

Call for papers

19th Central Bank Conference on the Microstructure of Financial Markets

20-21 November, 2024

Banco de México, Mexico City

Submission deadline: 3 June, 2024

The Directorate General of Financial Stability at Banco de México, the central bank of Mexico, will host the 19th Central Bank Conference on the Microstructure of Financial Markets on 20-21 of November, 2024 in Mexico City. The conference will bring together researchers, policymakers, and practitioners to discuss recent research and current policy issues related to the microstructure and functioning of financial markets, with a particular focus on international issues and topics relevant for Emerging Market economies.

The conference traditionally takes a broad approach to market microstructure, covering a wide range of asset classes and trading protocols, and maintaining a blend of empirical and theoretical papers. As such, studies in all areas of market microstructure and, more broadly, financial market functioning, are welcome. For example: FX markets liquidity and segmentation; derivatives markets challenges and vulnerabilities; spillovers from Non-Bank Financial Intermediaries (NBFI), including FinTechs; the international footprint of CCPs; and any topics related to the effects of microstructure on financial stability.

Keynote speakers: Albert Menkveld (Vrije Universiteit Amsterdam), and Gerardo García (Director General of Central Bank Operations, Banco de México)

Submission procedure: Drafts of completed papers should be submitted in PDF format by 5:00 pm ET on June 3, 2024 to microstructure_2024@banxico.org.mx. Authors of accepted papers will be notified by end of July 2024.

Discounted accommodation next to the conference venue will be available. Travel expenses might be covered for authors and discussants from academic institutions; participants affiliated with central banks are expected to cover their own travel expenses. The conference will be an in-person event, and virtual participation will not be possible. For additional information, please send an email to microstructure_2024@banxico.org.mx.

Website: For constantly updated information about the conference, please visit

<https://sites.google.com/view/cbconf-microfin/>

Organizing Committee: Georgia Bush (Banxico), Calixto López (Banxico), Dagfinn Rime (BI Norwegian Business School).

Program committee: Alessandro Beber (Black Rock), Georgia Bush (Banxico), Giovanni Cespa (Cass Business School), Andrew Ellul (Indiana University), Michael Fleming (Fed New York), Thierry Foucault (HEC Paris), Björn Hagströmer (Stockholm University), Calixto López (Banxico), Bernt Arne Odegaard (University of Stavanger), Carol Osler (Brandeis University), Marco Pagano (EIEF, University of Naples Federico II), Christine Parlour (University of California, Berkeley-Haas), Angelo Rinaldo (University of St.Gallen), Dagfinn Rime (BI Norwegian Business School), Norman Schuerhoff (HEC Lausanne and Swiss Finance Institute), Giorgio Valente (Hong Kong Monetary Authority), Clara Vega (Federal Reserve Board).