

ECB Bond Market Contact Group

Thursday 21 November 2024, 14:00-17:00 CET

1) Outlook for bond market developments

Marco Brancolini (Nomura) will review the most recent developments in euro area bond markets and provide an outlook for the months ahead.

2) Market intermediation: developments and challenges

Julian Baker (JP Morgan), Nicola Danese (Tradeweb) and ECB staff will present on developments in market intermediation. How will regulatory developments impact dealer capacity? What is the impact of more central clearing on government bond and repo markets? How would a shorter settlement cycle impact bond market functioning?

3) A deep dive into swap spread developments

Tomasz Wieladek (T Rowe Price) will present on the drivers of recent swap spread developments.