

TREASURY MARKET PRACTICES GROUP

MAY 14, 2014 • 4:00-6:00 PM

MEETING AGENDA

ADMINISTRATIVE ITEMS

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

- Wednesday, June 25, 2014