TREASURY MARKET PRACTICES GROUP

MEETING AGENDA

DATE: FEBRUARY 28, 2024 · TIME: 3:00-5:00 P.M.

ADMINISTRATIVE ITEMS

• Annual Acknowledgement of <u>'Antitrust Guidelines for Members of the Federal Reserve Bank of New York's Advisory and Sponsored Groups'</u> and review of updates to TMPG's <u>charter</u>.

OVERVIEW OF FICC-GSD CLEARING MODELS

WORKING GROUP UPDATES

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

FUTURE PRIORITIES PLANNING

DISCUSSION OF RECENT MARKET DEVELOPMENTS

NEXT MEETING

April 11, 2024