MARKET RISK ADVISORY COMMITTEE MEETING
September 28, 2022

U.S. Commodity Futures Trading Commission
1155 21st Street, N.W.
Washington, DC 20581

AGENDA

Welcome and Opening Remarks
- Kristin N. Johnson, MRAC Sponsor and Commissioner, Commodity Futures Trading Commission
- Rostin Behnam, Chairman, Commodity Futures Trading Commission
- Christy Goldsmith Romero, Commissioner, Commodity Futures Trading Commission
- Summer K. Mersinger, Commissioner, Commodity Futures Trading Commission
- Caroline D. Pham, Commissioner, Commodity Futures Trading Commission
- Alicia Crighton, MRAC Chair, Chair of the Board of Directors, Futures Industry Association

New Business: Procedural Matters and Additional Remarks

Section 1: The Future of Finance

Description:
- A discussion of the latest developments in the digital assets and innovative markets.

Key Speakers:
- Jessica Renier, Managing Director Digital Finance, Institute of International Finance
- Kristin Smith, Executive Director of the Blockchain Association
- Jonathan Levin, Co-founder and Chief Strategy Officer, Chainalysis
- Christine Parker, Vice President, Deputy General Counsel, Coinbase

New Business: Establishing the Future of Finance Subcommittee
### Section 2: Climate-Related Market Risk

**Description:**
- A presentation of significant developments at the intersection of policy, regulation and climate change.

**Key Speaker:**
- **Peter Zaman**, Partner, Holman Fenwick Willan LLP

**New Business: Reestablishing the Climate-Related Market Risk Subcommittee**

### Section 3: Interest Rate Benchmark Reform – Transition Away from LIBOR

**Description:**
- A presentation on the latest developments with respect to the LIBOR transition and next steps.

**Key Speaker:**
- **Ann Battle**, Senior Counsel, Market Transitions & Head of Benchmark Reform, International Swaps and Derivatives Association

### Section 4: CCP Risk and Governance and the Transition of CCP Services to the Cloud

**Description:**
- A discussion of clearinghouse governance and CCP core functions transitioning to the cloud.

**Key Speakers:**
- **Alicia Crighton**, MRAC Chair, Chair of the Board of Directors, Futures Industry Association
- **Marnie Rosenberg**, Managing Director, J.P. Morgan
- **Eileen Kiely**, Managing Director, BlackRock
- **Suzanne Sprague**, Senior Managing Director, CME Group
Section 5: Market Structure

Description:
- A general discussion of market structure issues relevant to FCMs and non-intermediation.

Key Speakers:
- Biswarup Chatterjee, Managing Director and Head of Innovation for the Global Markets Division, Citigroup
- Eileen Kiely, Managing Director, BlackRock
- Suzanne Sprague, Senior Managing Director, CME Group
- Ryne Miller, General Counsel, FTX US

New Business: Reestablishing the Market Structure Subcommittee

Closing Remarks

Adjournment