

S&P GLOBAL MARKET INTELLIGENCE

S&P Capital IQ and SNL Financial are now united as S&P Global Market Intelligence ([read the release](#))



Tuesday, May 24, 2016

8:00 AM ET - 6:00 PM ET

[NYU Stern School of Business](#)

Paulson Auditorium

New York City

We are pleased to invite you to an important and timely conference, “New Research & Outlook on Credit Markets.” The NYU Stern Salomon Center has teamed up with S&P Global Market Intelligence and the McGraw Hill Financial Global Institute to put together an impressive line-up of world class academics, distinguished practitioners, and regulators to provide their research and insights on the global credit market outlook and hot topic issues. Speakers will include Nobel Prize winner, Robert Engle; Richard Berner, Director of the Office of Financial Research, U.S. Department of the Treasury; and NYU's Dr. Edward Altman.

VIEW SUMMARY REPORT OF CONFERENCE

Conference Highlights

Keynote:

Robert Engle, Nobel Prize Winner in Economics & Director, NYU Stern Volatility Institute

Richard Berner, Director, Office of Financial Research, U.S. Department of the Treasury

Corporate Credit Ratings and Markets

Moderator: João Santos, VP, Federal Reserve Bank of New York

Marti Subrahmanyam (NYU Stern): “The New Rules of the Rating Game: Market Perception of Corporate Ratings”

Patrick Augustin (McGill University): “Sovereign to Corporate Spillovers”

Sovereign and Bank Credit Markets

Moderator: Kim Schoenholtz, Director, NYU Center for Global Economy and Business

Viral Acharya (NYU Stern): “The Real Effects of the Sovereign Debt Crises in Europe: Evidence from Syndicated Loans” and “Whatever it takes: The Real Effects of Unconventional Monetary Policy”

Heitor Almedia (Illinois University): “The Real Effects of Credit Ratings and the Sovereign Ceiling Channel”

Current Conditions and Outlook for Global Credit Markets

Moderator: Ashu Suyash, CEO Crisil, McGraw Hill Financial

Panelists: Diane Vazza (Standard & Poor's Ratings Services); Edward Altman (NYU Stern); Matthew Bosrock (Standard & Poor's Ratings Services); Philip Hartmann (ECB)

Credit Derivatives Markets

Moderator: Christopher Finger, Associate Director, Federal Reserve Board of Governors

Rangarajan Sundaram (NYU Stern): “Determinants of Sovereign CDS Spreads and Local Returns”

Paul Glasserman (Columbia Business School): “Does OTC Derivatives Regulatory Reform Incentivize Central Clearing”

Regulatory Landscape: Impact on Financial Markets

Moderator: Martina Cheung, Head of Global Risk Services, S&P Global Market Intelligence

Panelists: Mark Carey, Associate Director, Federal Reserve Board of Governors; **Mark Flannery**, Chief Economist, SEC; **Audrey Costabile**, Head of Research, ISDA; **Knut Kjaer**, FSN Capital and Trient Asset Management

[VIEW AGENDA >](#)
