

TREASURY MARKET PRACTICES GROUP

JUNE 27, 2013 • 4:00-6:00 PM

MEETING AGENDA

ADMINISTRATIVE MATTERS

DISCUSSION OF RECENT MARKET EVENTS

- Reminder of July 1 effective date for removal of the resolution period from the agency MBS fails charge trading practice

TRADE CONFIRMATION IN REPO MARKET

- Discussion of feedback received on market practice recommendations

ROUTINE REVIEW OF THE TMPG BEST PRACTICES

POTENTIAL FUTURE TMPG PRIORITIES

MARGINING OF AGENCY MBS TRANSACTIONS

- Discussion of market progress toward implementing the agency MBS margining recommendation

NEXT MEETING

- Wednesday, September 25, 2013