TREASURY MARKET PRACTICES GROUP

JUNE 24, 2015 • 4:00-6:00 PM

MEETING AGENDA

ADMINISTRATIVE ITEMS

DISCUSSION OF RECENT MARKET EVENTS

USE OF BENCHMARKS IN TMPG COVERED MARKETS

FEMR REPORT AND FUTURE PRIORITIES

MARKET LIQUIDITY IN TMPG COVERED MARKETS

MARGINING OF AGENCY MBS TRANSACTIONS

 Progress toward implementing the agency <u>MBS margining</u> recommendation

NEXT MEETING

Tuesday, September 22, 2015