



European Central Bank

ECB Banking Supervision Market Contact Group

Monday, 6 February 2023

Eurotower, Kaiserstrasse 29, 60311 Frankfurt

AGENDA

- 09:30 – 09:35 **Introduction by the Chair of the Supervisory Board**
- 09:35 – 11:00 **Item 1: European banking sector outlook**
Participants will be asked to express their views on current and emerging risks to the banking sector, particularly related to the impacts stemming from the current uncertain macro-financial environment and geopolitical landscape.
- Potential areas of focus:** Vulnerable sectors, asset quality and provisions; market volatility and repricing in financial assets, residential / commercial real estate; counterparty credit risk; interlinkages with non-bank financial intermediaries.
- Lea Zicchino (Prometeia)*
Tom McAleese (Alvarez & Marsal)
- 11:00 – 11:15 **Coffee break**
- 11:15 – 12:40 **Item 2: Liquidity and funding risks in the current environment**
Participants will be asked to express their views on the risks related to banks' liquidity and funding profiles in the context of the current environment of monetary policy normalisation.
- Potential areas of focus:** Trends and outlook in banks' equity and debt markets. Compliance with MREL requirements. Views on market liquidity risk and segments potentially at risk.
- Magdalena Stoklosa (Morgan Stanley)*
Roberto Nicastro (Banca AideXa, Cerberus Capital)
- 12:40 – 12:45 **Concluding remarks**
- 12:45 – 14:00 **Lunch**