

## CALL FOR PAPERS

### THE 8TH ANNUAL CONFERENCE OF ASIA-PACIFIC ASSOCIATION OF DERIVATIVES

August 23-24, 2012

Busan(=Pusan), Korea

The Asia-Pacific Association of Derivatives (APAD) will hold its 8th Annual Conference on August 23-24, 2012 at the Westin Chosun Hotel in Busan (sometimes written as Pusan), Korea. A special issue containing selected peer reviewed papers presented at the conference will appear in the Journal of Futures Markets. Accommodations for paper presenters, session chairs and discussants will be provided under the auspices of the Korea Derivatives Association and the Korea Exchange. Papers on any aspect of derivative securities or markets are welcome such as: Derivatives Pricing; Volatility and Volatility Indices; Risk Management; Credit Risk Modeling and Management; Market Microstructure; Regulatory Reform.

#### ACCOMMODATIONS:

Accommodation for non-Koreans (presenters, session chairs and discussants):

- Free accommodation for the two nights of August 22nd and 23rd and free meals will be provided
- Hotel: Westin Chosun Hotel, Busan, Korea, <http://twcb.echosunhotel.com/>

#### DEADLINES:

- Paper Submission Deadline: June 10th, 2012  
(Before you submit your paper, please notify your intent to participate the conference as soon as possible by email: [apad2012conference@gmail.com](mailto:apad2012conference@gmail.com))
- Notification of Acceptance: July 10th, 2012
- Application for session chairs and discussants: June 10th, 2012

#### NOTES:

- Special Issue Publication: A special issue containing selected peer reviewed papers from the 8th annual APAD conference will appear in a special issue of the Journal of Futures Markets in August 2013.
- Paper Awards: One best paper award of US \$2,000 and two honorable mentions of US \$1,000 respectively will be presented at the conference.

BRIEF CHRONICLE OF APAD:

APAD, whose inaugural conference was held in 2004, is an organization comprising academics, practitioners as well as regulators operating in the derivatives markets in the Asia-Pacific region. The main objective of this association is to promote research on, and increase knowledge of, the use of derivative securities and markets. Fully supported by the Korea Exchange (KRX) and with the help of the other participating exchanges in the Asia-Pacific region, the APAD has alternated the conference venue between Busan, Korea and other places in the Asia-Pacific region such as Bangalore and Gurgaon, India in the past. APAD will continue the tradition of alternating the conference venue between Busan, Korea and other cities in Asia-Pacific region.

FURTHER INFORMATION:

For further information, please contact:

CONTACT: Dr. Sol Kim, [apad2012conference@gmail.com](mailto:apad2012conference@gmail.com) or visit the conference website at <http://www.kafo.or.kr/eng> (KDA homepage)

UNDER THE AUSPICES OF:

Korea Derivatives Association, <http://www.kafo.or.kr/eng>

And

Korea Exchange, <http://eng.krx.co.kr/>