TREASURY MARKET PRACTICES GROUP

APRIL 1, 2015 • 4:00-6:00 PM

MEETING AGENDA

ADMINISTRATIVE ITEMS

DISCUSSION OF RECENT MARKET EVENTS

HIGH FREQUENCY TRADING

USE OF BENCHMARKS IN TMPG COVERED MARKETS

MARGINING OF AGENCY MBS TRANSACTIONS

Discussion of market progress toward implementing the agency MBS margining <u>recommendation</u>

NEXT MEETING

Wednesday, May 13, 2015