



BANK OF ENGLAND



## 13th Annual Central Bank Conference on the Microstructure of Financial Markets

**London, 5-6 October 2017**

Submission deadline: May 1, 2017

Keynote speakers:

- Professor Albert (Pete) Kyle, University of Maryland
- Chris Salmon, Executive Director for Markets, Bank of England.

The 13th Annual Central Bank Conference on the Microstructure of Financial Markets will take place at the Bank of England on the 5th and 6th of October 2017, and will be jointly organised with Cass Business School.

This annual central bank workshop gives researchers, policy-makers and practitioners the opportunity to discuss theoretical work, empirical findings and policy implications related to the microstructure of financial markets.

Authors are encouraged to submit papers from all areas of market microstructure. Relevant topics include, but are not limited to:

- The fragmentation of clearing and trading
- Market quality and the impact of central bank operations
- The impact of prudential regulation on market liquidity
- The industrial organization of financial market infrastructures
- Macroeconomic implications of market microstructure
- Microstructure effects of non-standard monetary policy measures
- Flash crashes in financial markets
- The functioning of OTC derivatives markets
- The microstructure of the interbank market
- Market inefficiencies and asset management.

The conference will gather high quality research on the aspects of microstructure that are the most relevant for central banks.

Sir Jon Cunliffe, Deputy Governor for Financial Stability of the Bank of England, will give the opening remarks.

Interested authors should submit their paper via e-mail to [Microstructure2017@bankofengland.co.uk](mailto:Microstructure2017@bankofengland.co.uk) by **May 1, 2017**. Authors of accepted papers will be notified by June 26, 2017. There is no conference fee.

**Organisers:** Evangelos Benos (BoE), Gino Cenedese (BoE), Julia Giese (BoE), Michalis Vasios (BoE), Richard Payne (Cass), Dagfinn Rime (BI Norwegian Business School)



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**Committee:** Alessandro Beber (Cass Business School), Giovanni Cespa (Cass Business School), Andrew Ellul (Indiana University), Martin Evans (Georgetown U), Michael Fleming (Fed New York), Thierry Foucault (HEC Paris), Ingrid Lo (Chinese University of Hong Kong, Bank of Canada), Michael Moore (Warwick Business School), Bernt Arne Odegaard (U of Stavanger), Carol Osler (Brandeis U), Marco Pagano (EIEF, University of Naples Federico II), Christine Parlour (UC Berkeley), Dagfinn Rime (BI Norwegian Business School), Norman Schuerhoff (HEC Lausanne and Swiss Finance Institute), Giorgio Valente (City U Hong Kong), Clara Vega (Federal Reserve System)