

Kingsley Fong

Objective

To be a successful teacher and researcher in international security markets and provides top quality analysis for investment, economic and regulatory policies.

Experience

1997-Present University of New South Wales

Senior Lecturer / Lecturer- School of Banking and Finance

- Lecturer-in-charge of Business Finance, International Business Finance and International Corporate Finance.

1994–1996 University of New South Wales

Associate Lecturer- School of Banking and Finance

- Completed Honours thesis on “The Determinants of Capital Structure in Australia.”
- Research into the theory of general equilibrium, corporate finance and application of artificial intelligence in financial markets.

1993

Accountant - Low & Co. (Chartered Accountant Sydney)

- Constructing accounting reports for private companies.
- Preparing taxation and annual returns for private companies.

Research Papers

Published Papers

- Fong, Kingsley, and Ralf Zurbruegg, 2003, How Much Do Locals Contribute to Price Discovery? *Journal of Empirical Finance*, forthcoming
- Fong, Kingsley, and Martin Martens, 2002, Overnight Futures Trading: Now Even Australia and US Have Common Trading Hours, *Journal of International Financial Markets, Institutions and Money*, vol. 12, no. 2, April 2002, pp. 167-82.
- Fong, Kingsley, and Alex Frino, 2001, Stock Market Closure and Intraday Stock Index Futures Market Volatility: "Contagion," Bid-Ask Bias or Both? *Pacific-Basin Finance Journal*, vol. 9, no. 3, June 2001, pp. 219-32
- Fong, Kingsley, and Ralf Zurbruegg, 2000, Pacific Rim Futures Markets and Their Intertemporal Relationships, *Advances in Pacific Basin Financial Markets*, 6, 189-211.

Working Papers

- Fong, Kingsley, Ananth Madhavan and Peter Swan, 2002, Are Upstairs Market and Crossing Networks Pareto Improving?
- Fong, Kingsley, and Peter Swan, 2001, Do Brokers-Dealers Use Their “Unfair” Advantage? Evidence from Dealer Participation in the Upstairs Market.
- Fong, Kingsley, and Alex Frino, 2001, Up Close and Personal. The Transparency and Access Advantages of Locals on Futures Trading Floor.

- Fong, Kingsley, and Alex Frino, 1999, How Do Locals Affect Market Volatility? The SFE Evidence.
- Fong, Kingsley, and Ah-boon Sim, 1999, An Intraday Study of the Effect of Futures Trading on Stock Price Volatility and Trading Volume in Asymmetric Power Heterogeneous ARCH.

Research Grant

- The Australia-China Institutional Links Program on "Improving the Efficiency and Regulatory Environment of Chinese Security Exchanges".

Education

1994–2001 University of Sydney

- Ph.D. in Finance.
- Department of Finance, University of Sydney.

1990–1993 University of New South Wales

- Bachelor of Commerce (First Class Honours in Accounting and Finance).
- School of Accounting and School of Banking and Finance

Professional Memberships

Candidate for Chartered Financial Analyst, Association for Investment Management and Research. Completed Level III in 2001.

Language and Skills

Speak native Cantonese, some Mandarin. Program in C, FORTRAN and Visual Basics. Good command over Excel, Shazam, Eview and TSP.

Interests

Martial arts, sports, philosophy, gardening and speculation.

Referees

Professor Peter Swan, Head of Department, Department of Finance, Faculty of Economics, University of Sydney. Tel (612) 9351 6466.

Associate Professor Alex Frino, Department of Finance, Faculty of Economics, University of Sydney. Tel (612) 9351 6451.

Associate Professor Gerald Garvey, Finance Division, Faculty of Commerce and Business Administration, University of British Columbia, Vancouver, Canada. Tel (604) 822 8358.

Dr. Jian Xin Wang, Senior Lecturer, School of Banking and Finance, Faculty of Commerce and Economics, University of New South Wales. Tel (612) 9385 5863.

Dr. Ah Boon Sim, Senior Lecturer, School of Banking and Finance, Faculty of Commerce and Economics, University of New South Wales. Tel (612) 9385 5868.

Dr. Toan Pham, Senior Lecturer, School of Banking and Finance, Faculty of Commerce and Economics, University of New South Wales. Tel (612) 9385 5869.