

Zurich, 16 March 2021

Swiss FX Committee
swissfxc@snb.ch

Swiss FX Committee: second meeting of the second term

Date	18 March 2021
Time	2pm – 4pm
Place	Conference call (details will be provided)

Agenda

- 1. Swiss FX Committee (Swiss FXC)**
 - News and activities since the last meeting
 - Update regarding Statements of Commitment in Switzerland/Liechtenstein
- 2. Developments on the FX Global Code and the Global FX Committee (GFXC)**

Agenda items of the 29 March 2021 GFXC call

 - *Code Review*
 - Disclosures and Transparency*
 - Anonymous Trading*
 - Algorithmic Trading and Transaction Cost Analysis*

Execution Principles (Riskless Principal, Pre-Hedging, Last Look)

FX Settlement Risk

Timetable

- *Buy-Side Outreach**
- *Renewing Statement of Commitment***

3. Miscellaneous

4. Summary / Next meeting

- * denotes a GFXC agenda item which will be introduced briefly at the Swiss FXC call for a short discussion
- ** denotes a GFXC agenda item not needing a discussion at the Swiss FXC call

Documents

GFXC documents (distributed on 2 March 2021):

- Disclosures
- Anonymous Trading
- Algo and TCA
- Algo and TCA - TCA template
- Execution Principles – Riskless Principal
- Execution Principles – Pre Hedging
- Execution Principles – Last Look
- Settlement Risk Principles

Additional documents:

- Presentation for the Swiss FXC call (will be sent on 18 March 2021)