

Korea Derivatives Association

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APAD 2021

Special Symposium

ESG Investment Boom and Derivatives Markets

July 12, 2021
Grand Josun Hotel, Busan, Korea



Sponsors







Invitation

Since 2004, the APAD conference has been successful enough to host an unwaveringly stimulating series of special symposia, serving as a valuable arena of dialogue amongst the academia, financial industry, the KRX, and financial authorities. The organizing committee has chosen for the 17th annual conference of the APAD "ESG Investment Boom and Derivatives Markets" as the main theme for the special symposium. We hope it follows its proud tradition by enriching the quality of insights and discussions at the conference.

The interest in ESG investment is really explosive. The AUM of ESG funds in the Korean fund market exceeded 1 trillion won and the listed amount of SRI bonds recorded 119 trillion won, more than double compared to a year ago. Derivatives markets can play a crucial role in providing this funding and managing the risks. Derivatives enable more capital to be channeled towards ESG investments through helping market participants to hedge the risks related to environment, social, and governance factors and facilitating transparency, price discovery, and market efficiency.

To this end, two promising scholars, Professor Hyoung-Goo Kang(Hanyang University) and Dr. Hyo Seob Lee(Research Fellow, Korea Capital Market Institute) will provide us with thought-provoking presentations. We hope you will gain fresh perspectives on this timely and important issue from their presentations as well as by participating actively in discussions.

We cordially invite you to join us at the symposium, and we also welcome your valuable comments and contributions.

Bum J. Kim, Ph.D.

President of Korea Derivatives Association

Junesuh Yi, Ph.D. Program Chair of the APAD 2021 Conference

PROGRAM

"ESG Investment Boom and Derivatives Markets"

16:20 ~ 17:30 Special Symposium (Room4-Ballroom)

(Zoom ID: 908 020 5860)

Congratulatory Message Jhin Young Shin

(Korea Corporate Governance Service)

Moderator Young Ho Eom (Yonsei University)

Presenters Hyo Seob Lee (Korea Capital Market Institute)

"The Role of Derivatives Market in ESG Era"

Hyoung-Goo Kang (Hanyang University)

"Financial Engineering Approaches for a

Management-Fashion Leader at ESG Integration"

Discussants Sunyoung Park (Dongguk University)

Jaeram Lee (Gachon University)

17:40 ~ 20:00 Keynote Speech, Awards Ceremony and Dinner (Room4-Ballroom)

(Zoom ID: 908 020 5860)

Welcoming Remarks Bum J. Kim

(Soongsil University,

President of the Korea Derivatives Association)

Congratulatory Message Chang-hyun Yun

(Member of the National Assembly, the Republic of Korea)

Keynote Speech K. Geert Rouwenhorst (Yale University)

"The Commodity Futures Risk Premium"

Awards Ceremony Sol Kim

(Hankuk University of Foreign Studies, Editor of JDQS)

APAD Best Paper Award

Shinhan Investment Paper Award

NH Investments and Securities Paper Award

