

TREASURY MARKET PRACTICES GROUP

MARCH 23, 2021 • 3:00-5:00 PM

MEETING AGENDA

ADMINISTRATIVE ITEMS¹

LIBOR TRANSITION UPDATE

- a) Chair of the Alternative Reference Rates Committee (ARRC) to provide an update to TMPG members on the [LIBOR transition](#).

DISCUSSION OF RECENT MARKET DEVELOPMENTS

- a) Members to present on [recent volatility in interest rate markets](#) and the potential impacts of [convexity hedging](#).

DISCUSSION OF THE DISRUPTION TO FEDERAL RESERVE SYSTEM SERVICE

REPO CLEARING AND SETTLEMENT WORKING GROUP UPDATE

- a) TMPG members to review progress made by the repo clearing and settlement working group.

DATA AND TRANSPARENCY WORKING GROUP UPDATE

- a) TMPG members to review progress made by the data and transparency working group.

NEXT MEETING

- Tuesday, May 11, 2021

¹ Due to the coronavirus pandemic this meeting will be held over a virtual platform.