

# TREASURY MARKET PRACTICES GROUP

NOVEMBER 28, 2012 • 4:00-6:00 PM

## MEETING AGENDA

### **ADMINISTRATIVE ANNOUNCEMENTS**

- Welcome to James Clark, Deputy Assistant Secretary for Federal Finance, U.S. Treasury
- TMPG 2013 meeting calendar

### **DISCUSSION OF RECENT MARKET DEVELOPMENTS**

### **LESSONS LEARNED FROM HURRICANE SANDY**

### **FUNCTIONING OF AGENCY MBS MARKET**

### **MARGINING OF AGENCY MBS TRANSACTIONS**

- Feedback received on margining announcement

### **TRADE CONFIRMATION IN REPO MARKET**

- Discussion of factors impeding broader timely matching of trades

*Note: The TMPG held a teleconference meeting on November 14 to consider the recommended best practice to margin forward-settling agency MBS transactions. Minutes for the meeting will be included in the November 28th meeting minutes.*