2018 ISDA REGIONAL CONFERENCES - KEYNOTES ANNOUNCED


NEW & NOTABLE

Benchmark Transformation – IQ August 2018

Concerns about the viability of LIBOR and other interbank offered rates means the adoption of alternative risk-free rates is a priority for the industry. This issue of IQ focuses on benchmark reform.

ISDA 2018 US Resolution Stay Protocol Open for Adherence

ISDA has opened adherence to the ISDA 2018 US Resolution Stay Protocol. Adherence will be open to ISDA members and non-members. The protocol, the current list of adhering firms, frequently-asked-questions and other background materials are available on the ISDA website.
MARGIN

ISDA Publishes ISDA SIMM™ 2.1

ISDA has published the ISDA SIMM™ Methodology, version 2.1, with an effective date of December 1, 2018. This version of SIMM includes updates based on the full recalibration and industry backtesting of the methodology. It also includes a calibrated historical volatility ratio for the interest rate asset class.

PUBLIC POLICY

Global:

OTC Derivatives Compliance Calendar – Updated August 31, 2018

Europe:

ISDA Responds to ESMA Consultation on Clearing Obligation

Japan:

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

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

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