end-May 2018

A compendium of links to new documents, research papers, press releases and comment letters from the Association.

NEW & NOTABLE

What is ISDA Create – IM?

ISDA Create is an online solution that will, among other things, allow firms to produce, deliver, negotiate and execute documents and capture, process and store data from such documents completely within the solution, thereby providing users with a complete digital record of such documents/data.

Overview of Benchmark Reform Initiatives

ISDA CEO Scott O’Malia Opening Comments and Overview of Benchmark Reform Initiatives at Benchmark Regulation and Transition conference in Hong Kong.

ISDA CEO on CNBC Squawk Box: Discussing Transition Away from LIBOR

CNBC Squawk Box: Scott O’Malia, CEO at ISDA, says a method must be developed for the transfer of legacy contracts to a "safer, more robust transaction base" beyond Libor.

INFRASTRUCTURE

Data & Reporting:

ISDA Response to the second FSB UPI Governance Consultation

FpML:

ISDA launches a new version of the FpML to ISIN JSON Generator

“USD-SOFR-COMPOUND” Floating Rate Options definition

Publication of FpML Set of Coding Schemes – Catalog Version 1.96

FpML Quarterly Update – Q1 2018
LEGAL

Netting:

Status of Netting Legislation

ISDA, through its various regional Committees, actively promotes netting legislation on a global basis. ISDA is apprised of netting legislation developments through these regional Committees and this list represents those jurisdictions where members have informed ISDA that netting legislation has been adopted.

Financial Law Reform:

ISDA response to the European Commission proposals on the conflict of law rules for securities and claims

Memoranda:

ISDA Legal Opinions & Brexit

PUBLIC POLICY

Global:

OTC Derivatives Compliance Calendar – Updated June 1, 2018

Japan:

Japan Monthly Update – April 2018 (English and Japanese translation)

RESEARCH

Research Notes:

Uses of Notional Amount in Derivatives Regulation

This ISDA Research Note highlights a number of areas where derivatives rules are based on notional amount and similar measures. In so doing, the intention is to contribute to the important policy discussion about the merits of a risk-based regulatory framework.

SwapsInfo:

SwapsInfo First Quarter 2018 Review
RISK & CAPITAL

Capital:

Trading Book Capital Conferences in New York and Toronto

Tax & Accounting:

ISDA responds EFRAG Paper on Equity Instruments

ISDA COMMENTARY

Read recent derivatiViews posts:

Margin Rules and ISDA SIMM

Focusing on the Future

DETERMINATIONS COMMITTEES

Credit Derivatives Determinations Committee

ISDA In Review from previous months can be found at

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