

Call Notes 24 January 2017

Chat Log

Lars Toomre (to Everyone): 1:12 PM: Here is an interesting article about DTCC Credit Derivative DLT Pilot

<https://medium.com/wsba-perspectives/dtccs-credit-derivatives-dlt-pilot-some-pointers-to-success-c397e9d39359#.7vpnbrl9k> Lars Toomre (to Everyone): 1:37 PM: This is link to interest rate swaps in BPMN I think

<https://www.businessprocessincubator.com/content/smart-contracts-frame-blockchain-discussion/>

= IR Swaps Process = Decision: Look use FIBO foundational concepts for activity and process to define process ontology; can explore later how to extend the concepts to those in BPMN. Meanwhile use this model to integrate process description for IR Swaps with FIBO contractual terms.

Noted: the current UML Activity diagram doesn't deal well with the cycle nature of the events described.

Question: where was the more detailed process diagram for IR Swaps? Answer: Mike Bennett (to Everyone): 1:40 PM: 20 Oct email from Pete Rivett

Looked at this - this seems to deal with the repeated events in the cycle in a more satisfying way. Use this as the basis for the process ontology.

Mike Bennett (to Everyone): 1:48 PM: US Treasuries: Mike Bennett (to Everyone): 1:48 PM: These are auction process Mike Bennett (to Everyone): 1:49 PM: Usually Primary, sometimes Openings (reissuing under the same CUSIP) Mike Bennett (to Everyone): 1:50 PM: Can we find a process description for Auction? Mike Bennett (to Everyone): 1:50 PM: All to take a look. David Saul (to Everyone): 1:52 PM:

<http://www.coindesk.com/state-streets-blockchain-strategy-big-and-bold-for-2017/> - update on the State Street activity

Actions and Summary

* MB: Update the "Webliography" file on the wiki with link to useful sources; Add the various links to articles that have come through on these calls including the above (see also interesting Deutsche Bourse article recently). * All: find a source for process description for the Auction process - firstly in its most general form, and then with specifics for US Treasury issuance. * MB: Use CCM to model the IR Swaps process, based on the information in the 20 October email from Pete to the group.

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Last update: **2017/01/31 13:23**

