THE ISDA AGM IS BACK IN PERSON!

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