

TREASURY MARKET PRACTICES GROUP

NOVEMBER 2, 2015 • 4:00-6:00 PM

MEETING AGENDA

ADMINISTRATIVE ITEMS

DISCUSSION OF RECENT MARKET EVENTS

REACTIONS TO THE MARKET STRUCTURE CONFERENCE

USE OF BENCHMARKS IN TMPG COVERED MARKETS

MARKET LIQUIDITY IN TMPG COVERED MARKETS

MARGINING OF AGENCY MBS TRANSACTIONS

- Progress toward implementing the agency [MBS margining recommendation](#)

POTENTIAL FUTURE TMPG PRIORITIES

NEXT MEETING

- Wednesday, December 2, 2015