

Visit from Mexican Institutional Investors to Chicago March 27-28, 2014

DAY 1 – THURSDAY

- 8:15 a.m. Walk from JW Marriott to CME Group building
- 8:30-9:00 *Breakfast* (Energy Room, 4th Floor)
- 9:00-9:30 **Welcome and brief overview of CME Group-MexDer partnership**
- Reynaldo Lozano, Vice President, Fixed Income and FX, MexDer
 - Will Evans, Executive Director, Alliance Venture Management, CME
- 9:30-10:30 **Global economic outlook and impact on Latin America**
- Blu Putnam, Managing Director and Chief Economist, CME
- 10:30-11:15 **Interest rate futures and options as duration management tools**
- Mike Kamradt, Executive Director, International Management, CME
- 11:15-11:45 *Break*
- 11:45-12:30 **Regulatory overview and “futurization” of OTC**
- Matt Gierke, Senior Director, Interest Rate Products, CME
- 12:30-1:15 **CME Cleared Interest Rate Swaps (IRS), margin methodology, valuation and reporting**
- Dhiraj Bawadhankar, Executive Director, Clearing Solutions, CME
- 1:15-3:15 *Lunch offered by CME – Sunda, 110 W. Illinois St. (bus provided)*
- 3:15-4:45 **Workshop: Thinking outside the Index (*): case studies on how large pension plan sponsors/institutions use stock index futures**
- Tim McCourt, Executive Director, Equity Products, CME
- 4:45-5:00 *Break*
- 5:00-6:00 **Valuation of TIIE Swaps**
- Antonio Olivera, Director of Risk, Asigna
- 6:00 Walk to hotel
- 8:00 Meet at hotel lobby to go to dinner and live music program (*jazz or blues venue TBD*)

DAY 2 – FRIDAY

- 8:10 a.m. Walk from JW Marriott to CBOT building
- 8:15 Go through CME Security and proceed to Trading Floor
- 8:30-9:15 **Open of Grains markets followed by visit to both floors**
- 9:15-10:15 *Breakfast* – Ceres, CBOT lobby
- 10:15-11:15 **The shifting environment in FX markets: “futurization” of FX Derivatives**
- Derek Sammann, Senior Managing Director, FX Metals and Options Solutions, CME (6th floor Board Room)
- 11:15-11:45 **South-to-North order routing**
- Adam Smith, Partner Exchange Account Manager, CME
- 11:45-12:00 **FMIP and opportunities for customized training in Mexico City**
- Anne Schankin, Director, International Market Development, CME
- 12:00 Concluding remarks and walk to hotel
- 12:30 Pick up at JW Marriott to go to O’Hare airport

(*) Workshop: Thinking outside the Index: case studies on how pension plan sponsors/institutions use stock index futures

- The 90 minute workshop will begin with a lively/fun give-and-take indexing literacy quiz to determine where the group is at on the learning curve. We will then focus on how plan sponsors and institutions large and small capture the many advantages offered by stock index futures.
- The workshop will focus on actual case studies in the area of cash management, enhanced indexing (portable alpha) and Tactical Asset Allocation. Cases studies will illustrate how the Vanguard Group and PIMCO as well as pension plan sponsors utilize these effective tools.