



## Academic Session 14

# Derivatives 2

Date: May 25, 2019

Time: 08:40-10:10

Venue: 2F, Room 203

Language: English

Chair: Professor Xiao-Rong Ma (馬芙蓉), University of Macau, Macau

Paper / Authors:

### **1. Callable Bull/Bear Contracts, Call Auction Sessions and Price Manipulations: Evidence from Hong Kong**

Adrian C.H. Lei                  University of Macau, Macau

### **2. Model Specification and Time-Varying Risk Premia: Evidence from Spot and Option Markets**

Chang-Shu Chung              National Chengchi University, Taiwan

Ting-Fu Chen                    Feng Chia University, Taiwan

Shih-Kuei Lin                  National Chengchi University, Taiwan

### **3. Volatility Information and Derivatives Trading**

Yaw-Huei Wang                National Taiwan University, Taiwan

Kuang-Chieh Yen              Soochow University, Taiwan

### **4. The Effect of Stock Market Indexing on Option Market Quality**

Eric Chang                      The University of Hong Kong, Hong Kong

Li Ge                                Monash Business School, Australia

Tse-Chun Lin                    The University of Hong Kong, Hong Kong

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Discussant:

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