

DG MARKET OPERATIONS

7 December 2011

Money Market Contact Group

Frankfurt, Wednesday 14 December 2011, 13:00 – 16:00 CET

AGENDA

1. An overview of the changes to the liquidity management of an investment bank over time

Olly Benckert (Goldman Sachs) will provide an overview of the changes to the liquidity management of an investment bank over time.

Document: Presentation on the changes to the liquidity management of an investment bank.

2. Review of the main findings of the latest major money market surveys

Vladimir Tsonchev (ECB) will review the main findings of the latest ECB Money Market Survey and of the latest ICMA Repo Market Survey.

Document: Presentation on the main findings of the latest major money market surveys

3. Update on the most recent repo market developments

Some members of the group will present an update on various topical developments in the repo markets, which will be followed by a general discussion about current repo market conditions.

Document: Joint presentation on various repo market developments

4. Review of the latest market developments

Ralph Weidenfeller (ECB) will review the main developments in the euro money market since the last meeting.

Document: Presentation on the latest money market developments (5 Sep – 9 Dec 2011).

5. Other items

Work programme 2012

Planning of the next meeting