

Money Market Contact Group

Frankfurt, Tuesday 4 December 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 (1 Oct – 30 Nov 2007)

2. The main findings of the ECB Euro Money Market Survey

Arturo Diez-Caballero (ECB) will present the main findings of the latest ECB Euro Money Market Survey.

Documents: Presentation on the ECB Euro Money Market Survey

3. The impact of Basle II on banks' liquidity management

Michael Schneider (DZ Bank) will provide a presentation on the impact of Basle II on banks' liquidity management.

Document: Presentation on the impact of Basle II on banks' liquidity management

4. Update on the Eonia Swap Index and the launch of an Eonia FRA product

Achim Krämer (Deutsche Bank) will update the group on the latest developments regarding the Eonia Swap Index and report about the upcoming launch of an Eonia FRA product.

Document: Presentation on the Eonia Swap Index and the launch of Eonia FRAs

5. Other items

- Introduction of the new Chairman of the OMG
- Meeting dates for 2008
- Work programme for 2008
- Planning of the next meeting