

ISDA[®]

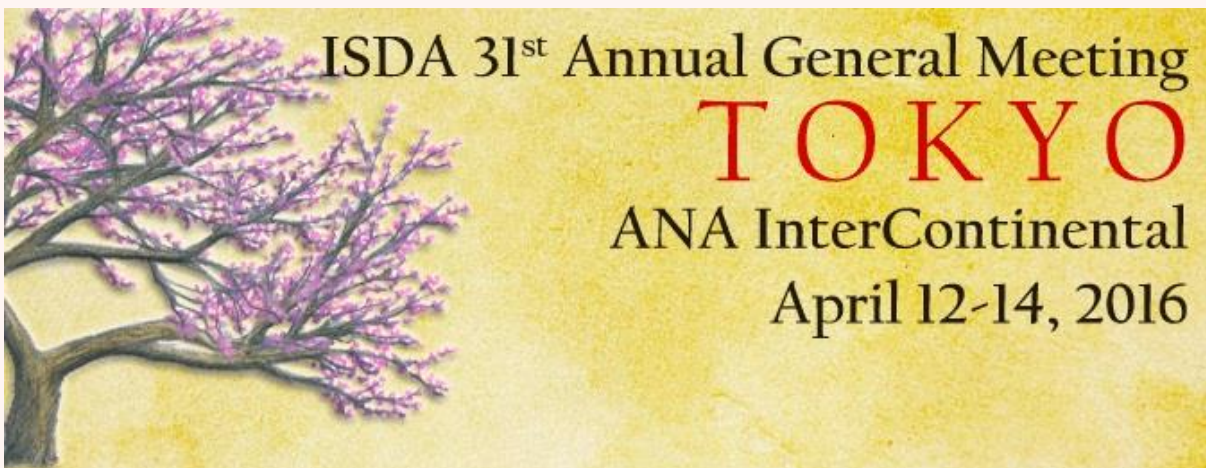
IN REVIEW

Safe,
Efficient
Markets

end-March 2016

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

ISDA 31ST ANNUAL GENERAL MEETING - TOKYO - APRIL 12-14!



Additional information regarding the Annual General Meeting, including a conference agenda, is available on the [Association's website](#).

NEW & NOTABLE

ISDA Publishes Australian Clearing Classification Letter

ISDA published a new classification letter that will enable counterparties to notify each other of their status for clearing requirements under Australia's mandatory central clearing regime for over-the-counter derivatives.

- [Press Release](#)
- [ISDA Clearing Classification Letter \(Australia - ASIC Clearing Classifications\)](#)

PUBLIC POLICY

[OTC Derivatives Compliance Calendar – Updated March 31, 2016](#)

Canada:

Canadian Representation Letter ([English](#) and [French](#) translation)

Europe:

[ISDA responds to FCA consultation paper 15/43 on MIFID implementation](#)

Japan:

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

United States:

[ISDA Response to SEC Proposal on Use of Derivatives by Registered Investment Companies and Business Development Companies](#)

[ISDA Comments on Regulation Automated Trading; Proposed Rule: 17 CFR Parts 1, 38, 40](#)

RISK MANAGEMENT

[ISDA/AFME respond to EBA consultation on internal models for market risk](#)

ISDA WGMR IMPLEMENTATION INITIATIVE

ISDA publishes draft of ISDA SIMM™ documents:

- [ISDA SIMM™: From Principles to Model Specification - *Counting Down to the Effective Date of the Rules*](#)
- [ISDA SIMM™ Methodology \(Version 3.11: March 11, 2016\)](#)
- [ISDA SIMM™ Methodology: Risk Data Standards \(Version 1.18: March 11, 2016\)](#)

ACCOUNTING & TAX**National and International Tax Issues:**

[ISDA Comment on proposed regulations concerning notional principal contracts with nonperiodic payments](#)

DATA & REPORTING**Reporting:**

[ISDA Asset Class Tie-breaker Logic](#)

Responses:

[Response to CFTC's Draft Technical Specifications](#)

ISDA COMMENTARY**Read recent derivatiViews posts:**

[Starter's Gun Fired in European Margin Race](#)

DETERMINATIONS COMMITTEES

[Credit Derivatives Determinations Committee](#)

[ISDA Americas Credit Derivatives Determinations Committee: Pacific Exploration & Production Corporation Failure to Pay Credit Event](#)

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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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