

Working group on euro risk-free rates

Thursday 18 October 2018, 11:30 – 16:00 CET

Frankfurt, ECB Main building, Room C3.08/09

AGENDA

1. Welcome address from ECB and introductory remarks of the new Chairman

2. Approval of the agenda and obligations of the working group members as regards competition law

3. Follow-up discussion on the High level implementation plan

4. Issues relating to term rates

4.1. Update on the Euribor hybrid methodology

4.2 Update by Subgroup 2 on the identification and recommendation of a term structure on RFRs

4.2.1. Presentation of the scorecard for the assessment of term rates methodologies

4.2.2. Presentation of the composite methodology

4.2.3. Update on the public consultation on the term rates methodologies

*****Lunch*****

5. Update of Subgroup 4 on EONIA transition: presentation of the draft report and proposal on the next steps and actions

6. Update by Subgroup 3 on contractual robustness

6.1. Update on the work by subgroup 3 regarding the disclosure of the legal analysis and fallback recommendations.

6.2. Update on the work by Subgroup 3 regarding legal considerations on the EONIA transition paths

7. Other business

7.1. Information on the communication events of the working group members

7.2. Update on the roundtable on euro risk-free rates (agenda and participation)