

Masterclass with Alain Chaboud (Federal Reserve Board)

Date: 11th & 12th October 2017

Venue: Day 1 - Winstanley Lecture Theatre, Day 2 - Old Kitchen,
Trinity College, Cambridge

Day 1

- 10.00-10.30** *Registration and Coffee*
- 10.30-12.30** Flash crashes in the FX and Treasury markets
- 12.30-13.30** *Lunch*
- 15.00-17.00** Foreign exchange market microstructure

Day 2

- 10.00-10.30** *Registration and Coffee*
- 10.30-12.30** An overview of the structure of the foreign exchange market. The FX fixing scandal. The FX Global Code.
- 12.30-13.30** *Lunch*
- 13.30-15.30** Some recent work on the failure of covered interest parity in the FX market.
- 15.30-16.00** *Refreshments*