

ISDA[®] IN REVIEW

Safe,
Efficient
Markets

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 Ryozi 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](#)

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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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