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

MOST VIEWED

- Unique Swap Identifier (USI): An Overview Document
- OTC Derivatives Market Analysis, Year-End 2011
- Netting and Offsetting: Reporting Derivatives Under US GAAP and Under IFRS

PUBLIC POLICY

- Letter from ISDA to EC, ESMA and EBA on concerns regarding Article 11 of EMIR
- ISDA submission to the South African Treasury regarding the Hague Securities Convention
- ISDA letter to Slovak Ministry of Justice, Ministry of Finance, Central Bank regarding reform of netting and collateral legislation
- ISDA submission to Australian Treasury on the Consultation Paper on the “Implementation of a framework for Australia’s G20 over-the-counter derivatives commitments”

LEGAL & DOCUMENTATION

- Eurozone Contingency Planning Update

RISK MANAGEMENT

- ISDA and GFMA response to two CPSS-IOSCO consultation papers relating to the Principles for Financial Market Infrastructures
- Letters to the BCBS’ Risk Measurement Group on “Prudential treatment of the impact of own credit spreads on the valuation of OTC derivatives” and “Removal of CVA gains arising from own credit risk”
spread deterioration by reference to an Industry Index”

MARKET INFRASTRUCTURE

Updated page for ISDAFIX

RESEARCH

Adjusted OTC Derivatives Volume Declines and Central Clearing Increases, According to ISDA Market Analysis (Press Release)

ISDA Podcast: Discussion on the OTC Derivatives Market Analysis with CEO Robert Pickel

ACCOUNTING & TAX

ISDA reponse to HMRC (UK) consultation on possible changes to income tax rules

DETERMINATIONS COMMITTEE

Memorandum on the processing of Unitymedia GmbH transactions

Determinations Committees updates on Dixons Retail, Suzlon Energy, Residential Capital and Unitymedia GmbH

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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