

TREASURY MARKET PRACTICES GROUP

FEBRUARY 25, 2020 • 3:00-5:00 PM

MEETING AGENDA

ADMINISTRATIVE ITEMS

DISCUSSION OF RECENT MARKET DEVELOPMENTS

REPO MARKET CLEARING AND SETTLEMENT

- a) *TMPG members to discuss progress of working group focused clearing and settlement of repo in covered markets.*

FINANCIAL BENCHMARK FOLLOW-UP

2020 OUTREACH

MARGINING OF AGENCY MBS TRANSACTIONS

NEXT MEETING

- Tuesday, March 31, 2020