TREASURY MARKET PRACTICES GROUP

May 13, 2015 • 4:00-6:00 PM

MEETING AGENDA

ADMINISTRATIVE ITEMS

DISCUSSION OF RECENT MARKET EVENTS

MARKET RESILIENCY ISSUES

HIGH FREQUENCY TRADING

USE OF BENCHMARKS IN TMPG COVERED MARKETS

INTRODUCTION TO WORK AROUND MARKET LIQUIDITY

NEXT MEETING

• Wednesday, June 24, 2015