

PAYMENTS RISK COMMITTEE

Thursday, June 13, 2013

3:30 - 5:00 pm (Reception to follow)

Federal Reserve Bank of New York

33 Liberty Street, New York

Agenda

Part I

1. PRC administration
 - a. Minutes of meeting on March 14, 2013

2. Update and next steps on strategic agenda topics
 - a. Business continuity planning exercise
 - b. Central counterparty topics
 - c. Cyber threat project
 - d. Intraday liquidity flows: USD collateral
 - e. BCBS monitoring indicators for intraday liquidity management
 - f. Shortened settlement cycle work

3. Other business
 - Meeting schedule for 2013
 - September 12
 - December 12

4. Presentation of FRBNY staff report: "The Risk of Fire Sales in the Tri-Party Repo Market"