Brian Joseph Henderson, PhD, CFA

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PROFESSIONAL EXPERIENCE

2015 – Present	The George Washington University Associate Professor, Department of Finance
2008 – 2015	The George Washington University Assistant Professor, Department of Finance
2006 – 2008	Seton Hall University Assistant Professor, Department of Finance and Legal Studies
2000 – 2006	University of Illinois, Department of Finance Graduate Research Assistant
1999 – 2000	PricewaterhouseCoopers LLP Analyst, Asset-Backed Securities Practice

EDUCATION

2000 – 2006	University of Illinois, Urbana-Champaign Ph.D. Finance, October 2006
2000 – 2001	University of Illinois, Urbana-Champaign M.S. in Finance
1995 – 1999	James Madison University B.S. *summa cum laude* in Quantitative Finance

PUBLICATIONS IN PEER-REVIEWED JOURNALS

"World Markets For Raising New Capital" *Journal of Financial Economics*. Vol. 82(1): pages 63-102. October 2006. With Narasimhan Jegadeesh and Michael S. Weisbach

"Monetary Policy and Interest Rate Factors," *Journal of Fixed Income.* Vol. 19(2): pages 63-70. Fall 2009. With Gerald Buetow and Frank Fabozzi

"Convertible Bond Arbitrageurs as Suppliers of Capital," *Review of Financial Studies*. Vol. 23(6): pages 2492-2522. May 2010. With Darwin Choi, Mila Getmansky, and Heather Tookes

"The Dark Side of Financial Innovation: A case study of the pricing of a retail financial product," *Journal of Financial Economics*. Vol. 100(2): pages 227-247. May 2011. With Neil D. Pearson [Lead Article]

"Do Investment Banks' Relationships With Investors Impact Pricing? The Case of Convertible Bond Issues," *Management Science*. Vol. 58(12): pages 2272-2291. 2012. With Heather E. Tookes

"An Empirical Analysis of Exchange Traded Funds," *Journal of Portfolio Management*. Vol. 38(4): pages 112-127. Summer 2012. With Gerald Buetow

"Predicting Forecast Errors Through Joint Observations of Earnings and Revenue Forecasts," *Journal of Banking and Finance*. Vol. 37(11): pages 4265-4277. November 2013. With Joseph Marks.

"The Performance of Leveraged and Inverse Leveraged Exchange-Traded Funds," *Journal of Investment Management*. Vol. 12: pages 69-92. January 2014. With Gerald W. Buetow.

"More Than Meets The Eye: Convertible Bond Issuers' Concurrent Transactions," *Journal of Corporate Finance*. Vol. 24: pages 57-79. February 2014. With Bo Zhao.

"Are Flows Costly to ETF Investors?" *Journal of Portfolio Management*, Vol. 40 (3): pages 100-112. Spring 2014. With Gerald Buetow.

"New Evidence on the Financialization of Commodities." *Review of Financial Studies*, Vol. 28 (5): pages 1285-1311. May 2015. With Neil D. Pearson and Li Wang. [Lead Article]

WORKING PAPERS

"The Price Impact of Large Hedging Trades" with Neil D. Pearson and Li Wang

"Do municipal bonds markups reflect audit quality?" with Angela Gore and Yuan Ji

"Convertible Bond Arbitrage: New Issue Pricing and Arbitrage Opportunities"

WORK IN PROGRESS

"Bond Returns and Bond Lending" with Neil D. Pearson and Mike Anderson

OTHER PUBLICATIONS

"The Term Structure of Interest Rates," with Gerald Buetow, in *The Professional Risk Manager's Handbook,* ed. Carol Alexander and Elizabeth Sheedy, 2008, updated 2014.

"Measuring Interest Rate Risk," in *The Handbook of Fixed Income Securities 8th Edition*, ed. Frank J. Fabozzi and Steven Mann. McGraw Hill Publishers, 2012.

"Term Structure Modeling With No-Arbitrage Interest Rate Models," in *The Handbook of Fixed Income Securities 8th Edition*, ed. Frank J. Fabozzi and Steven Mann. McGraw Hill Publishers, 2012.

"Valuation of Interest Rate Swaps and Swaptions," in *The Handbook of Fixed Income Securities 8th Edition*, ed. Frank J. Fabozzi and Steven Mann. McGraw Hill Publishers, 2012.

PROFESSIONAL PRESENTATIONS

"Bond Lending and Bond Returns"
† American University, Fall 2015

"New Evidence on the Financialization of Commodities"
Penn State University, November 2014
The College of William & Mary, October 2014
American Finance Association Annual Meeting, Philadelphia PA, January 2014
Board of Governors of the Federal Reserve, March 2013
University of Oregon, February 2013
CFTC Research Conference, November 2012
University of Virginia, October 2012
University of Southern California, CFEA, November 2012
**NBER Meeting on Economics of Commodity Markets, Stanford University, October 2012*
**Financial Management Association, October 2012*
U.S. Securities Exchange Commission, September 2012
University of Massachusetts at Amherst, February 2012

"Do Investment Banks' Relationships With Investors Impact Pricing? The Case of Convertible Bond Issues"
University of Massachusetts at Amherst, November 2011
University of Nebraska at Lincoln, November 2011
University of Kentucky, November 2011

"The Price Impact of Large Hedging Trades"
George Mason University, December 2011
Clemson University, November 2011
**Western Finance Association Meeting, June 2011*
Florida State Spring Beach Conference, April 2011
Georgia Tech, April 2011
Financial Management Annual Meeting, October 2010
University of Massachusetts at Amherst March 2010

"The Dark Side of Financial Innovation"
**Adam Smith Asset Pricing Workshop, Oxford University*
Financial Intermediation Research Society (FIRS) Annual Meeting, May 2009.
European Finance Management Association (EFMA) Annual Meeting, June 2009

"Patterns in the Payoffs of Structured Equity Products"
American Finance Association Annual Meeting, January 2008.
The George Washington University, December 2007
The University of Alberta, October 2006

"Convertible Bonds: Arbitrage Opportunities"
Claremont McKenna College, March 2006
Barclays Global Investors, London, January 2006
Swedish Institute for Financial Research (SIFR), Stockholm, January 2006
Fordham University, December 2005
The University of Texas at Arlington, November 2005
The University of San Diego, December 2005
San Diego State University, December 2005

"World Markets For Raising New Capital,"
American Finance Association Annual Meeting, January 2005
Georgetown University, April 2004

Discussant, *USC Conference on Accounting and Finance, November 2012*
Program Committee, FMA Annual Meeting 2013
Program Committee, FMA Annual Meeting 2012
Session Chair and Discussant, *FMA Annual Meeting, October 2012*
Session Chair and Discussant, *EFMA Annual Meeting, June 2009*
Discussant, *International Finance Conference at Georgia Tech, April 2004*
** indicates co-author presentation* *† indicates scheduled future presentation*

REFEREEING ACTIVITIES

Ad Hoc Referee for:

Journal of Finance
Review of Financial Studies
Journal of Financial and Quantitative Analysis
Management Science
Journal of International Economics
Journal of Corporate Finance
Journal of Banking and Finance
Review of Finance
Financial Management
Financial Analysts Journal
Financial Review
Review of Financial Economics
Economic Bulletin

HONORS AND AWARDS

2014	Finalist, William F. Sharpe Indexing Innovation Award
2013	Finalist, William F. Sharpe Indexing Innovation Award
2012	Finalist, Best Paper Award, Financial Management Association Annual Meeting
2011	Research Grant, IISDS, George Washington University
2007	Provost's Summer Research Grant, Seton Hall University
2005	Recipient of Irwin Fellowship, University of Illinois
2005	Recipient of Santow Award for Teaching Excellence
2003	Recipient of Illinois C.I.B.E.R. Research Grant
2002	Recipient of Beatrice Fellowship

OTHER SKILLS AND PROFESSIONAL DESIGNATIONS

Chartered Financial Analyst (CFA) and Member of The CFA Institute.
Member: American Finance Association; Financial Management Association
Programming languages: Perl (O.O.P.), Matlab, Fortran, C, LaTeX, VBA