DEUTSCHE
BUNDESBANK
EUROSYSTEM

11th Bundesbank Term Structure Workshop

Thursday, November 24th 2022

13:15-13:30	**Opening Remarks**
13:30-15:00	**Session 1** *Forecasting Bond Risk Premia using Stationary Yield Factors* Tobias Hoogteijling (Erasmus University Rotterdam), Martin Martens (Erasmus University Rotterdam), Michel van der Wel (Erasmus University Rotterdam) Discussant: Anne Lundgaard Hansen (Federal Reserve Bank of Richmond) *The Term Structure of Interest Rates in a Heterogeneous Monetary Union* James Costain (Banco de España), Galo Nuño (Banco de España), Carlos Thomas (Banco de España) Discussant: Olaf Posch (University of Hamburg)
15:30-16:15	**Session 2** *The Eurosystem's Asset Purchase Programmes, Securities Lending and Bund Specialness* Markus Baltzer (Deutsche Bundesbank), Kathi Schlepper (Deutsche Bundesbank), Christian Speck (Deutsche Bundesbank) Discussant: Stefano Corradin (European Central Bank)
16:45-18:15	**Session 3** *Pricing Climate Linkers* Pauline Chikhani (University of Lausanne) and Jean-Paul Renne (University of Lausanne) Discussant: Patrick Grüning (Bank of Latvia) *The Benchmark Greenium* Stefania D'Amico (Federal Reserve Bank of Chicago), Johannes Klausmann (ESSEC Business School), N. Aaron Pancost (McCombs School of Business) Discussant: Olivier Zerbib (EDHEC Business School)

Organizing Committee

Arne Halberstadt (Deutsche Bundesbank)
Emanuel Mönch (Frankfurt School)
Christian Speck (Deutsche Bundesbank)