BMCG SECRETARIAT

ECB - PUBLIC
18 October 2019

Bond Market Contact Group
Wednesday, 20 November 2019, 13:00-17:00 CET
Frankfurt, Sonnemannstraße 20, room C2.04

DRAFT AGENDA

1) Bond market outlook

Christian Kopf (Union Investment) will review the main bond market developments since the last meeting and provide an outlook for the year-end.

2) Market and sentiment-based inflation expectations

Ingo Mainert (EFAMA) and Thomas Werner (ECB) will review market and survey based measures of inflation expectations, including their uses and their respective shortcomings. Moreover, they will provide a short overview of the market for inflation-linked products and developments in this market over the past months.

3) An update on algorithmic trading in bond markets

Zoeb Sachee (Citi) and Andrew Millward (Morgan Stanley) will provide an overview of the use of execution algorithms in bond markets, as well as the main trends and developments. They will also elaborate on risk management considerations at an institutional level, as well as on the impact of algorithmic trading on the wider market functioning.

4) Other items

Meeting dates for 2020

Planning of the next meeting