



The Melbourne Derivatives Research Group and the Financial Integrity Research Network proudly present:

NYU Down Under DERIVATIVES CONFERENCE

Thursday March 29 2007, from 9.00 am to 5:15pm followed by drinks

Venue:

Coles Theatre
Melbourne Business School (MBS)
200 Leicester Street, Carlton
Victoria Australia 3053

Places to attend this conference are strictly limited with priority for FIRN members and academics at the University of Melbourne.

If you would like to attend, register by contacting the Conference Administrator, Robin Carey at r.carey@unimelb.edu.au by Friday 9 March, 2007.



FACULTY OF
ECONOMICS &
COMMERCE



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Proposed Agenda:

Robert Engle New York University Nobel Prize for Economics, 2003	Execution Risk and Return (coauthored with Robert Ferstenberg, Morgan Stanley, and Jeffrey Russell, University of Chicago)
Richard Stapleton Manchester University and University of Melbourne	The Black Model and the Pricing of Options
Menachem Brenner New York University and University of Melbourne	Liquidity and Efficiency in Three Related Foreign Exchange Options Markets (with Ben Z. Schreiber)
Marti Subrahmanyam New York University and University of Melbourne	Latent Liquidity: A New Measure of Liquidity with an Application to Corporate Bonds (with G. Chacko, S. Mahanti and G. Mallik and A. Nashikkar) and Latent Liquidity and Corporate Bond Yield Spreads (with A. Nashikkar)
Paul Kofman University of Melbourne	Macro-economic and market-microstructure determinants of implied volatility (with Bruce D. Grundy)
Anand Srinivasan National University of Singapore	Executive Stock Options: Value to the Executive and Cost to the Firm

Updates and further information available from
<http://www.finance.unimelb.edu.au/Research/MDRG.html>

or contact the Conference Administrator, Robin Carey, at r.carey@unimelb.edu.au