TREASURY MARKET PRACTICES GROUP

FEBRUARY 11, 2014 • 4:00-6:00 PM

MEETING AGENDA

DISCUSSION OF RECENT MARKET EVENTS

MARGINING OF AGENCY MBS TRANSACTIONS

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

APPLICABILITY OF FAILS CHARGE TRADING PRACTICE IN VARIOUS SETTLEMENT SCENARIOS

HIGH FREQUENCY TRADING

ROUTINE REVIEW OF THE TMPG BEST PRACTICES

NEXT MEETING

Monday, March 10, 2014