end-March 2018
A compendium of links to new documents, research papers, press releases and comment letters from the Association.

NEXT MONTH: ISDA 33RD ANNUAL GENERAL MEETING IN MIAMI

Featuring Bill Coen, secretary general of the Basel Committee on Banking Supervision, J. Christopher Giancarlo, chairman of the US Commodity Futures Trading Commission, and Craig S. Phillips, counselor to the secretary of the US Department of the Treasury. Sponsorship and exhibitor opportunities are available. See more information.

NEW & NOTABLE

Asset Classes:

SONIA reform frequently asked questions (FAQ)
These FAQs, which may be updated from time to time, comprise information on the SONIA benchmark reforms and the derivatives industry’s implementation of the relevant changes.

Pre-publication draft of Supplement [55] to the 2006 ISDA Definitions

INFRASTRUCTURE

FpML:

ISDA has launched a beta version of the FpML to ISIN JSON generator

Trading:

IBOR Alternative Reference Rates Disclosure Annex

MARGIN

ISDA SIMM:

ISDA SIMM Conferences: New York – May 1 and London – May 10
As more firms prepare to comply with regulatory initial margin requirements, ISDA will be holding conferences on the ISDA Standard Initial Margin Model (SIMM) which is used to calculate initial margin in accordance with non-cleared derivatives margining rules. Workshops are being held in New York and London.

PUBLIC POLICY

Europe:

ISDA Responds to EC’S Supervisory Reporting Requirements to “Fitness Check”

Global:

OTC Derivatives Compliance Calendar – Updated March 29, 2018

Japan:

Japan Monthly Update – February 2018 (English and Japanese translation)

ISDA COMMENTARY

Read recent derivatiViews posts:

Get Engaged on Benchmark Reform

Safe Harbor a Solution to CFTC/SEC Duplication

DETERMINATIONS COMMITTEES

Credit Derivatives Determinations Committee

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