

## **Working group on euro risk-free rates**

Thursday 27 February 2020, 11:00 – 16:00 CET

Frankfurt, ECB Main Building, Room C2.01, or Telco due to travel constraints

### **AGENDA**

**1. Introductory remarks, approval of the agenda and obligations of the working group members under competition law**

**2. Presentation on competition law issues by Clifford Chance**

**3. Updates by Subgroup 7 on the communication actions**

3.1 On the SG7 governance model

3.2. Update on communication materials (updated and new materials) and unified plan

3.3. On the ambassador programme (framework and appointments)

**4. Update by Subgroup 6 on IASB-EFRAG discussion regarding Phase 2 amendments in IFRS9 and IAS39**

**\*\*\*Lunch\*\*\***

**5. Updates by Subgroup 5 on cash products and derivatives**

5.1. On the consultation on swaptions

5.2. On the consultation on Euribor fallbacks for cash and derivative products

**6. Update by Subgroup 3 on the EURIBOR legal action plan**

6.1. Public consultation on EURIBOR fallback trigger

6.2. Market-based solutions to amend legacy contracts and instruments referencing EURIBOR to embed fallback provisions

6.3. Update on the compounded €STR and civil law

**7. Other business**