

**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