

TREASURY MARKET PRACTICES GROUP

NOVEMBER 19, 2014 • 4:00-6:00 PM

MEETING AGENDA

ADMINISTRATIVE ITEMS

DISCUSSION OF RECENT MARKET EVENTS

TRI-PARTY REPO

- Proposed DTCC fee for late completion of GCF repo trades
- Confirmations of trades for joint trading accounts
- DTCC [proposal](#) to provide central clearing for the U.S. institutional tri-party repo market

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

- Tuesday, January 13, 2015