

DG MARKET OPERATIONS

27 May 2011

Money Market Contact Group
Frankfurt, Wednesday 1 June 2011, 13:00 – 16:00 CET

A G E N D A

1. The role and the impact of CCPs in the repo market

This item will consist of: (i) a presentation on the general role of CCPs by the ECB (Andreas Schönenberger) and (ii) two presentations by major CCPs (LCH.Clearnet and Eurex Clearing) on their respective risk management practices.

These presentations will provide the background for the subsequent broad discussion of the topic.

Document: Three presentations on the role and the impact of CCPs in the repo market.

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 (14 March – 27 May 2011).

3. Other items

Planning of the next meeting