

TREASURY MARKET PRACTICES GROUP

NOVEMBER 1, 2012 • 4:00-6:00 PM

MEETING AGENDA

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

- Discussion of factors impeding broader timely matching of trades

NEXT MEETING

- Wednesday, November 28, 2012