

# ISDA<sup>®</sup> IN REVIEW

Safe,  
Efficient  
Markets

THE ISDA AGM IS BACK IN PERSON!



The banner features a blue background with a pattern of gears and a large orange circle on the right. The text reads: "ISDA 36TH AGM MADRID" in white and yellow, with "MADRID" in a larger, stylized font. Below this, it says "May 10 - 12, 2022 | Hotel Riu Plaza España". The orange circle contains the text "Sponsorship opportunities available!". Below the banner, the text "The premier event for derivatives professionals globally" is displayed.

Early bird pricing available until March 4! Featuring Live Sessions, Networking, Exhibitions, Receptions & More! To register and find information, visit [agm.isda.org](http://agm.isda.org).

## NEW & NOTABLE

### [ISDA Statement on RBSL Consultation on CDOR](#)

ISDA published a statement in response to the release of a consultation on the potential cessation of the Canadian Dollar Offered Rate (CDOR) by Refinitiv Benchmark Services (UK) Limited (RBSL), the administrator of CDOR.

### [China's Derivatives Market: Preparing for a New Era: Scott O'Malia Opening Remarks](#)

### [Capitalization of Equity Investments in Funds Under the FRTB](#)

ISDA published a whitepaper, *Capitalization of Equity Investment in Funds Under the FRTB Framework*. The paper outlines the various regulatory prescribed methodologies and the operational challenges faced by banks in implementing them. The paper also explores vendor solutions and proposes alternative methods for calculating capital requirements for EIIFs.

## INFRASTRUCTURE

### Asset Classes:

[ISDA OTC Derivatives Interest Compensation Claims Suggested Operational Practices](#)

[EMTA-ISDA Recommendation on SOFR Non-Deliverable Swaps](#)

**Clearing:**

[ISDA and IIF Respond to BCBS/CPMI/IOSCO Consultation on Margin Practices](#)

[ISDA Responds to CFTC's Consultation on Clearing Requirements in Relation to LIBOR Transition](#)

[ISDA Responds to ESMA on Eligible CCP Investments](#)

[ISDA and FIA Respond to Six ESMA Consultations on CCP Resolution](#)

[ISDA and FIA Respond to BoE's Supervisory Stress Testing of CCPs Consultation](#)

**Data & Reporting:**

[ISDA Responds to the DSB's UPI Legal Terms and Conditions Consultation Paper](#)

**PUBLIC POLICY**

**Global:**

[Updated OTC Derivatives Compliance Calendar – Updated January 31, 2022](#)

**Europe:**

[ISDA Responds to FCA on Sustainability Disclosure Discussion Paper](#)

**North America:**

[ISDA Response to the Proposed CDIC Eligible Financial Contracts By-law](#)

**RESEARCH**

**Research Notes:**

[Transition to RFRs Review: Full Year 2021 and the Fourth Quarter of 2021](#)

[ISDA-Clarus RFR Adoption Indicator: December 2021](#)

[Interest Rate Derivatives Trading Activity Reported in EU, UK and US Markets: October 2021](#)

**SwapsInfo:**

[SwapsInfo Full Year 2021 and the Fourth Quarter of 2021 Review: Summary](#)

## RISK & CAPITAL

### Tax & Accounting:

[ISDA Responds to IASB on Post Implementation Review of the IFRS 9 Classification and Measurement Requirements](#)

[ISDA Responds to IFRS on Exposure Draft Disclosure Requirements](#)

## ISDA COMMENTARY

### Read recent derivatiViews posts:

[Time to Revisit FRTB Treatment of Funds](#)

[Developing Contractual Standards for Crypto Derivatives](#)

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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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