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**