NEW & NOTABLE

ISDA Publishes Results of Consultation on Final Parameters for Benchmark Fallback Adjustments (Press Release and Report)
ISDA published a report that summarizes responses to a consultation on the final parameters of adjustments that will apply to derivatives fallbacks for certain interbank offered rates.

Trade Organizations call for Extension of Temporary Equivalence and Recognition of UK CCPs (Press Release and Letter)
ISDA and 13 other financial services trade associations have written to European Commission Vice President Valdis Dombrovskis to highlight the need for an urgent extension to the temporary equivalence determination for UK central counterparties (CCPs).

Key Trends in the Size and Composition of OTC Derivatives Markets 1H 2019
The latest data from the Bank for International Settlements over-the-counter (OTC) derivatives statistics shows that OTC derivatives notional outstanding increased in the first half of 2019 compared with the second half of 2018 and year-over-year.

INFRASTRUCTURE

FpML:

ISDA publishes the Trial Recommendation for FpML version 5.11

Market Infrastructure & Technology:

ISDA CEO Scott O’Malia Opening Remarks at ISDA Tech Forum, London

PUBLIC POLICY

Global:

Updated OTC Derivatives Compliance Calendar – Updated December 2, 2019
Europe:

ISDA Requests Extension of Relief on Brexit-related Novations

Japan:

Japan Monthly Report – August/September/October 2019 (English and Japanese)

North America:

Regulatory and Compliance Update | Dec 12 New York

ISDA is hosting a two-hour lunch seminar where you will hear first-hand from the CFTC about what issues the commission is focusing on and what this could mean for you.

RESEARCH

Studies:

The Present Value

ISDA COMMENTARY

Read recent derivatiViews posts:

Standardize, Digitize, Distribute

ISDA In Review from previous months can be found at https://www.isda.org/category/news/isda-in-review/

Please direct comments and questions about ISDA In Review to Lauren Dobbs at ldobbs@isda.org