

Money Market Contact Group
Frankfurt, Monday 14 March 2011, 13:00 – 16:00 CET

A G E N D A

1. Findings of the questionnaire on liquidity risk governance

Geert Wijnhoven (ING) will present the findings of the questionnaire on liquidity risk governance.

Document: Presentation on liquidity risk governance

2. The money market impact of new large exposure rules

Jaana Sulin (Nordea) will present some thoughts on the money market impact of the new large exposure rules.

Document: Presentation on large exposure rules

3. Update on the development of autonomous liquidity factors

Paul Mercier (ECB) will present an update on the development of autonomous liquidity factors.

Document: Presentation on the development of autonomous liquidity factors.

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 (15 Dec 2010 – 9 Mar 2011).

5. Other items

Planning of the next meeting