

TREASURY MARKET PRACTICES GROUP

NOVEMBER 6, 2019 • 3:00-5:00 PM

MEETING AGENDA

DEVELOPMENTS RELATED TO THE USE OF FINANCIAL BENCHMARKS

- *Tradeweb representatives to discuss the recent launch of U.S. Treasury closing prices.*
- [Presentation by Tradeweb to TMPG](#)

ADMINISTRATIVE ITEMS

DISCUSSION OF RECENT MARKET DEVELOPMENTS

REPO MARKET CLEARING AND SETTLEMENT

- *TMPG members to discuss potential for working group focused clearing and settlement of repo in covered markets.*
- *This would follow the [IAWG's request](#), at a roundtable in August 2019, that the TMPG extends [prior work](#) on clearing and settlement in the secondary market to funding markets.¹*

UPDATE ON OTHER WORKING GROUPS

MARGINING OF AGENCY MBS TRANSACTIONS

NEXT MEETING

- *Tuesday, December 17, 2019*

¹ The U.S. Treasury, Federal Reserve Bank of New York, Federal Reserve Board of Governors, Securities and Exchange Commission, and Commodity Futures Trading Commission (collectively, the Inter-Agency Working Group for Treasury Market Surveillance or “IAWG”)