

MMCG 27.09.16

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Rheinland-Pfalz≡Bank

Sachsen≡Bank

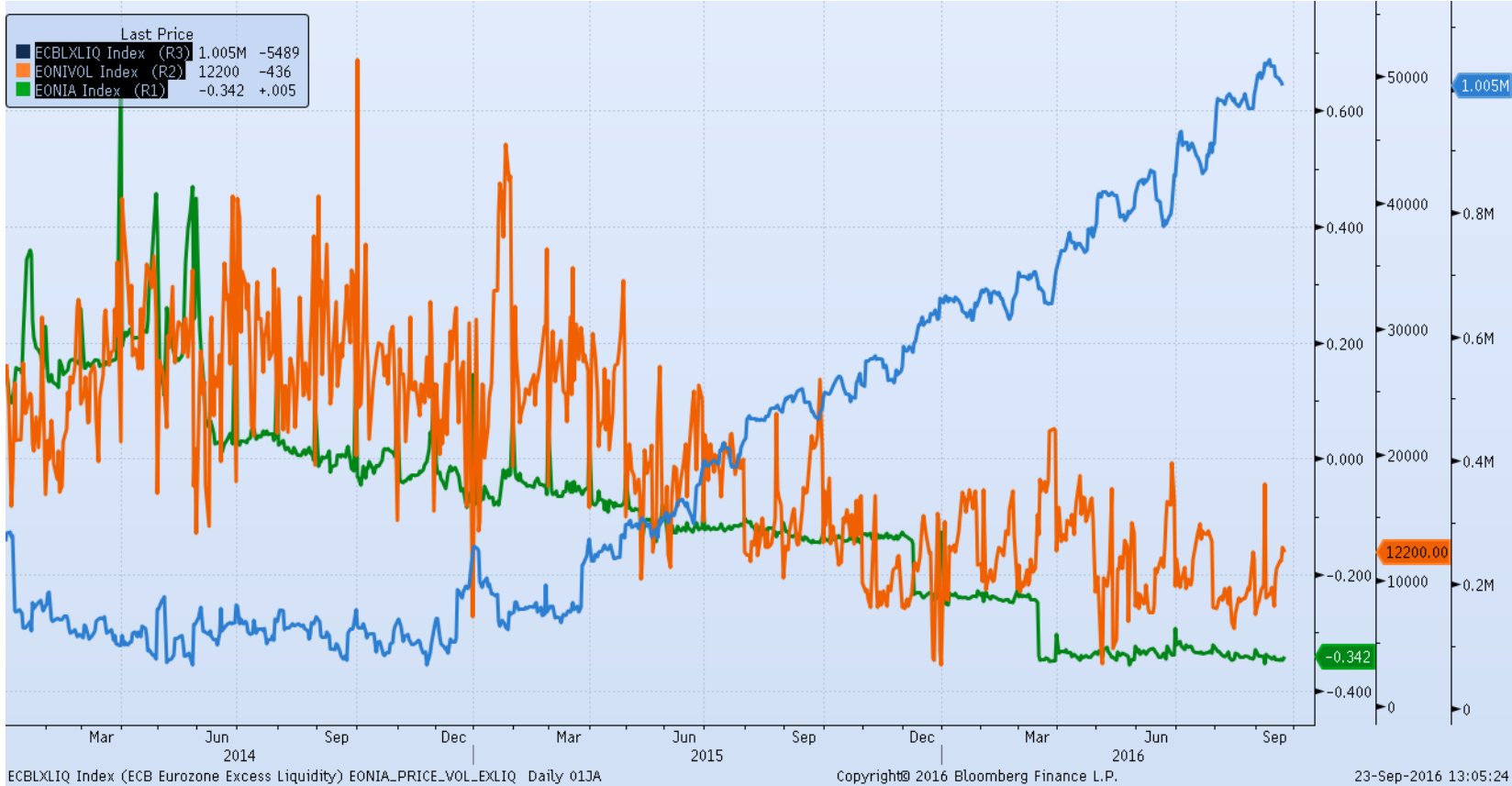
Evolution of the excess liquidity and impact on money market rates and activity

MMCG Meeting 27.09.16

Landesbank Baden-Württemberg

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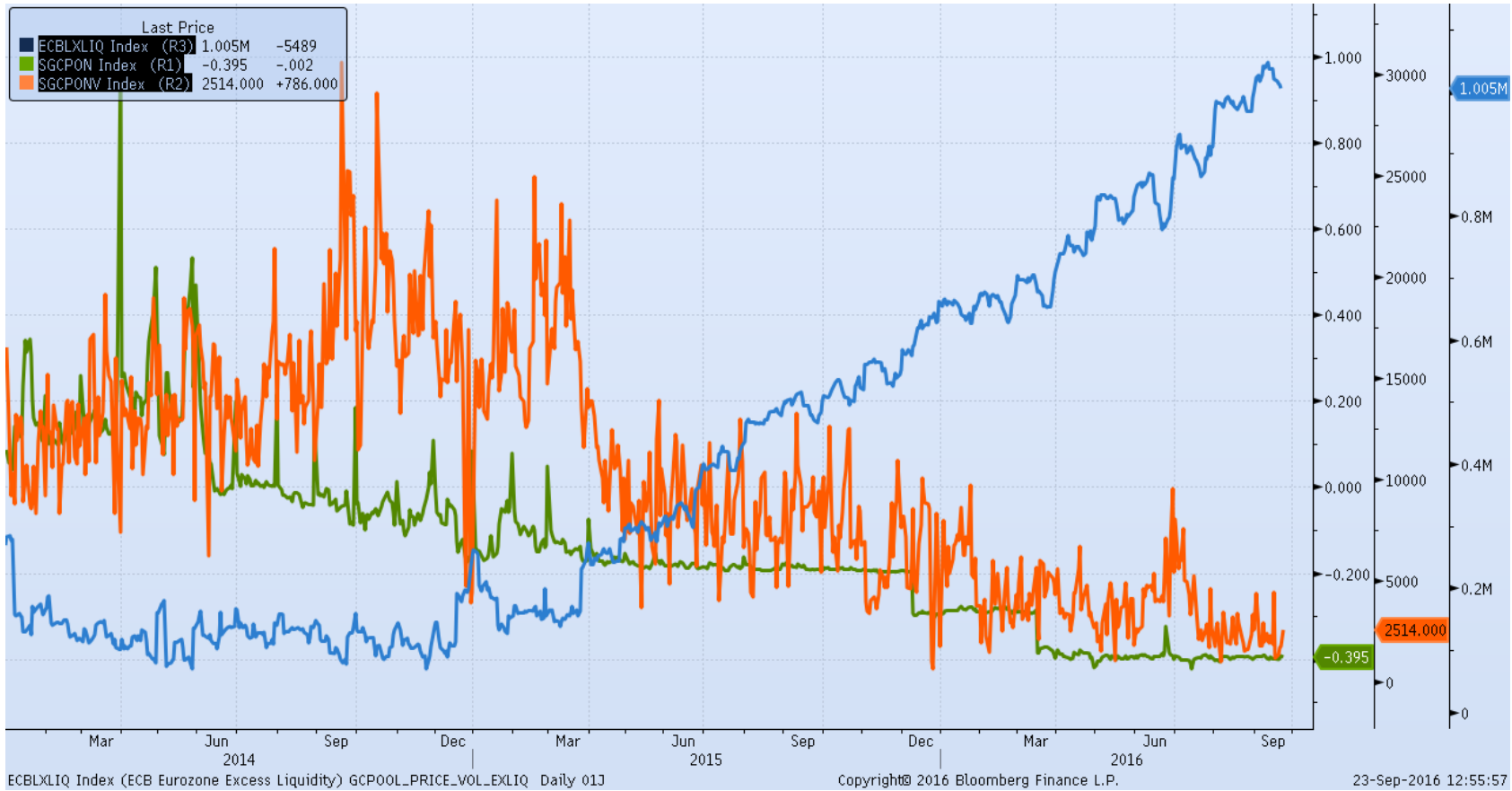
EONIA Volume and Level vs. Excess Liquidity



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Source Bloomberg

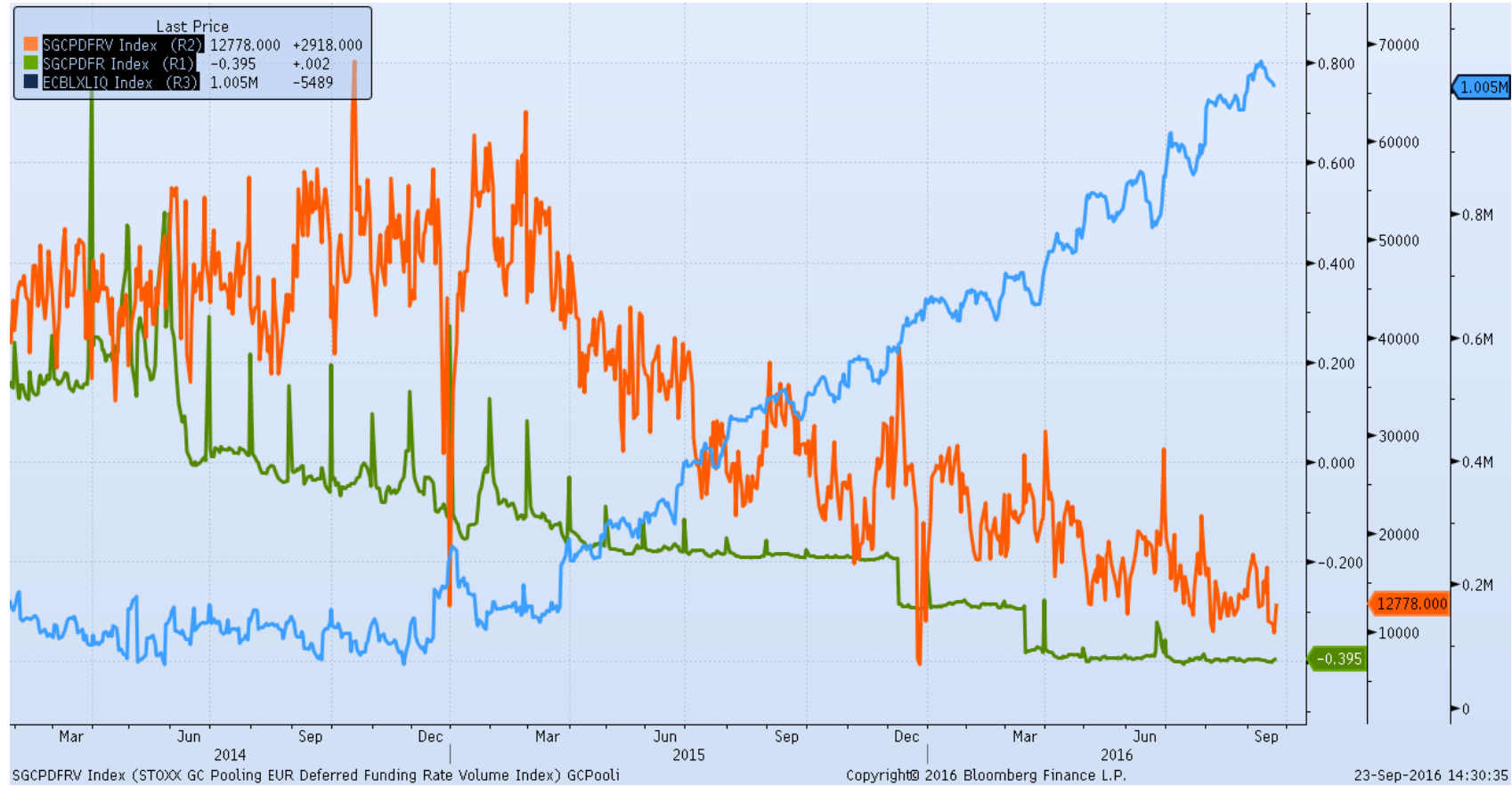
GC Pooling ON Volume and Price vs. Excess Liquidity



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Source Bloomberg

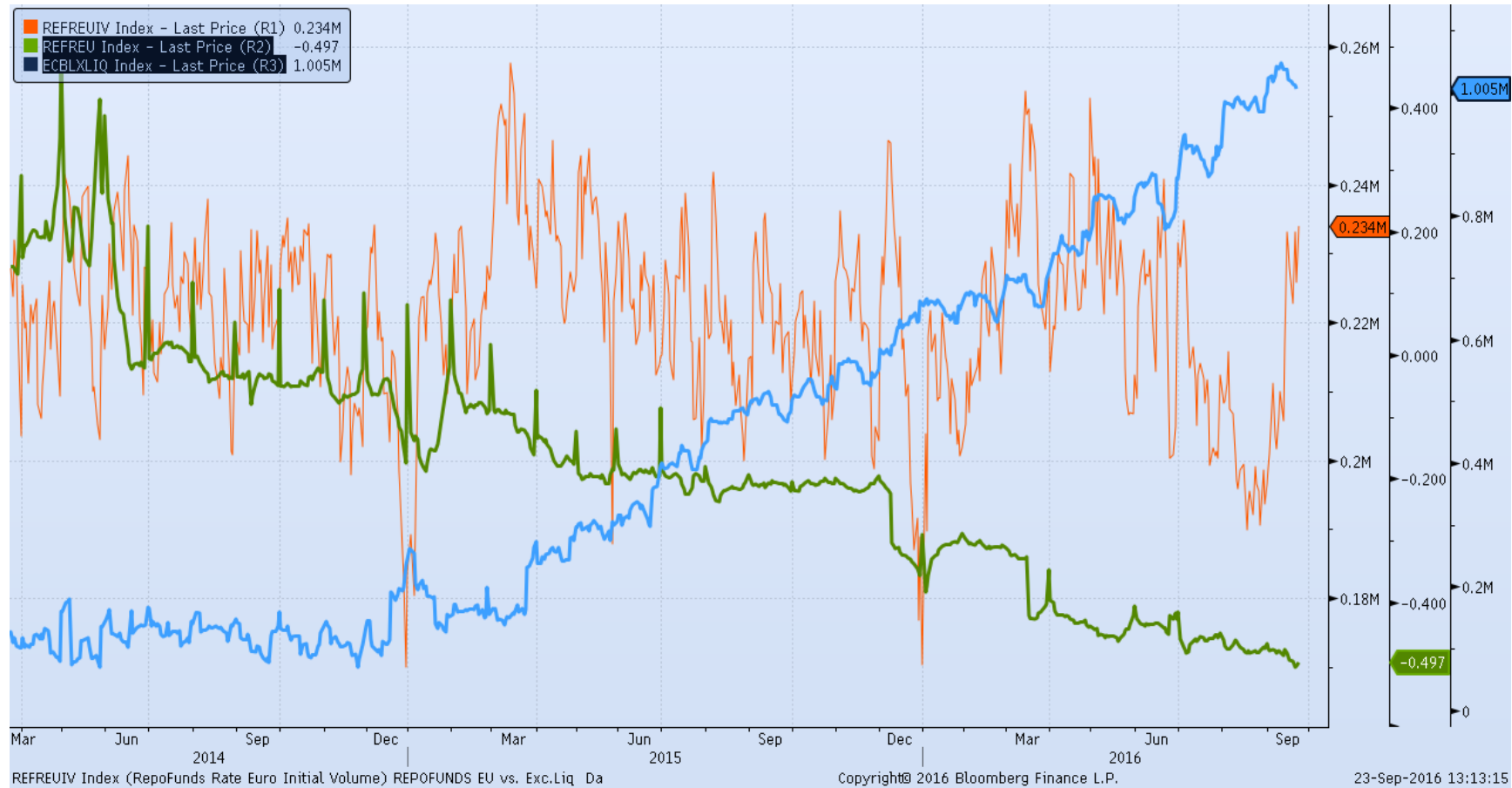
GC Pooling Deferred Volume and Price vs. Excess Liquidity



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Source Bloomberg

RepoFunds volume and rate vs. Excess Liquidity



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