



BANK OF ENGLAND



Cass Business School  
CITY UNIVERSITY LONDON

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

London, 28-29 September 2017

Submission deadline: May 1, 2017

Confirmed keynote speaker: Albert (Pete) Kyle (University of Maryland)

The 13th Annual Central Bank Conference on the Microstructure of Financial Markets will take place at the Bank of England on the 28th and 29th of September 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
- 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.

Albert (Pete) Kyle will give the keynote presentation.

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)



BANK OF ENGLAND



Cass Business School  
CITY UNIVERSITY LONDON

**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)