



**The Information Content of Net Buying Pressure:  
Evidence from TAIEX Options**

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An Independent Study  
Submitted in Partial Fulfillment of the Requirements  
for the Degree of Master of Science (Finance)

Master of Science Program in Finance  
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Faculty of Commerce and Accountancy  
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May 2009

**Thammasat University**  
**Faculty of Commerce and Accountancy**  
**An Independent Study**

**By**

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Advisor: .....

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