ISDA TECHNOLOGY FORUM | NOV 6 | LONDON

Get updated on all the ways new technology is affecting derivatives markets and what the future may hold. Register here!

NEW & NOTABLE

ISDA Publishes Report Summarizing Results of Benchmark Fallbacks Consultation on Pre-cessation Issues (Press Release and Report)
ISDA published a report that summarizes responses to a consultation on precessation issues for LIBOR and certain other interbank offered rates.

No-deal Brexit FAQs and Webinar
A ‘no-deal’ Brexit (also known as a ‘hard’ Brexit) is the situation where the UK leaves the EU with no transitional arrangements (agreed between the UK and EU, as opposed to unilateral contingency measures) and without a trade arrangement or other deal with the EU. The FAQs and webinar provide a high-level summary of the key impacts of a no-deal Brexit on the over-the-counter derivatives market and ISDA documentation.

INFRASTRUCTURE

Asset Classes:
Publication of Supplement 59 (EuroSTR FRO) and Supplement 60 (Revised EONIA FROs) to the 2006 ISDA Definitions

Data & Reporting:
Legal Entity Identifier (LEI): Frequently Asked Questions

FpML:
**FpML Quarterly Update Q3 2019**

**Publication of a new set of FpML Coding Schemes – Catalog Version 1.110**

**Market Infrastructure & Technology:**

**ISDA Common Domain Model (ISDA CDM)…Why now?**

**LEGAL**

**Memoranda:**

**ISDA Smart Contracts**

ISDA published a number of papers exploring issues of legal and regulatory uncertainty as market participants seek to apply new technologies, such as smart contracts and DLT, to derivatives trading. This page will be updated as new papers are published.

**MARGIN**

**Documentation:**

**ISDA Letter to EU Policy Makers on Money Market Funds as Initial Margin**

**PUBLIC POLICY**

**Global:**

**Updated OTC Derivatives Compliance Calendar – Updated October 31, 2019**

**Europe:**

**ISDA Response to HM Treasury’s Financial Services Future Regulatory Framework**

**Japan:**

**Keynote speech by Ryozo Himino, Vice Minister for International Affairs, JFSA**

**RESEARCH**

**Research Notes:**

**Interest Rate Benchmarks Review: Third Quarter of 2019 and Year-to-September 30, 2019**

**Global Interest Rate Derivatives Markets: Insights into the 2019 BIS Triennial Central Bank Survey**
SwapsInfo:

SwapsInfo Third Quarter of 2019 and Year-to-September 30, 2019 Review (Summary and Full Report)

RISK & CAPITAL

Capital:

Industry Response: Counterparty credit risk: Treatment of model limitations in banks’ internal models

Tax & Accounting:

ISDA Response to FASB Exposure Drafts

ISDA Response to FASB’s Exposure Draft on Reference Rate Reform

ISDA’s Response to EFRAG on Benchmark Reform

ISDA COMMENTARY

Read recent derivatiViews posts:

The Case for Coordination

A Relook at CVA

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

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