

DG MARKET OPERATIONS

30 August 2011

Money Market Contact Group

Frankfurt, Monday 5 September 2011, 16:00 – 19:00 CET

A G E N D A

1. The impact of liquidity regulation on money markets and banks' liquidity management

This item will consist of:

- (i) an update on the implementation of Basel III in the euro area (ECB – Jürgen Kirchhof);
- (ii) a summary of the findings of the questionnaire on this topic (ECB – Ulrich Bindseil);
- (iii) a presentation on how the upcoming LCR already now impacts business models (DZ Bank);
- (iv) a overview of the changes to the liquidity management of an investment bank over time (Goldman Sachs).

The various presentations will provide the background for a broad discussion of the topic.

Document: Four presentations on the impact of liquidity regulation on money markets and banks' liquidity management.

2. 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 (1 June – 31 August 2011).

3. Other items

- Planning of the next meeting
- Annual photograph