

postings from May 2012

ISDA in Review is a monthly compendium of links to new documents, research papers, press releases and comment letters from the Association.

MOST VIEWED

ISDA 2012 Web Brochure

Eurozone Contingency Planning webpage and update

Netting and Offsetting: Reporting Derivatives Under US GAAP and Under IFRS

"Fireside Chat" Streaming Video from Chicago AGM

PUBLIC POLICY

Treatment of Inter-affiliate Transactions (Letter to the CFTC from ISDA and SIFMA)

<u>Procedures to Establish Appropriate Minimum Block Sizes for Large Notional Off-Facility Swaps and Block Trades (Letter to the CFTC from ISDA and SIFMA)</u>

<u>Perfecting Security Interests in Cash Collateral (comment to Ontario Minister of Consumer Services)</u>

RISK MANAGEMENT

Review of Non-Internal Model Approaches for Measuring CCR (presentation to Basel Committee's Risk Measurement Group)

Industry response sent to the European Banking Authority on of CVA risks'

CCP Resolution (comment Letter to Payments & Infrastructure Division, Bank of England)

MARKET INFRASTRUCTURE

The OTF and SI regime for OTC derivatives (comment paper on market structure under MiFID2/MiFIR)

ISDA Japan Annual Collateral Survey 2012 (English)

OTC Commodity Derivatives Trade Processing Lifecycle Events

Credit Derivatives Physical Settlement Matrix & Confirmation

Blended Rate and Rate Selection for ISDA Standard CSA

RESEARCH

ISDA Margin Survey 2012

ISDA Operations Benchmarking Survey 2012

DETERMINATIONS COMMITTEE

The ISDA Credit Derivatives Determinations Committees (Three Year Review of the DC's reviews the formation, structure and operation)

<u>Determinations Committees updates</u> on Residential Capital, Houghton Mifflin Harcourt Publishing Company and Sterling Biotech

Visit <u>derivatiViews</u> for commentary from the ISDA executive office, and <u>media.comment</u> 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/

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