

Education Session No. 360: Get ready to clear your OTC derivatives trades!

September 19, 2012 at 6 PM San Francisco, CA

Central clearing of OTC derivatives is no longer a lofty idea, but a looming reality. Regulators, led by the CFTC, are developing the rules for OTC clearing, as required by The Dodd-Frank Act. As the projected date for centralized clearing quietly draws near, learn the status of the latest developments and the impact the new clearing process will have on the market, especially for buy-side firms.

Participants

Corry Bazley, ICE Elaine Duff, J.P. Morgan Jennifer Peve, CME Group Kathy Wheadon, *Moderator*, DCI, LLC

Event Details

Date: September 19, 2012
Time: 5 PM Registration.
We will begin *promptly* at 6 PM; please arrive early. Since it is disruptive to everyone when latecomers enter the session, those arriving after an education session has begun will only be admitted at the discretion of 100WHF and the host. Please note the start time on this invite and plan to arrive early.
Hosts: JP Morgan Chase and PriceWaterhouseCoopers
Location: PriceWaterhouseCoopers
3 Embarcadero Center, 20th Floor, San Francisco, CA 94105
RSVP: <u>RSVP Now</u>

If you have any questions about this event, please contact the California, North committee.

This event is NOT FOR ATTRIBUTION. All 100WHF events are private events and we require that no one reports publicly on any aspect of them.

Admission is free, but there is a \$25 charge if you register and do not attend, even if you cancel in advance. No-show proceeds will be donated to DonorsChoose.org, the 2012 beneficiary of 100WHF's US philanthropic initiatives.

If you have no-show fees in arrears, the system cannot register you for an event. You can view and pay for any outstanding no-show fees online from your <u>Member Profile</u>

Space is limited. No walk-ins will be permitted.

Biographies

Corry Bazley, Head of OTC Financial Sales, The Americas, ICE

Corry Bazley is Director of Sales and Marketing for ICE Clear Credit (formerly ICE Trust), the wholly-owned credit default swap (CDS) clearing house of IntercontinentalExchange (NYSE: ICE). Ms. Bazley joined ICE in August 2008 and oversees sales and marketing for the ICE's U.S. derivatives clearing operations.

In her previous role at Creditex, which was acquired by ICE in 2008, Ms. Bazley held a senior sales and marketing role supporting CDS technology solutions for trade execution, affirmation and compression. She also played an instrumental role in the company's U.S. dealer-to-dealer portfolio compression initiative. Prior to joining Creditex, Ms. Bazley marketed an interdealer broker trading platform at CreditTrade, which was acquired by Creditex in 2006. Prior to joining CreditTrade in 2005, Ms. Bazley held various roles delivering project based solutions to financial services firms.

Ms. Bazley earned a Bachelor of Commerce degree from Queen's University in Kingston, Ontario.

Elaine Duff, Executive Director, Head of NA OTC Clearing Product Development, J.P. Morgan Elaine Duff leads the OTC Clearing and Intermediation Product Development effort at for North America. Ms. Duff joined J.P. Morgan as a graduate in August 2002. Since 2006, Ms. Duff has worked in Credit and Interest Rate Derivatives Clearing and Intermediation in both product development and relationship management roles.

Prior to her current role, Ms. Duff was the global head of CDS Clearing Product Development.

Ms. Duff earned a B.S. degree in Economics and Human & Organizational Development from Vanderbilt University

Jennifer Peve, Executive Director, OTC Product Management, CME Group

Jennifer Peve is responsible for overseeing the development and implementation of the company's credit default swap (CDS) initiative, including managing relationships with buy-side and sell-side firms. Ms. Peve joined the company in 2008 and has held business development positions of increasing responsibility since that time.

Ms. Peve has 17 years of financial markets expertise, including a mix of consulting and practical experience in financial services, heavily concentrated in the OTC industry. Ms. Peve has extensive derivatives product knowledge across the entire product life cycle including OTC FX and FX Options, OTC Metals, Stock Lending, OTC Credit Default Swaps, OTC Total Return Swaps, F&O, Energy and Equities.

Ms. Peve holds a bachelor's degree in international business and finance from St. Mary's College.

Kathy Wheadon, Head of Operations, DCI, LLC

DCI is a quantitative manager of corporate credit risk portfolios which use OTC derivatives. Ms. Wheadon is responsible for all aspects of the firm's operations. Prior to July of this year, Ms. Wheadon was also the Chief Compliance Officer and established the firm's compliance program.

Prior to joining DCI, Ms. Wheadon was Senior Director of Treasury Operations at Investors Bank & Trust in Boston. From 1991 - 2000, Ms. Wheadon was Senior Vice President at Bank of America, with responsibility for Foreign Exchange and Derivatives Operations for North America.

Ms. Wheadon graduated from the University of Illinois with a BS in Business.

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100 Women in Hedge Funds is a global, practitioner-driven non-profit organization serving over 10,000 alternative investment management investors and professionals through educational, professional leverage and philanthropic initiatives. Formed in 2001, 100 Women in Hedge Funds has hosted more than 300 events globally, connected more than 250 senior women through Peer Advisory Groups and raised over \$25 million for philanthropic causes in the areas of women's and family health, education and mentoring.