Contents

Papers' abstracts / Анотації до статей	5
Congsheng Wu	
The Chinese New Year holiday effect: evidence from Chinese ADRs	8
Tetsuo Kurosaki, Young Shin Kim	
Mean-CoAVaR optimization for global banking portfolios	15
Giuseppe Torluccio, Simone Bellini	
Momentum and contrarian strategies in Eurozone futures markets	21
Halil D. Kaya	
Do corporate borrowers crowd out each other in the bond markets?	35
Gianpaolo lazzolino, Giuseppe Migliano, Emmanuele Gregorace	
Evaluating intellectual capital for supporting credit risk assessment: an empirical study	44
Fatma Sonmez	
Institutional trading, momentum and idiosyncratic volatility	55
Gino Gandolfi, Maria Cristina Arcuri	
Italian asset management companies: governance structure and mutual funds	64
Michael Stein, Mevlud Islami, Jens Lindemann	
Identifying time variability in stock and interest rate dependence	73
Han-Ching Huang, Yong-Chern Su, Ming-Yu Yang	
The speed of convergence to market efficiency on NASDAQ hedging stocks	84
Alfred Ka Chun Ma, Mandy Wai Man Chan, Jonathan Chun Yu Poon, Yan Yan	
Technical trading strategies with market impact	93
Authors of the issue	103