



BANK OF ENGLAND

UNIVERSITY of York

13th Asset Pricing Workshop

9th and 10th July 2026 – Banque de France, Paris

Day 1 – Thursday, July 9th 2026	
11.30	Registration and coffee
11.45	Session 1 Chair: Laura Coroneo
	Ingomar Krohn (BIS) Twin Stars: Neutral Rates and Currency Risk Premia Discussant: Markus Sihvonen (Bank of Finland) Jonas Jensen (Frankfurt School of Finance & Management) Trading volume and monetary policy surprises Discussant: TBC
13.15	Lunch
14.15	Keynote Talk Chair: Adam Golinski
	Greg Duffee (Johns Hopkins University) Monetary policy inertia
15.15	Egg-timer session Chair: Iryna Kaminska
	Alba Patozzi (Bank of England) Green Transmission: Monetary Policy in the Age of ESG Johannes Karge (PSE/Banque de France) Bonds, Business Cycles and Financial Crises Yukun Cao (University of York) Do Dividend Strips Force a Bubble? Marco Graziano (University of Basel) Who drives the U.S. Treasury premium? Peter Spencer (University of York) Stochastic volatility in Euribor futures and options
16.15	Coffee break
16.30	Session 2 Chair: Laura Coroneo
	Markus Sihvonen (Bank of Finland) Inflation and the Joint Bond-FX Spanning Puzzle Discussant: Jonas Jensen (Frankfurt School of Finance & Management)



EUROSYSTEME



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	Ana Galvao (Bloomberg) Extracting Long-Term Market Expectations from Government Bond Yields Discussant: Filippo Busetto (Bank of England)
18.00	Close day 1

Day 2 – Friday, July 10th 2026

9.00	Coffee and welcome back	
9.30	Session 3	Chair: Adam Golinski
	Stephen Hansen (UCL), Macro Shocks and Firm-Level Response Heterogeneity Discussant: Max Croce (Bocconi University) Philippe Mueller (Warwick Business School) Competition and Relationship Trading in OTC Markets Discussant: Iryna Kaminska (Bank of England) Sarah Mouabbi (Banque de France) Reading Inflation Tails Discussant: TBC	
11.45	Coffee	
12.00	Keynote Talk	Chair: Iryna Kaminska
	Mariano Massimiliano Croce (Bocconi University) International Climate News	
13.00	Lunch	
14.00	Close	

Session presentations: 30 min presentation, 10 min discussant, 5 min Q&A.

Egg timer presentations: 6 min presentation, 4 min Q&A.

Workshop organisers: Laura Coroneo (University of York), Adam Golinski (Banque de France and University of York) and Iryna Kaminska (Bank of England). Please register here. More info at [Asset Pricing Workshop](#).