TREASURY MARKET PRACTICES GROUP

MEETING AGENDA

DATE: NOVEMBER 28, 2023 · TIME: 3:00-5:00 P.M.

ADMINISTRATIVE ITEMS

DISCUSSION OF BASEL III ENDGAME: PROPOSAL TO STRENGTHEN CAPITAL REQUIREMENTS FOR LARGE BANKS

OVERVIEW AND DISCUSSION OF 2023 U.S. TREASURY MARKET CONFERENCE

WORKING GROUP UPDATES

- Non-centrally Cleared Bilateral Repo Risk Management
- Early Funding Market Trading

DISCUSSION OF RECENT MARKET DEVELOPMENTS

• Recent operational outage and subsequent market response

NEXT MEETING

• February 27, 2024