



# FPL Canadian Electronic Trading Conference 2009

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## Using Integrated Cross Asset Trading Strategies – Tips from the Experts





## Session Participants

### Using Integrated Cross Asset Trading Strategies – Tips from the Experts

- Jeromee Johnson, VP, Market Development, BATS Trading (Moderator)
- Julia El-Taher, Director, AES Credit Suisse
- Jacqueline Allen, Director, Portfolio & Automated Trading, Merrill Lynch Canada
- Harry Gozlan, CEO, SmartTrade
- Judith Robertson, President and CEO, Belzberg Technologies



## Dialogue and Q&A

- Difference between cross-asset and multi-asset
- Where in the execution process should the cross-asset feature be implemented
- Latency discrepancies between several legs of a cross-asset transaction
- Managing risk of cross-asset transactions
- Multi-asset trading trends via DMA platforms
- Compare/Contrast multi-asset trading in US & other regions of world
- Customer segments that are leading across-asset trading
- How/why are multi-asset/cross-asset trading services developing differently in different regions of the world
  - Options vs. Futures vs. FX vs. etc...
  - Different liquidity paradigms...
- What are exchanges doing to service multi-asset/cross-asset trading clients
- How can exchanges facilitate the growth of multi-asset/cross-asset trading