

# TREASURY MARKET PRACTICES GROUP

JANUARY 17, 2012 • 4-5 PM

## MEETING AGENDA

### **ADMINISTRATIVE MATTERS**

- Membership matters
- TMPG charter
- TMPG anti-trust guidelines

### **AGENCY DEBT AND AGENCY MBS FAILS CHARGE FOLLOW UP**

- DTCC update
- Fails charge preparations
- Fail levels and trading patterns

### **MARGINING OF TBA TRANSACTIONS**

- Working group update

### **NEXT MEETING**

- Thursday, February 16, 2012 – *New York Fed, 33 Liberty St*