

# TREASURY MARKET PRACTICES GROUP

MAY 12, 2020 • 3:00-5:00 PM

## MEETING AGENDA

**\*\*DUE TO THE CORONAVIRUS PANDEMIC THIS MEETING WILL BE HELD OVER TELECONFERENCE\*\***

### **ADMINISTRATIVE ITEMS**

### **DISCUSSION OF RECENT MARKET DEVELOPMENTS**

### **TREASURY AND AGENCY MBS MARKET STRUCTURE**

- a) *TMPG members to discuss lessons learned from developments in the Treasury and Agency MBS market over the past year.*

### **MARGINING OF AGENCY MBS TRANSACTIONS**

### **NEXT MEETING**

- Tuesday, June 16, 2020