

## Marco Sammon

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| CONTACT INFORMATION           | 25 Harvard Way, Bloomberg Center 340<br>Boston, MA 02163  | <a href="http://www.marcosammon.com">www.marcosammon.com</a><br><a href="mailto:mcsammon@gmail.com">mcsammon@gmail.com</a> |
| ACADEMIC APPOINTMENTS         | <b>Harvard Business School</b><br>Assistant Professor, Finance Unit, 2021-Present   |  |
| REFEREED JOURNAL PUBLICATIONS | <ol style="list-style-type: none"><li>1. “Passive Ownership and Price Informativeness” <i>Management Science</i> (September, 2024). <a href="#">Publisher Link</a></li><li>2. Alex Chinco and <b>Marco Sammon</b>, “The Passive-Ownership Share Is Double What You Think It Is” <i>Journal of Financial Economics</i> (July, 2024). <a href="#">Publisher Link</a></li><li>3. Robin Greenwood and <b>Marco Sammon</b>, “The Disappearing Index Effect” <i>Journal of Finance (Forthcoming)</i> (June, 2023). <a href="#">Latest Version</a></li><li>4. Scott Baker, Brian Baugh and <b>Marco Sammon</b> “Customer Churn and Intangible Capital” <i>Journal of Political Economy: Macroeconomics</i> (September, 2023). <a href="#">Publisher link</a></li><li>5. Marcelo Bianconi, Federico Esposito and <b>Marco Sammon</b>, “Trade Policy Uncertainty and Stock Returns” <i>Journal of International Money and Finance</i> (December, 2021). <a href="#">Publisher link</a></li><li>6. Scott Baker, Nicholas Bloom, Kyle Kost, <b>Marco Sammon</b>, and Tasaneeya Viratyosin “The Unprecedented Stock Market Reaction to COVID-19” <i>The Review of Asset Pricing Studies</i> (July, 2020). <a href="#">Publisher link</a></li><li>7. Ravi Jagannathan, Ashwin Ravikumar and <b>Marco Sammon</b>, “Environmental, Social, and Governance Criteria: Why Investors are Paying Attention.” <i>Journal of Investment Management</i>, January 2018. <a href="#">Publisher link</a></li></ol> |  |
| WORKING PAPERS                | <ol style="list-style-type: none"><li>1. <b>Marco Sammon</b> and John J. Shim, “Who Clears the Market When Passive Investors Trade?” (October, 2024). <a href="#">Latest Version</a></li><li>2. Toomas Laarits and <b>Marco Sammon</b>, “The Retail Habitat” (October, 2024). <a href="#">Latest Version</a></li><li>3. Chris Murray and <b>Marco Sammon</b>, “Primary Capital Market Transactions and Index Funds” (October, 2024). <a href="#">Latest Version</a></li><li>4. <b>Marco Sammon</b> and John J. Shim, “Do Active Funds Do Better in What They Trade?” (December, 2023). <a href="#">Latest Version</a></li><li>5. Scott Baker, Nicholas Bloom, Steven Davis and <b>Marco Sammon</b>, “What Triggers Large Stock Market Jumps?” (February, 2022). <a href="#">Latest Version</a></li><li>6. Cheng (Patrick) Luo, Enrichetta Ravina, Luis M. Viceira and <b>Marco Sammon</b>, “Retail Investors’ Contrarian Behavior Around News and the Momentum Effect” (November, 2021). Available at <a href="#">SSRN</a></li></ol>  |  |
| PRESENTATIONS                 | SITE (2018), ASSA (2019), NASMES (2019), ATL China Workshop (2019), MFA (2021), NFA (2021), UCONN (2022), Democratize Quant (2022), MARC (2022), Tufts (2022), Plato MI3 (2022), WFA (2022), Booth Fin. Decision Making (2022), Booth Asset Pricing (2022), Boston College (2023), SFS (2023), Dartmouth (2023), Four Corners (2023), Virginia Tech (2023), MFA (2024), CFR Research Seminar (2024)   |  |

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| OTHER<br>PROFESSIONAL<br>ACTIVITIES | <p><b>Refereeing activity:</b> Quarterly Journal of Economics, Journal of Finance, Review of Financial Studies, Journal of Financial Economics, Management Science, Review of Economics and Statistics, Review of Finance, Review of Asset Pricing Studies, Journal of the European Economic Association, American Economic Review: Insights</p> <p><b>Program Committee:</b> WFA (2025), WFA (2024), SFS (2024), MARC (2023)</p> <p><b>Discussions:</b> Mitsui Life Symposium (2024), NBER Long-Term Asset Management (2024), NBER Behavioral Finance (2023), Notre Dame Investment Management Conference (2022)</p> |
| HBS COURSE<br>MATERIALS             | <p>1. “Big Media’s Game of Thrones” (with Emily McComb), Harvard Business School Case N9-223-088, April 2023.</p>   |
| TEACHING<br>EXPERIENCE              | <p>FIN 2 - MBA Required Curriculum<br/>Harvard Business School (2022-)</p> <p>Capital Markets - MBA Elective Curriculum<br/>Kellogg School of Management (2021)</p>   |
| EDUCATION                           | <p><b>Northwestern University, Kellogg School of Management</b>, Evanston, IL</p> <p>Ph.D., Finance, Summer 2021</p> <p><b>Tufts University</b>, Medford, MA</p> <p>B.A., Quantitative Economics, May 2013 <i>Summa Cum Laude, Highest Thesis Honors</i></p>  |