

TREASURY MARKET PRACTICES GROUP

JANUARY 17, 2013 • 4:00-6:00 PM

MEETING AGENDA

ADMINISTRATIVE MATTERS

- Annual review of TMPG *Charter*
- Annual Acknowledgement of *Antitrust Guidelines for the Members of the TMPG and Associated Working Groups*

DISCUSSION OF RECENT MARKET DEVELOPMENTS

- Money market trading conditions
- ATRA, continuing resolution, sequestration, debt limit

LESSONS LEARNED FROM HURRICANE SANDY

TRADE CONFIRMATION IN REPO MARKET

- Discussion of factors impeding broader timely matching of trades

AGENCY MBS SETTLEMENT FAILS

- Discussion of modifying the recommended resolution period and fails charge rate

MARGINING OF AGENCY MBS TRANSACTIONS

- Feedback received on margining announcement