

TREASURY MARKET PRACTICES GROUP

OCTOBER 13, 2020 • 3:00-5:00 PM

MEETING AGENDA

ADMINISTRATIVE ITEMS¹

DISCUSSION OF RECENT MARKET DEVELOPMENTS

OVERVIEW AND DISCUSSION OF 2020 TREASURY MARKET CONFERENCE

NEXT STEPS ON LESSONS LEARNED

- a) *TMPG members to discuss appropriate actions for the TMPG to take in an effort to improve market resiliency. This follows the TMPG discussion on potential root causes behind the episodes of volatility in TMPG covered markets since March.*

TMPG FAILS DISCUSSION

MARGINING OF AGENCY MBS TRANSACTIONS

NEXT MEETING

- Wednesday, November 17, 2020

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