

Workshop on Microstructure

10th October 2017

Winstanley Lecture Hall, Trinity College, Cambridge

Organiser: Prof. Oliver Linton (Cambridge)

10.00-10.30 *Registration & Coffee*

10.30-11.30 **Alain Chaboud (FRB)**

'Tick-size change, information advantage, and high-frequency trading'

11.30-12.30 **Lucas Pedace (Bank of England), Joseph Noss (Bank of England)
and Ondrej Tobek (Cambridge)**

'The October 2016 sterling flash episode: when liquidity disappeared from one of
the world's most liquid markets'

12.30-13.30 *Lunch*

13.30-14.30 **Roel Oomen (Deutsche Bank)**

'Internalisation by electronic fx spot dealers' (joint work with Max Butz)

14.30-15.30 **Ian Marsh (Cass Business School)**

'To Fix or not to Fix the FX Markets'

15.30-16.00 *Refreshments*