

Money Market Contact Group
Frankfurt, Thursday 31 May 2007, 13:00 – 16:00 CET

A G E N D A

1. Round up on market developments since the previous meeting

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

Document: Presentation on the latest money market developments (19 Feb – 25 May 2007).

2. The relationship between the ECB tender rates (ECB eligible collateral) and the 1-week repo rate (Euro GC)

Johan Evenepoel (Dexia) and Colin Bermingham (Barclays) will provide two presentations about the impact of the use of various types of collateral on the relationship between the ECB tender rates and the 1-week repo rate.

Documents: Two presentations about the above-mentioned relationship.

3. Update on the latest developments regarding the STEP initiative

Michael Schneider (DZ Bank) will update the members of the group on the latest developments regarding the STEP initiative.

Document: Presentation on the latest STEP developments.

4. The development of a common platform for Eurosystem collateral management (CCBM II)

Dirk Bullmann (ECB) will provide a presentation on the principles of the CCBM II project.

Document: Presentation on the principles for the development of a common platform for Eurosystem collateral management.

5. Other items

- Upcoming collateral management workshop
- Feedback on the OMG Global Conference / other OMG issues
- Planning of the next meeting