

# TREASURY MARKET PRACTICES GROUP

FEBRUARY 28, 2013 • 3:00-5:00 PM

## MEETING AGENDA

### DISCUSSION OF RECENT MARKET DEVELOPMENTS

#### AGENCY MBS SETTLEMENT FAILS

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

#### TRADE CONFIRMATION IN REPO MARKET

- Discussion of factors impeding broader timely matching of trades

#### MARGINING OF AGENCY MBS TRANSACTIONS

- Review of feedback received on margining announcement

*Note: The TMPG held a teleconference meeting on February 15 to discuss potential modifications to the agency MBS fails charge trading practice. Minutes for the meeting will be included in the February 28<sup>th</sup> meeting minutes.*