



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 Presentation of Invited Paper I

External commercial borrowings of corporations as carry trades: Evidence from India

Siddharth Vij, NYU Stern School of Business

Viral V Acharya, NYU Stern School of Business

15:30 to 16:00 Discussion on Invited Paper I

Prachi Mishra, Head of Strategic Research Unit,
Reserve Bank of India

16:00 to 16:30 Presentation of Invited Paper II

The State of Indian commodity futures markets

Viral V Acharya, NYU Stern School of Business

Raghu Sundaram, NYU Stern School of Business

16:30 to 17:00 Open discussion on Invited Paper II



17:00 to 17:30 **Registration of invited guests and High tea**

17:30 to 17:45 Welcome address by 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

Krishnamurthy Subramanian

Viral Acharya (Moderator)

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

Presentation of Supported Paper IV

Household Portfolio Choice in the Aftermath of Corporate Scandal

- **Renuka Sane**, ISI Delhi

14:00 to 14:30

Discussion on Supported Paper IV

- **K V Subramanian**, ISB Hyderabad

14:30 to 15:00

Presentation on Supported Paper V

Impact of Noise Trading on Derivative Markets

- **Prasanna Tantri**, ISB Hyderabad
- **Mrinal Mishra**, ISB Hyderabad

15:00 to 15:30

Discussion on Supported Paper V

- **Yakov Amihud**, NYU Stern School of Business

15:30 to 16:00

Tea

16:00 to 16:30

Presentation on Supported Paper VI

The Role of Insider Trading in the Market Reaction to Earnings News: Evidence from an Emerging Market

- **Francois Brochet**, Boston University
- **Suraj Srinivasan**, Harvard Business School

16:30 to 17:00

Discussion on Supported Paper VI

- **Anand Srinivasan**, CAFRAL Mumbai

17:00 to 17:30

Closing Remarks

17:30 onwards

High tea