

TREASURY MARKET PRACTICES GROUP

SEPTEMBER 23, 2014 • 4:00-6:00 PM

MEETING AGENDA

ADMINISTRATIVE ITEMS

BRIEFING FROM SIFMA ON FIXED INCOME MARKET RESPONSE COMMITTEE

DISCUSSION OF RECENT MARKET EVENTS

USE OF BENCHMARKS IN TMPG COVERED MARKETS

HIGH FREQUENCY TRADING

MARGINING OF AGENCY MBS TRANSACTIONS

- Discussion of market progress toward implementing the agency MBS margining [recommendation](#)

NEXT MEETING

- Thursday, October 16, 2014