

TREASURY MARKET PRACTICES GROUP

DECEMBER 2, 2015 • 4:00-6:00 PM

MEETING AGENDA

ADMINISTRATIVE ITEMS

UPDATE FROM SIFMA ON BUSINESS CONTINUITY ISSUES

USE OF BENCHMARKS IN TMPG COVERED MARKETS

DISCUSSION OF RECENT MARKET EVENTS

MARGINING OF AGENCY MBS TRANSACTIONS

NEXT MEETING

- Thursday, January 14, 2016