

ISDA[®]

IN REVIEW

Safe,
Efficient
Markets

ISDA 35TH ANNUAL GENERAL MEETING: MADRID



Now in its 35th year, ISDA's Annual General Meeting will take place in Madrid at the Hotel Riu Plaza Espana on May 5-7, 2020. [Watch the short highlights video here!](#) We hope to see you there! To register, please visit: <https://agm.isda.org/>.

NEW & NOTABLE

ISDA Launches New Consultation on Pre-cessation Fallbacks ([Press Release](#) and [Consultation](#))

ISDA launched a new consultation on how to implement pre-cessation fallbacks for derivatives.

ISDA Publishes Results of Consultation on Fallbacks for Derivatives Referencing Euro LIBOR and EURIBOR ([Press Release](#) and [Results](#))

ISDA published a statement summarizing responses to a supplemental consultation on the spread and term adjustments that would apply to fallbacks for derivatives referencing euro LIBOR and EURIBOR.

[ISDA to Re-consult on Pre-cessation Fallbacks](#)

ISDA announced that it will re-consult on how to implement pre-cessation fallbacks. Based on the results of that consultation, ISDA will move quickly to deliver the appropriate, industry endorsed fallback solution later this year.

INFRASTRUCTURE

Data & Reporting:

[EMIR Reporting Best Practices](#)

FpML:

[FpML Coding Schemes – Catalog Version 1.113 Published](#)

LEGAL

[Video: Private International Law Aspects of Smart Derivatives Contracts Utilizing DLT](#)

Benchmarks:

[2020 Pre-Cessation Fallback Consultation](#)

[ISDA CEO Scott O’Malia Opening Remarks at ISDA/SIFMA AMG Benchmark Strategies Forum](#)

[ISDA and Related Workstreams: Interest Rate Reform](#)

Memoranda:

[Legal Guidelines for Smart Derivatives Contracts: Interest Rate Derivatives](#)

[Legal Guidelines for Smart Derivatives Contracts: Equities](#)

MARGIN

Documentation:

[Derivatives Subject to Margin Rules](#)

[ISDA Regulatory Margin Self-Disclosure Letter – Brazil](#)

InfoHub:

ISDA Margin InfoHub is a comprehensive list of tools, thought leadership articles, and guides which can be helpful to your Non-Cleared Margin Rule project plan and necessary technology and operational changes.

[Initial Margin Implementation: Uncleared Margin Rules Implementation Project Checklist and Controls](#)

PUBLIC POLICY

Global:

[Updated OTC Derivatives Compliance Calendar – Updated February 27, 2020](#)

Asia-Pacific:

[ISDA submission to CCIL regards to Revised Rupee Derivatives and Forex Forward Segment Regulations](#)

Japan:

Japan Monthly Update – January 2020 ([English](#) and [Japanese](#))

RESEARCH

Research Notes:

[**Adoption of Risk-Free Rates: Major Developments in 2020**](#)

This paper examines several major upcoming developments in 2020 related to the adoption of risk-free rates, including the publication of new benchmark fallbacks for derivatives contracts and central counterparty changes in discounting and price alignment interest for certain currencies.

Studies:

[The Present Value](#)

SwapsInfo:

SwapsInfo Full Year 2019 and the Fourth Quarter of 2019 Review ([Summary](#) and [Full Report](#))

RISK & CAPITAL

Capital:

[ISDA/ GFMA/ IIF response to BCBS consultation on CVA](#)

ISDA COMMENTARY

Read recent derivatiViews posts:

[Another Look at Pre-cessation](#)

derivatiViews ISDA. media.comment

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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