

ISDA[®]

IN REVIEW

Safe,
Efficient
Markets

end-September 2016

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

2016 ISDA ASIA REGIONAL CONFERENCES

[Sydney - October 20](#)

[Singapore - October 24](#)

[Tokyo - October 27](#)

NEW & NOTABLE

[ISDA SIMM Deployed Today; New Industry Standard for Calculating Initial Margin Widely Adopted by Market Participants](#)

ISDA announced the live launch of the ISDA Standard Initial Margin Model (ISDA SIMM), an industry standard methodology that is being widely adopted by market participants to calculate initial margin for non-cleared derivatives trades.

[Margin for Non-cleared Derivatives: ISDA Initiatives](#)

[ISDA Appoints EBRD Treasurer to Board of Directors](#)

ISDA announced the appointment of Axel van Nederveen, Treasurer of the European Bank for Reconstruction and Development (EBRD), to its Board of Directors.

PUBLIC POLICY

[OTC Derivatives Compliance Calendar - Updated September 30, 2016](#)

Europe:

[ISDA response to ESMA consultation on clearing obligation phase-in for Category 3 parties](#)

Japan:

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

RESEARCH

ISDA Publishes New Academic Paper on Single-name CDS Market ([Press Release](#) and [Executive Summary](#))

A new academic literature review commissioned by ISDA shows that single-name credit default swaps (CDS) remain an efficient tool for hedging credit risk and can have a positive impact on the economy.

RISK MANAGEMENT

[ISDA response to US Agencies' NSFR proposal](#)

MARKET INFRASTRUCTURE & TECHNOLOGY

[New ISDA Whitepaper Urges Greater Standardization and Efficiency in Derivatives Market Infrastructures](#)

A new whitepaper published by ISDA has identified a number of opportunities for greater standardization and automation of derivatives trade processes, in order to achieve improved efficiency, reduced complexity and lower costs for market participants.

Structured Products:

[JAC response to FCA consultation paper on PRIIPS](#)

LEGAL & DOCUMENTATION

[ISDA Publishes China Collateral Memorandum](#)

DATA, REPORTING & FpML

[ISDA Publishes Recommendation for FpML version 5.9](#)

Requests:

[No-Action Relief Extension Request: SDR Reporting for Cross Border Swaps \(Aug. 31, 2016\)](#)

Responses:

[Joint letter to the LEI ROC policy document regarding international branch LEIs \(Aug. 30, 2016\)](#)

ISDA COMMENTARY

Read recent derivatiViews posts:

- [Margin Rules: Lessons Learned](#)

Read recent media.comment posts:

- [Another Breakfast Ruined](#)

DETERMINATIONS COMMITTEES

[Credit Derivatives Determinations Committee](#)

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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

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