TREASURY MARKET PRACTICES GROUP

APRIL 7, 2014 • 4:00-6:00 PM

MEETING AGENDA

TRACE AND MARGINING DISCUSSION WITH FINRA

DISCUSSION OF RECENT MARKET EVENTS

MARGINING OF AGENCY MBS TRANSACTIONS

Discussion of market progress toward implementing the agency MBS margining recommendation

USE OF BENCHMARKS IN TMPG COVERED MARKETS

HIGH FREQUENCY TRADING

NEXT MEETING

Wednesday, May 14, 2014