

Call for Papers

WFEClear: The WFE's Clearing and Derivatives Conference 2023

March 27-29, 2023

Johannesburg, South Africa

The World Federation of Exchanges is organising its 40th Annual Clearing and Derivatives Conference, **WFEClear**, hosted by the **Johannesburg Stock Exchange (JSE) and its CCP, JSE Clear**, to be held in Johannesburg, South Africa on **March 27-29, 2023**.

We invite the submission of theoretical, empirical, and policy research papers on issues related to the conference topics. Accepted papers will be presented at the conference and posted as part of the Conference Proceedings on the Financial Economic Network (SSRN).

Academic Keynote Speaker: Hélyette Geman, Professor of Mathematical Finance and Director of the Commodity Finance Centre at Birkbeck University, and Research Professor at Johns Hopkins University.

Aims and topics

The objective of the conference is to bring together academics, practitioners, and policymakers from around the world to share original research and exchange ideas on the opportunities and challenges for the future of central and bilateral clearing. By bringing academia and industry together, in a mutually enriching conversation, the conference aims at stimulating the generation of new ideas and approaches to these topics. The programme will comprise keynote speeches, expert panels, and paper presentations. Accepted papers will be assigned an industry discussant.

Topics of interest include, but are not limited to:

- CCP resolution
- Clearing structures and incentives (e.g., auction design, corporate governance, client clearing, non-default losses (NDLs), impact of clearing regulations)
- Market resilience (e.g., clearing networks, liquidity contagion, cyber threats, collateral flows)
- New clearing models
- Risk models
- Operational risk
- Impact of innovation and new technologies (e.g., clearing of crypto assets, crypto derivatives, DLT applications)
- Liquidity risk transmission (e.g., network models, procyclicality).

Paper submissions

Submissions should consist of a full paper sent in PDF format to research@world-exchanges.org, to be received no later than Monday, **December 13, 2022**. Papers should be in English and include an abstract. Authors of accepted papers will be notified by January 31, 2023. Final versions of the selected papers are due by March 17, 2023.

Scientific Committee

Colleen Baker (University of Oklahoma)
Barbara Casu (Bayes Business School)
Fernando Cerezetti (ICE Clear Europe)
Jorge Cruz Lopez (University of Western Ontario and Financial Network Analytics)
Gerardo Ferrara (Bank of England)
Richard Haynes (CFTC)
Stanislav Ivanov (ICE)
Albert Menkveld (Vrije Universiteit Amsterdam)
David Murphy (London School of Economics)
Travis Nesmith (Federal Reserve Board)
Dmitrij Senko (Eurex)
Froukelien Wendt (ESMA)

Practical information

Attendance is by invitation only and typically limited to WFE members, affiliates, long-term partners, academics, and special guests. Academics who wish to receive an invitation should write to research@world-exchanges.org
Additional information on the conference and its programme will be available at the WFE website: <https://www.world-exchanges.org/>

Last year's conference programme can be found [here](#).

Queries can be directed to: research@world-exchanges.org