

TREASURY MARKET PRACTICES GROUP

SEPTEMBER 20, 2012 • 4:00-6:00 PM

MEETING AGENDA

ADMINISTRATIVE MATTERS

- Welcome to Simon Potter, FRBNY

DISCUSSION OF RECENT MARKET DEVELOPMENTS

FUNCTIONING OF AGENCY MBS MARKET

- Settlement fails and market functioning

MARGINING OF AGENCY MBS TRANSACTIONS

- Working group update

TRADE CONFIRMATION IN REPO MARKET

MARKET TRANSPARENCY

- Proposed revisions to dealer activity reports

NEXT MEETING

- Thursday, November 1, 2012