vice President, Treasury Operations, Shell

Vinay Reddy - Director, Legal, Barclays

Robert de Roeck - Head of Structured Solutions, Investment Innovation, Aberdeen Standard

Presentation: Term SONIA Methodology

14:00 - 14:45

Afternoon Coffee

14:45 - 15:05

Benchmark by Benchmark: Maintaining Benchmark and Index Inventories

15:05 - 15:40

The Legal Implications of Sustainable Finance: Low Carbon Benchmarks

15:40 - 16:15

Presentation: How will SMCR and The European Commission Review Impact Benchmarks?

16:15 - 16:50

Chair's Closing Remarks

16:50 - 17:00

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