

# SENA Workshop on Financial Networks

University of Essex  
30 May - 1 June, 2023

Funded by the University of Essex

Organisers: Lukas Altermatt (Essex), Piero Gottardi (Essex), and Ji Hee Yoon (UCL)

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## Programme

**Tuesday - 30 May, 2023**

**Room: CTC.2.01**

13:30 – 14:40	<i>Market Power in the Securities Lending Market</i> Presenter: Christian Opp (Rochester)
14:40 – 14:50	<i>short break</i>
14:50 – 16:00	<i>Consumer Credit Regulation and Lender Market Power</i> Presenter: Zach Bethune (Rice)
16:00 – 16:30	<i>Coffee break</i>
16:30 – 17:40	<i>The Crypto Carry Trade</i> Presenter: Ariel Zetlin-Jones (Carnegie Mellon)
17:40 – 17:50	<i>short break</i>
17:50 – 19:00	<i>Optimal Design of Tokenized Markets</i> Presenter: Michael Junho Lee (New York Fed)

**Wednesday - 31 May, 2023**

**Room: CTC.2.02**

10:00 – 11:10	<i>Equilibrium Data Mining and Data Abundance</i> Presenter: Jerome Dugast (Paris Dauphine)
11:10 – 11:40	<i>Coffee break</i>
11:40 – 12:50	<i>Asset Pricing and Re-sale in Networks</i> Presenter: Gabriela Stockler (UAB)
12:50 – 14:00	<i>Lunch break</i>
14:00 – 15:10	<i>Endogenous Specialization and Dealer Networks</i> Presenter: Batchimeg Sambalaibat (Princeton)
15:10 – 15:20	<i>short break</i>
15:20 – 16:30	<i>Less is More</i> Presenter: Junyuan Zou (INSEAD)
16:30 – 17:00	<i>Coffee break</i>
17:00 – 18:10	<i>Market Choice in Asset Trading: The Role of Collateral</i> Presenter: Lukas Altermatt (Essex)
19:00	<b>Workshop dinner</b> at the Whalebone Inn Fingringhoe

**Thursday - 1 June, 2023**

**Room: CTC.2.02**

9:30 – 10:40	<i>tba</i> Presenter: Shengxing Zhang (PHBS)
10:40 – 11:00	<i>Coffee break</i>
11:00 – 12:10	<i>tba</i> Presenter: Tomy Lee (Central European University)

## **List of Presented Papers**

- *Market Choice in Asset Trading: The Role of Collateral*  
**Lukas Altermatt** and Piero Gottardi
- *Consumer Credit Regulation and Lender Market Power*  
**Zach Bethune**, Joaquin Saldain, and Eric Young
- *Equilibrium Data Mining and Data Abundance*  
**Jerome Dugast** and Thierry Foucault
- *Optimal Design of Tokenized Markets*  
**Michael Lee**, Antoine Martin, and Robert M. Townsend
- *tba*  
**Tomy Lee**
- *Market Power in the Securities Lending Market*  
Shuaiyu Chen, Ron Kaniel, and **Christian C. Opp**
- *Endogenous Specialization and Dealer Networks*  
**Batchimeg Sambalaibat**
- *Asset Pricing and Re-sale in Networks*  
**Gabriela Stockler**
- *The Crypto Carry Trade*  
Nicolas Christin, Bryan R. Routledge, Kyle Soska, and **Ariel Zetlin-Jones**
- *tba*  
**Shengxing Zhang**
- *Less is More*  
Bart Zhou Yueshen and **Junyuan Zou**