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.

5. Other items
   Work programme 2012
   Planning of the next meeting