TREASURY MARKET PRACTICES GROUP

MARCH 10, 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 recommendation

HIGH FREQUENCY TRADING

ROUTINE REVIEW OF THE TMPG BEST PRACTICES

USE OF BENCHMARKS IN TMPG COVERED MARKETS

NEXT MEETING

Monday, April 7, 2014