

Money Market Contact Group

Frankfurt, Wednesday 10 February 2010, 13:00 – 16:00 CET

A G E N D A

1. Managing liquidity risk with an internal model

Michael Schneider (DZ Bank) will provide a presentation on his institution's internal model for managing liquidity risk.

Document: Presentation on DZ Bank's internal model for liquidity risks

2. The Basle Committee's proposal for an international liquidity risk framework

Evangelia Rentzou (ECB) will provide an overview of the Basel Committee's recent proposal for an international liquidity risk framework.

Document: Presentation on the Basle Committee's proposal for an international liquidity risk framework

3. Review of the latest market developments

Ralph Weidenfeller (ECB) will review the main developments in the euro money market since the last meeting, followed by the usual discussion.

Documents: Presentation on the latest money market developments (15 November – 5 February)

4. Other items

- Possible joint workshop with COGESI on structural repo market developments
- De-briefing from the last OMG meeting
- Planning of the next meeting