Jonas Camargos Jensen

Contact Information

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Research Interests

Monetary Policy, Asset Pricing, Financial Intermediation

Working Papers

Boneva, L., J. Jensen, and S. Weidner
The Impact of Policy Rate and Lender-of-Last-Resort Central Bank Announcements on the Treasury Market.
CEPR Discussion Paper 18426

Work in Progress

J. Camargos Jensen, Lydia Henning & Iryna Kaminska
Monetary Policy Disagreement

J. Camargos Jensen
Volume-based Surprises

Education

Frankfurt School of Finance & Management, Frankfurt am Main, Germany

Ph.D. Candidate, Finance, September 2020 (expected graduation date: July 2025)

- Advisor: Emanuel Mönch

Universitat Pompeu Fabra, Barcelona, Spain

Master in Economics and Finance, Barcelona, 2018

University of Erlangen-Nürnberg, Nürnberg, Germany

B.A., Economic Sciences, 2017

Research Experience

Bank of England — **July 2024 - December 2024**
Ph.D. Intern

- Create transaction-level dataset on UK short-term interest rate futures market with identified counterparties from EMIR activity data.
- Research project on monetary policy disagreement and trading behavior in the UK short-term interest rate futures market around MPC meetings.

European Central Bank

International Policy Analysis Division — **August 2019 - April 2020**
Consultant/Research Analyst

- Identification of Monetary Policy Shocks with high-frequency financial data for major advanced & emerging economies and estimate their impact on medium-term financial conditions.
- Compute spillovers of US & Euro Area Monetary Policy.
- Contribute to the policy-making process and speeches of Executive Board members

Monetary Policy Research Division **August 2018 - August 2019**
Research Assistant/ Trainee

- Research assistant of discussion paper "Monetary Policy and its Transmission in a Globalised World" that investigates the bilateral impact of European and US Monetary Policy spillovers in a Bayesian VAR.
- Analysis of derivative holdings of the euro area financial sector (Confidential dataset: EMIR) in SQL and R

Teaching Experience

Frankfurt School of Finance & Management

Introduction to Macroeconomics (MBA) **2022**
Main instructor

Econometrics and Statistics (Master of Finance) **2022**
Instructor for Python Lectures

Professional Experience

Münchener Hypothekenbank e.G., München, Germany
Intern Analyst **April, 2017 - August, 2017**

- Analyze the creditworthiness of counterparties in the banking and (sub-)sovereign sector with balance sheets and financial data from Bloomberg and Thomson Reuters Eikon
- Supporting the project management of the MiFIDII-Implementation project

University of Erlangen-Nürnberg, Nürnberg, Germany
Student Research Assistant **December, 2014 - June, 2015**

Jensen Media GmbH - PR-Agency , Memmingen, Germany
PR-Editor **October, 2012 - September, 2013**

Computer Skills

- R, Julia, Matlab, SQL, Python

Languages

- German (Native), English (Fluent), Spanish(Intermediate), Portuguese (Intermediate)