







Home ▶ All Journals ▶ Emerging Markets Finance and Trade ▶ List of Issues ▶ Volume 43, Issue 1 ▶ Price-Formation Process of an Emerging F

Emerging Markets Finance and Trade > Volume 43, 2007 - Issue 1

Views CrossRef citations to date Altmetric

Original Article

Price-Formation Process of an Emerging Futures Market: Call Auction Versus Continuous Auction

Mei-Hsing Cheng & Hsin-Hong Kang

Pages 74-97 | Published online: 07 Dec 2014

66 Cite this article ⚠ https://doi.org/10.2753/REE1540-496X430104

> Sample our Business & Industry Journals >> Sign in here to start your access to the latest two volumes for 14 days

References

66 Citations

Metrics

Reprints & Permissions

Read this article

Abstract

continuo

compare

and vola

there is

demonst

asymme

exists ur

study

This study assesses the market qualities of alternative price-formation processes for an

emerging futures market—the Taiwan futures market. In 2002, the price formation

process We Care About Your Privacy

> We and our 842 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. Privacy Policy

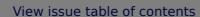
We and our partners process data to provide:

Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

List of Partners (vendors)

Q Keywor

ion and I Accept n are Essential Onlare liquid, tion. Also, Show Purposeency. The tinuous 0 netry effect



Related Research Data

Trading Mechanism and Market Quality

Source: Wiley

Linking provided by Schole plorer

Related research 1

People also read Recommended articles Cited by

Call auction, continuous trading and closing price formation >

Jiayi Li et al.

Quantitative Finance

Published online: 2 Feb 2021



Information for Open access Authors Overview R&D professionals Open journals Editors **Open Select** Librarians **Dove Medical Press** Societies F1000Research Opportunities Help and information Reprints and e-prints Advertising solutions Newsroom Accelerated publication Corporate access solutions Books Keep up to date Register to receive personalised research and resources by email Sign me up Taylor & Francis Group Copyright © 2024 Informa UK Limited Privacy policy Cookies Terms & conditions Accessib X

