

ISDA[®]

IN REVIEW

Safe,
Efficient
Markets

end-July 2018

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

NEW & NOTABLE

ISDA Publishes ISDA 2018 US Resolution Stay Protocol ([Press Release](#) and [Protocol](#))

ISDA published the ISDA 2018 US Resolution Stay Protocol, which is intended to help market participants comply with stay regulations issued in the US by the Board of Governors of the Federal Reserve System, the Federal Deposit Insurance Corporation and the Office of the Comptroller of the Currency.

ISDA Publishes Consultation on Benchmark Fallbacks ([Press Release](#) and [Consultation](#))

ISDA launched a market-wide consultation on technical issues related to new benchmark fallbacks for derivatives contracts that reference certain interbank offered rates (IBORs). The consultation sets out options for adjustments that would apply to the fallback rate in the event an IBOR is permanently discontinued.

Webinar: ISDA IBOR Fallbacks ([Webinar](#) and [Bloomberg graphs](#))

ISDA published a webinar describing the approaches under consideration in the consultation and explaining the background of ISDA's work to implement fallbacks for derivatives referencing key IBORs. The webinar also describes a set of graphs provided by Bloomberg to illustrate certain of the options for adjustments under consideration in the consultation.

INFRASTRUCTURE

Data & Reporting:

[ISDA Response to the Second DSB Fee Consultation](#)

FpML:

[Quarterly Update: Q2 2018](#)

MARKET INFRASTRUCTURE & TECHNOLOGY

[ISDA CDM 1.0 Webinar](#)

This webinar provides a first insight into the approach and the key components of the ISDA Common Domain Model (CDM) 1.0 – the building blocks that make up the fabric of derivatives contracts and the underlying contractual products and events.

LEGAL

[ISDA Publishes French and Irish Law Master Agreements](#)

ISDA has published new French and Irish law versions of the ISDA Master Agreement, adding to the existing suite of English, New York and Japanese law choices.

MARGIN

[Initial Margin for Non-Centrally Cleared Derivatives: Issues for 2019 and 2020](#)

[Getting Ready for Initial Margin: The Steps to Take \(Japanese\)](#)

[Getting Ready for Initial Margin: The Steps to Take \(Korean\)](#)

PUBLIC POLICY

Global:

[OTC Derivatives Compliance Calendar - Updated July 31, 2018](#)

Europe:

[Contractual Continuity in OTC Derivatives](#)

[ISDA Response on ECON Cross-border Regulation Consultation](#)

Japan:

Japan Monthly Update – June 2018 ([English](#) and [Japanese](#) translation)

RESEARCH

Research Notes:

[Actual Cleared Volumes vs. Mandated Cleared Volumes: Analyzing the US Derivatives Market](#)

Studies:

[The Present Value](#)

SwapsInfo:

[SwapsInfo Second Quarter 2018 and First Half 2018 Review](#)

RISK & CAPITAL

Tax & Accounting:

[ISDA responds to EC Consultation on Fitness Check on EU Framework for Public Reporting](#)

ISDA COMMENTARY

Read recent derivatiViews posts:

[The Steps to Benchmark Reform](#)

DETERMINATIONS COMMITTEES

[Credit Derivatives Determinations Committee](#)

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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

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