



# Review of Long-Term Workplan

January 28, 2019

# On-going agenda topics

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- ❖ Review of fixed income market developments, near-term outlook, and issues
  - Monitoring trends in market liquidity
  - Drivers in issuance and asset valuations
- ❖ Updates on international developments
- ❖ Updates and discussions on regulatory changes
  - Currently: NSFR, government and corporate debt transparency proposals
- ❖ Canadian Alternative Reference Rate Working Group updates
- ❖ Discussions on the development of a RMBS market

# Workplan discussion: some filtering questions

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- ❖ What should we prioritize, particularly for 2019?
  - Are there any topics that should be removed?
- ❖ What is the best way to move each discussion topic forward?
  - Working group?
  - Guest speakers?
  - Member-led discussion?
- ❖ For each topic, what outcome are we hoping for?

# Potential discussion topics

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- ❖ Regulatory issues: FRTB, bail-in regime
- ❖ Updated CFIF survey
- ❖ Risks to the corporate bond market from ‘fallen angels’
- ❖ Revising market conventions, in particular spread pricing
- ❖ Automated trading platforms: trends and impact
- ❖ Expanding the use of the Canadian futures curve
- ❖ Repo market: development of a tri-party or corporate repo market in Canada
- ❖ Other?