Special Issue

Derivatives and Information

Message from the Guest Editor

This Special Issue focuses on the derivatives market and its role in information transmission between markets. It includes novel research on the role of options in underlying asset prices, returns, and trading strategies on underlying assets, hedging, and financial risk management. Special consideration will be given to studies that focuses on meme stocks, the impact of social media, and momentum trading. This Special Issue will also entertain the application of derivatives in other disciplines; we welcome both theoretical and empirical research. A limited number of submissions can also include other financial instruments that focus on investments, portfolio analysis, and risk measures. Other topics may include conceptual and innovative research on derivatives utilizing various data from global markets.

Guest Editor

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Deadline for manuscript submissions

closed (31 October 2022)



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Message from the Editor-in-Chief

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