

CANCUN DERIVATIVES WORKSHOP 2020

Thursday, February 20

Venue: Fiesta Americana Condesa (All inclusive)

Conference Room: Salón Maria Luisa y Fernanda

- 4:20 - 4:30 p.m. Opening remarks
- 4:30 - 5:10 p.m. **The Price of Higher Order Catastrophe Insurance:
The Case of VIX Options**
Presented by: Bjorn Eraker (University of Wisconsin Madison)
- 5:10 - 5:50 p.m. **Are Three Moments Enough?
What Options Tell Us about Higher Order Risk Aversion**
Presented by: Christian Dorion (HEC Montreal & CDI)
- 5:50 - 6:10 p.m. *Coffee break*
- 6:10 - 6:50 p.m. **Equity Spot and Forward Volatilities** (with Jim Campasano, Kansas State U.)
Presented by: Aurelio Vasquez (ITAM)
- 6:50 - 7:30 p.m. **Variance Risk Premia Across Three Derivative Markets**
Presented by: Mathieu Fournier (HEC Montreal)

Friday, February 21

Venue: Fiesta Americana Condesa

Conference Room: Salón Maria Luisa y Fernanda

- 4:30 - 5:10 p.m. **Oil Volatility Risk**
Presented by: Ivan Shaliastovich (University of Wisconsin Madison)
- 5:10 - 5:50 p.m. **The Pricing of Volatility and Jump Risks in the Cross-Section of Index
Option Returns**
Presented by: Guanglian Hu (University of Sydney)
- 5:50 - 6:10 p.m. *Coffee break*

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Friday, February 21 (continued)

- 6:10 - 6:50 p.m. **Foreign Exchange Fixings and Returns Around the Clock**
Presented by: Philippe Mueller (University of Warwick)
- 6:50 - 7:30 p.m. **Cross-Over Options and the Expensive Put Puzzle**
Presented by: Oleg Bondarenko (University of Illinois at Chicago)
- 7:30 – 9:00 p.m. Conference Dinner

Saturday, February 22

Venue: Fiesta Americana Condesa

Conference Room: Salón Maria Luisa y Fernanda

- 4:30 - 5:10 p.m. **The Overnight Drift**
Presented by: Paul Whelan (Imperial College London)
- 5:10 - 5:50 p.m. **Understanding Returns to Short Selling Using Option-Implied Stock Borrowing Fees**
Presented by: Dmitriy Muravyev (Michigan State University)
- 5:50 - 6:10 p.m. *Coffee break*
- 6:10 - 6:50 p.m. **Expected Labor Income Growth and Stock Market Participation**
Presented by: Chayawat Ornthanalai (University of Toronto & CDI)
- 6:50 - 7:30 p.m. **Sentiment and Structured Equity Products**
Presented by: Neil Pearson (University of Illinois Urbana-Champaign & CDI)
- 7:30 - 7:40 p.m. Closing remarks