

ISDA[®]

IN REVIEW

Safe,
Efficient
Markets

end-November 2016

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

NEW & NOTABLE

[ISDA and IHS Markit Launch 2016 Variation Margin Protocol on ISDA Amend](#)

ISDA and IHS Markit announced the launch of the ISDA 2016 Variation Margin Protocol on ISDA Amend, which automates the process for amending existing collateral documents or setting up new agreements in order to comply with new variation margin requirements going into effect on March 1, 2017.

[ISDA Fact Sheet: Getting Ready for the March 1, 2017 Variation Margin Requirements: What Steps Do I Need to Take?](#)

A list of steps prepared by ISDA on how to get ready for the March 1 variation margin deadline.

[ISDA Announces New Head of Non-cleared Margin Initiative](#)

ISDA announced the appointment of Tara Kruse as head of ISDA's margin for non-cleared derivatives implementation effort. She replaces Mary Johannes, who is leaving the Association to pursue other interests.

PUBLIC POLICY

[OTC Derivatives Compliance Calendar – Updated November 30, 2016](#)

Europe:

[Response to ESMA discussion paper on the trading obligation](#)

Japan:

Japan Monthly Update - October 2016 ([English](#) and [Japanese](#) translation)

Latin America:

[Argentina – Informal Country Update](#)

ISDA WGMR IMPLEMENTATION INITIATIVE

ISDA publishes ISDA SIMM™ documents:

- [ISDA SIMM™ Methodology: Risk Data Standards – Version 1.27 \(November 10, 2016\)](#)

ISDA Regulatory Margin Self-Disclosure Letter:

[Australia supplement to the ISDA Regulatory Margin Self-Disclosure Letter](#)

ACCOUNTING & TAX

US Generally Accepted Accounting Principles:

[ISDA responds to the FASB on improvements to hedge accounting rules](#)

ISDA COMMENTARY

Read recent derivatiViews posts:

- [Screwdriver, Not Sledgehammer](#)
- [Getting Smart](#)
- [VM Rules: Take Action Now](#)

Read recent media.comment posts:

- [Whoever Said Statistics Aren't Fun?](#)

DETERMINATIONS COMMITTEES

[Credit Derivatives Determinations Committee](#)



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 Lauren Dobbs at ldobbs@isda.org