



NSE-NYU Conference on Indian Financial Markets

December 21 and 22, 2016

Venue: Dr. R. H. Patil Auditorium, NSE

Agenda for December 21, 2016

13:30 to 14:45	Registration of participants and lunch
14:45 to 15:00	Introductory remarks

Session I: Presentation of invited papers

15:00 to 15:30	<u>Presentation of Invited Paper I</u> <i>External commercial borrowings of corporations as carry trades: Evidence from India</i> Siddharth Vij , NYU Stern School of Business Viral V Acharya, NYU Stern School of Business
15:30 to 16:00	<u>Discussion on Invited Paper I</u> Prachi Mishra , Head of Strategic Research Unit, Reserve Bank of India
16:00 to 16:30	<u>Presentation of Invited Paper II</u> <i>The State of Indian commodity futures markets</i> Viral V Acharya , NYU Stern School of Business Raghu Sundaram, NYU Stern School of Business
16:30 to 17:00	<u>Open discussion on Invited Paper II</u>



17:00 to 17:30

Registration of invited guests and High tea

17:30 to 17:45

Welcome address by **J Ravichandran**, MD & CEO, NSE

Session II: Panel Discussion

17:45 to 18:00

Introductory remarks

18:00 to 19:00

Panel discussion on:

Understanding the Investment Cycle of India from 2008 to date - The Role of Banking Sector Health

Prachi Mishra

Shubhashis Gangopadhyay

Aditya Narain

Viral Acharya (Moderator), NYU Stern School of Business

19:00 to 19:30

Coffee

Session III: Keynote Address

19:30 to 20:30

Keynote Address by **Prof. Yakov Amihud**, NYU Stern School of Business on:

Liquidity and Asset Prices

20:30 onwards

Dinner

Agenda for December 22, 2016

8:30 to 9:00

Breakfast / Coffee**Session IV: Presentation of supported papers**

9:00 to 9:30

Presentation of Supported Paper I*Uncovered Equity 'Disparity' in Emerging Markets*

- **Cheng Yan**, Durham University Business School

9:30 to 10:00

Discussion on Supported Paper I

- **Siddharth Vij**, NYU Stern School of Business

10:00 to 10:30

Presentation of Supported Paper II*Creditor Rights and Corporate Labour Policy*

- **Shashwat Alok**, ISB Hyderabad
- **Ritam Chaurey**, SUNY Binghamton

10:30 to 11:00

Discussion on Supported Paper II

- **Manpreet Singh**, Scheller College of Business

11:00 to 11:30

Tea

11:30 to 12:00

Presentation of Supported Paper III*Limits to Arbitrage in an Emerging Market*

- **Prachi Deuskar**, ISB Hyderabad
- **Ravi Anshuman**, IIM Bangalore
- **Krishnamurthy Subramanian**, ISB Hyderabad
- **Ramabhadran Thirumalai**, ISB Hyderabad

12:00 to 12:30

Discussion on Supported Paper III

- **Venkatesh Panchapagesan**, IIM Bangalore

12:30 to 13:30	Lunch
13:30 to 14:00	<u>Presentation of Supported Paper IV</u> <i>Household Portfolio Choice in the Aftermath of Corporate Scandal</i> - Renuka Sane , ISI Delhi
14:00 to 14:30	<u>Discussion on Supported Paper IV</u> - K V Subramanian , ISB Hyderabad
14:30 to 15:00	<u>Presentation on Supported Paper V</u> <i>Impact of Noise Trading on Derivative Markets</i> - Prasanna Tantri , ISB Hyderabad - Mrinal Mishra, ISB Hyderabad
15:00 to 15:30	<u>Discussion on Supported Paper V</u> - Yakov Amihud , NYU Stern School of Business
15:30 to 16:00	Tea
16:00 to 16:30	<u>Presentation on Supported Paper VI</u> <i>The Role of Insider Trading in the Market Reaction to Earnings News: Evidence from an Emerging Market</i> - Francois Brochet , Boston University - Suraj Srinivasan, Harvard Business School
16:30 to 17:00	<u>Discussion on Supported Paper VI</u> - Anand Srinivasan , CAFRAL Mumbai
17:00 to 17:30	Closing Remarks
17:30 onwards	High tea