



BANK OF CANADA
BANQUE DU CANADA



• Federal Reserve Bank
of San Francisco

9th Conference on Fixed Income Markets

Fixed Income Research and Implications for Monetary Policy

May 22-23, 2025

Federal Reserve Bank of San Francisco

Submission Deadline: January 31, 2025

The Bank of Canada, the Federal Reserve Bank of Chicago, and the Federal Reserve Bank of San Francisco are hosting a conference on **Fixed Income Research and Implications for Monetary Policy**, to be held in San Francisco on May 22-23, 2025.

This conference will provide an opportunity for researchers to discuss theoretical and empirical issues in fixed income research and how they relate to the conduct of monetary policy. Topics of particular interest include:

- Macroeconomic determinants of yields;
- Interactions of bond yields with exchange rates;
- Intermediation frictions, including leverage, dealer balance sheet capacity, and duration-risk management in an environment of elevated interest rates;
- Fixed income markets and implementation of monetary policy.

We will also consider papers on fixed income research broadly defined, such as term structure modeling, bond market volatility, estimation of risk premia, sovereign and default risk, the pricing of climate risk, liquidity, corporate bond markets, and securitization.

Those interested in presenting research at this conference should send a draft of their paper or a detailed abstract in electronic form to fixed.income.conference@sf.frb.org by January 31, 2025. The authors of accepted papers will be notified by late February. The organizers will cover reasonable travel expenses for presenters. Electronic copies of the conference papers will be made available at <https://www.frbsf.org/news-and-media/events/conferences/>

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