Proposal for the enhancement of Euro Money Market Survey

Money Market Contact Group

Frankfurt, 21 March 2012

Overview

- Additional questions
  - Credit lines
  - FX swap breakdown by currency pair
- Streamlining
  - Use maturity buckets
- Increase the frequency of Money Market Survey
  - very short monthly or quarterly questionnaire

Qualitative questions on credit lines

a. Has your interbank money market trading changed because of changes in your risk limits?

Possible set of answers could be:

Please put X where appropriate.	Expanded	Not changed	Contracted
in turnover			
in number of counterparties			

b. In your opinion will your interbank money market trading change because of foreseen changes in your risk limits?

With the same set of answers:

Please put X where appropriate.	Will expand	Will not change	Will contract
in turnover			
in number of counterparties			

FX swap breakdown by currency pair

3.2 FX Swaps and FX Forward - Breakdown by maturity			
Overnight			
Up to 1 Week	2 to 7 days		
> 1 Week to 1 Month (included)	8 to 31 days		
> 1 Month to 3 Months (included)	32 to 91 days		
> 3 Months to 6 Months (included)	92 to 183 days		
> 6 Months to 1 Year (included)	184 to 365 days		
> 1 Year	366 and more		
TOTAL		0.00	
of which (in %):			
EUR/USD			
EUR/CHF			
EUR/JPY			
EUR/GBP			
Other			
Should add up to 100%		0.00%	

Short monthly/quarterly questionnaire

Euro Money Market Survey

O.2011.01.01

O.1 Reporting period

Please provide the information about the period for which data is reported, e.g. 2011Q2 for the second quarter 2011.

bank's name	MusterBank AG		
country code:	DE	MFI code:	DE1212
reporting period	Apr-12	working days	21

O.2 Contact persons:

Please provide the full name of the reporting institution, your MFI code, as well as you ISO country code.

	person 1		person 2
name		name	
phone number		phone number	
e-mail address		e-mail address	

O.3 Index of tables and state of them

Please provide us information on your total turnover in the following markets

(millions of EUR)

		Lending	Borrowing	Total
Unsecured market (Total)				0
Overnight				0
Tom/Next				0
Spot/Next				0
up to 1 Week	2 to 7 days			0
> 1 Week to 1 Month	8 to 31 days			0
> 1 Month to 3 Months	32 to 91 days			0
> 3 Months to 6 Months	92 to 183 days			0
> 6 Months to 1 Year	184 to 365 days			0
> 1 Year	366 days and more			0
Repo market - Bilateral repo total including CCP transactions (Total)				0
Overnight				0
Tom/Next				0
Spot/Next				0
up to 1 Week	2 to 7 days			0
> 1 Week to 1 Month	8 to 31 days			0
> 1 Month to 3 Months	32 to 91 days			0
> 3 Months to 6 Months	92 to 183 days			0
> 6 Months to 1 Year	184 to 365 days			0
> 1 Year	366 days and more			0
Repo market - Bilateral Repo total only CCP transactions				0
Repo market - triparty transactions				0
FX swaps and FX forwards (Total)				
Overnight				
up to 1 Week	2 to 7 days			
> 1 Week to 1 Month	8 to 31 days			
> 1 Month to 3 Months	32 to 91 days			
> 3 Months to 6 Months	92 to 183 days			
> 6 Months to 1 Year	184 to 365 days			
> 1 Year	366 days and more			

qualitative part

Euro Money Market Survey

O.2011.01.01

O.1 Reporting period

Please provide the information about the period for which data is reported, e.g. 2011Q2 for the second quarter 2011.

O.4 Has the market liquidity in the euro money market changed with respect to last month?

	worsened significantly	worsened slightly	not changed	improved slightly	improved significantly	no opinion
Deposits						
Repo						
FX Swaps and FX Forwards						
Forward Rate Agreements (FRA)						
Overnight Index Swaps (OIS)						
Interest Rate Swaps (IRS)						
Cross-currency swaps (Xccy)						
Short-term Papers						
Futures						
Options						

quantitative part

Your Feedback

- **Additional questions**
  - on limits, both current and going forward
  - FX swap breakdown by currency pair
  - Other possible questions
- **Streamlining**
- **Additional short but more frequent questionnaire**
  - Would you be able to contribute?
  - What frequency do you consider appropriate?
  - What information do you find most useful possibly also for publication in short questionnaire?