

# **TREASURY MARKET PRACTICES GROUP**

JUNE 28, 2012 • 4:00-6:00 PM

## **MEETING AGENDA**

### **ADMINISTRATIVE MATTERS**

### **DISCUSSION OF RECENT MARKET DEVELOPMENTS**

### **AGENCY DEBT AND AGENCY MBS FAILS CHARGE FOLLOW UP**

- Fail levels, trading patterns, and market functioning

### **LESSONS LEARNED FROM SUMMER 2011 DEBT CEILING EPISODE**

### **MARGINING OF AGENCY MBS TRANSACTIONS**

- Working group update

### **NEXT MEETING**

- Thursday, September 20, 2012