end-December 2017
A compendium of links to new documents, research papers, press releases and comment letters from the Association.

NEW & NOTABLE

Are you ready for the Systematic Internaliser Regime? (Webcast and Presentation)
This webinar explores some of the issues related to the revised Markets in Financial Instruments Directive’s (MIFID II) systematic internaliser regime.

PUBLIC POLICY

OTC Derivatives Compliance Calendar - Updated January 2, 2017

Japan:

Japan Monthly Update - November 2017 (English and Japanese translation)

INFRASTRUCTURE

Asset Classes:

TOIS–SARON Bilateral Amendment Agreement and FAQs

Credit Derivatives Physical Settlement Matrix – 2014 and 2003 Confirmations

- 2014 Definitions Confirmation CDS Matrix v24
- 2014 Definitions Matrix Confirmations
- 2003 Definitions Matrix Confirmations

Data & Reporting:

30-Dat Comment Period: ISDA OTC Derivatives Taxonomy v2.0

- Taxonomy v1.0 CR RA FX EQ CO
- Taxonomy v2.0 EQ CR FX IR
- Taxonomy v2.0 CO
ISDA OTC Taxonomies “Rules of Operations” for the Taxonomy governance process

FpML:

ISDA has published FpML 5.10a Last Call Working Draft

ISDA has published FpML 5.10 Last Call Working Draft

ISDA COMMENTARY

Read recent derivatiViews posts:

Derivatives Contracts Will Not Be Void Post-Brexit

Now is the Time to Think About Benchmarks

Monitoring of Basel Rules will be Critical

DETERMINATIONS COMMITTEES

Credit Derivatives Determinations Committee

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