

Bond Market Contact Group
Wednesday, 12 June 2019, 13:30-17:30 CET & annual dinner
Frankfurt, Sonnemannstraße 20, room C2.03

AGENDA

1) Bond market outlook

Fabio Noacco (Mediobanca) will review the main bond market developments since the last meeting and provide an outlook for the second half of 2019.

2) Update on sustainable and responsible investing (SRI)

Carsten Quitter (Allianz) and Tatjana Greil Castro (Muzinich) will provide an update on Sustainable and Responsible Investing (SRI). They will review the main SRI strategies that are being used and the effect of sustainability factors on portfolio returns. Moreover they will outline the steps that need to be taken for SRI to become more mainstream and what role the official sector should take in this process, if any.

3) The transition of risk free rates and the reform of inter-bank-offered-rates (IBORs)

Stephanie Broks (ECB) will provide a short update on €STR. Jozef Prokes (Blackrock) and Christoph Rieger (Commerzbank) will then review the overall progress of the transition to the risk free rates and the reform IBORs. They will focus on the potential impacts for bond market functioning.

4) Closing remarks by ECB Executive Board Member Benoît Cœuré

5) Other items

Planning of the next meeting

Annual dinner