

JFQA

JOURNAL OF

FINANCIAL AND QUANTITATIVE ANALYSIS

JFQA 2020 Symposium on the Microstructure of Fixed Income Markets

A Survey of the Microstructure of Fixed-Income Markets
Hendrik Bessembinder, Chester Spatt, and Kumar Venkataraman

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U.S. Treasury Market
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Olivier Scaillet

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JFQA 2020 Symposium on the Microstructure of Fixed Income Markets

A Survey of the Microstructure of Fixed-Income Markets	1
Hendrik Bessembinder, Chester Spatt, and Kumar Venkataraman	
Signaling in OTC Markets: Benefits and Costs of Transparency	47
Kerry Back, Ruomeng Liu, and Alberto Teguia	
Short Selling and Price Discovery in Corporate Bonds	77
Terrence Hendershott, Roman Kozhan, and Vikas Raman	
Government Intervention and Strategic Trading in the U.S. Treasury Market	117
Paolo Pasquariello, Jennifer Roush, and Clara Vega	
Centralized Trading, Transparency, and Interest Rate Swap Market Liquidity: Evidence from the Implementation of the Dodd–Frank Act	159
Evangelos Benos, Richard Payne, and Michalis Vasios	
The Market Microstructure of Central Bank Bond Purchases	193
Kathi Schlepper, Heiko Hofer, Ryan Riordan, and Andreas Schrimpf	

Do Mutual Fund Investors Overweight the Probability of Extreme Payoffs in the Return Distribution?	223
Ferhat Akbas and Egemen Genc	
The Effect of Financial Flexibility on Payout Policy	263
Anil Kumar and Carles Vergara-Alert	
Does Option-Based Compensation Affect Payout Policy? Evidence from FAS 123R ...	291
Fabrizio Ferri and Nan Li	
Early Exercise Decision in American Options with Dividends, Stochastic Volatility, and Jumps	331
Antonio Cosma, Stefano Galluccio, Paola Pederzoli, and Olivier Scaillet	

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