ISDA IN REVIEW

Safe, Efficient Markets

postings from ISDA.org for September 2013

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

ISDA CONFERENCES

NEW & NOTABLE

ISDA Research Notes: CDS Market Summary: Market Risk Transaction Activity

2013 ISDA Arbitration Guide (Press Release)

Cross-Border Swaps Representations on ISDA Amend Demo (see also US Bank Representation Letter and Press Release)

Dodd-Frank March 2013 Protocol (DFP2) to EMIR Top Up Agreement (see also Explanatory Note)

PUBLIC POLICY

ISDA/AFME joint response to the EC on the Regulation on short selling and certain aspects of credit default swaps

ISDA/NAUFOR submission to Central Bank of Russia re trade reporting requirements (English and Russian)

ISDA 2013 EMIR Portfolio Rec, Dispute Resolution and Disclosure Protocol - webcast slides

ISDA-BBA response to the ESMA CP Draft Regulatory Technical Standards on contracts having a direct, substantial and foreseeable effect within the Union and non-evasion of provisions of EMIR

Final ISDA-BBA response to the ESMA DP on the Clearing Obligation

ISDA comment letter on the Canadian Securities Administrators' (CSA) Consultation Paper on proposed rules for Canadian Derivatives Product Determination, Trade Repositories and Derivatives Data Reporting rules

INFRASTRUCTURE MANAGEMENT

Market Disruption Event Notification - August 22, 2013 NASDAQ halt

Portfolio Reconciliation EMIR Operations Guidance Note

RISK MANAGEMENT

ISDA/GFMA/ABA/FSR/IIB/IIF response to Revised Basel III leverage ratio framework and disclosure requirements (Proposed Framework)

ISDA/AFME response to the European Banking Authority's second consultation on draft RTS for CVA risk

ISDA/IIF/GFMA response to the BCBS 254 CD: The Non-Internal Model Method for Capitalising Counterparty Credit Risk Exposures (see also Cover Letter to BCBS)

TECHNOLOGY INFRASTRUCTURE

Clearing Connectivity Standard (CCS) - Executive Summary, latest version of the standard, FAQ

Unique Trade Identifier (UTI): Generation, Communication and Matching (updated as of September 4, 2013)

Unique Swap Identifier (USI): An Overview Document

ACCOUNTING

ISDA response to the EU report 'Should IFRS Standards be more European'

ISDA letter to the European Parliament on Accounting and Financial Reporting

DETERMINATIONS COMMITTEES

Latest from the Credit Derivatives Determinations Committee

Visit derivatiViews for commentary from the ISDA executive office, and media.comment for insights on mainstream business and financial media coverage of the derivatives industry

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

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