

Working group on euro risk-free rates

Friday 10 May 2019, **09:00 – 13:00** CET
Frankfurt, ECB Main building, Room C3.08/09

AGENDA

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

- 2. Subgroup 3 to present the draft public consultation report on the EONIA legal action plan, including proposals for recommendations with regard to legacy and new contracts referencing EONIA**

- 3. Presentation of the reorganisation of Subgroup 2 on the term rates methodologies**
 - 3.1. Composition and approval updated Terms of Reference**
 - 3.2. Roadmap 2019**
 - 3.3. Status update Subgroup 2A on overview of backward-looking methodologies and credit spread calculation methodologies**
 - 3.4. Status update Subgroup 2B on the way forward for the working group to support an administrator to publish €STR-based forward-looking term rates as possible Euribor fallbacks**

- 4. Presentation of Subgroup 5 on market adoption for cash and derivatives**
 - 4.1 Composition**
 - 4.2 Table of content and priorities for EONIA to €STR transition**
 - 4.3 Move of EONIA publication from T to T+1: potential issues based on SONIA experience**

- 5. Presentation of Subgroup 6 on financial accounting and risk management**
 - 5.1 Composition**
 - 5.2 Roadmap and foreseen timeline 2019**

- 6. Presentation of Subgroup 7 on communication and education**

- 7. Other business**

*****Lunch*****

13:00 – 14:00 CET