NEW ISDA WEBPAGE: BENCHMARK REFORM AND TRANSITION FROM LIBOR

ISDA published a new hub on its website that pulls together useful information on the transition from LIBOR and the adoption of alternative risk-free rates. Featuring updates on ISDA’s work on fallbacks and other benchmark initiatives, as well as research and analysis, the new benchmarks hub serves as a one-stop shop for information from ISDA on benchmark reform.

UPCOMING ISDA VIRTUAL CONFERENCES: JUNE – JULY 2020

ISDA Virtual Conferences Now Available! Including SIMM, UMR and Impacts of COVID-19

NEW & NOTABLE
The coronavirus (COVID-19) pandemic has forced firms to focus on critical priorities, like maintaining operations and managing volatility. Read the special COVID-19 issue of IQ: ISDA Quarterly here!

ISDA Publishes Report Summarizing Final Results of Consultation on Pre-cessation Fallbacks for LIBOR (Press Release and Report)
ISDA published a report that summarizes the final responses to its consultation on the implementation of pre-cessation fallbacks for derivatives referenced to LIBOR.

Two New Directors Join ISDA Board
ISDA announced that two new directors have joined its Board of Directors. The new directors are: Tina Hasenpusch, Managing Director, Global Head of Clearing House Operations, CME Group and Taihei Okabe, Managing Director, Head of Derivatives Trading, Mizuho Securities.

PUBLIC POLICY

Europe:

ISDA Responds to EC Consultation on MIFID II

Joint Response to EC on Consultations on Low Carbon Benchmark Delegated Acts

ISDA Response to EC’s Consultation on Draft Equivalence Decision for Financial Benchmarks in Japan

Joint Association Letters on Margin Exemptions under EMIR:

- EMIR – Time-limited Derogation under the Margin Regulatory Technical Standards for Equity Options and Indexes
- EMIR – Time-limited Derogation under the Margin Regulatory Technical Standards for Intragroup Transactions

Global:

Updated OTC Derivatives Compliance Calendar – Updated June 1, 2020

RESEARCH

Studies:

The Present Value
RISK & CAPITAL

Tax & Accounting:

ISDA’s Response to EFRAG on Benchmark Reform

ISDA Response to IASB on Benchmark Reform

ISDA Requests Relief from SEC on Accounting

ISDA COMMENTARY

Read recent derivatiViews posts:

From 2006 to 2020

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

ISDA, 10 East 53rd Street, 9th Floor, New York, NY 10022, Phone +1 (212) 901-6000

©ISDA is a registered trademark of the International Swaps and Derivatives Association, Inc.

Copyright © 2020 International Swaps and Derivatives Association, Inc.

Click here for ISDA's Privacy Policy.