



Meeting of the Market Practitioners Group on the Interest Rate Benchmark Reforms (MPG) to be held via MS Teams on Monday, 2 December 2022 at 09:00

Agenda No. 5/2022

- 1. **Opening of proceedings and welcome**
- 2. **Adoption of the agenda**
- 3. **Confirmation of the anti-competitive statement 1**
- 4. **Minutes of the previous meeting**
 - 4.1. Draft minutes of the meeting held on 26 September 2022 for adoption.....2
 - 4.2. **Matters arising**
 - 4.2.1. Jibar- related exposures [quantitative] survey
 - 4.2.2. ZARONIA Code of Conduct
 - 4.2.3. Transition [qualitative] survey and the draft Jibar transition plan
 - 4.2.4. Safex Overnight Rate
 - 4.2.5. Compounded ZARONIA averages and indices
 - 4.2.6. Board Notice 90
 - 4.2.7. FSCA and PA representative at DWS
- 5. **ZARONIA publication and market observation**
- 6. **Derivatives**
 - Presentation: Derivative workstream feedback 12
 - Draft white paper: Market convention for ZARONIA-based derivatives 23
- 7. **Transition Planning and Coordination**
 - Qualitative survey and the draft Jibar transition plan 59
- 8. **MPG Conference**
- 9. **General**
- 10. **Date of the next meeting – TBC**

11. **Closure**

**MPG Secretariat
02 December 2022**