

postings from ISDA.org for January 2014

A compendium of links to new documents, research papers, press releases and comment letters from the Association. Happy New Year to all our members from ISDA.

NEW & NOTABLE

Two new ISDA Research Notes:

Adverse Liquidity Effects of the EU Uncovered Sovereign CDS Ban

Cross-Border Fragmentation of Global OTC Derivatives: An Empirical Analysis



The 2014 ISDA AGM is now open for registration

PUBLIC POLICY

ISDA/FOA EMIR Reporting Delegation Agreement

JAC position paper on PRIPS regulation

LEGAL, DOCUMENTATION & PROTOCOLS

Open ISDA Protocols

INFRASTRUCTURE MANAGEMENT

ISDAFIX Rate Suspension Guidance Note

RISK MANAGEMENT

ISDA GFMA & IIF letters to the Basel Committee on Banking Supervision (BCBS):

<u>Letter to the BCBS Trading Book Group on the Second Consultative Document on the FRTB - capturing market illiquidity, the treatment of credit, the trading book/banking book boundary, the model independent approval process, disclosure requirements and floors</u>

Initial Industry Comment Letter on the Proposed Revised Standardized Approach of the BCBS Second Consultative Document on the FRTB

<u>Letter to the BCBS Trading Book Group: Request to Revise the FRTB and Quantitative Impact Studies Timelines</u>

TECHNOLOGY INFRASTRUCTURE

CCS: Final Summary Report (Excel); Notes to coding the CCS; Latest Version of the Standard; Sample Data (Excel); and Executive Summary

ISDA Publishes Recommendation for FpML version 5.6

ACCOUNTING

ISDA response to IASB Discussion Paper (DP/2013/1) - A Review of the Conceptual Framework for Financial Reporting

DETERMINATIONS COMMITTEES

Latest from the Credit Derivatives Determinations Committee

ISDA In Review from previous months can be found at http://www2.isda.org/newsroom/isda-in-review/

Please direct comments and questions about ISDA In Review to Kevin Leech at kleech@isda.org ISDA® is a registered trademark of the International Swaps and Derivatives Association, Inc.

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