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Emerging Trends in Indian Capital Market

Vinod Gupta School of Management
Indian Institute of Technology Kharagpur

20-24, June 2016

Course Objectives

- To familiarize with recent developments in capital markets introduced by Indian capital market regulators.
- To disseminate emerging regulatory initiatives in facilitating market liquidity.
- To understand emerging trends in Mutual Funds, Exchange Traded Funds, Venture Capital, Private Equity Investment, Insurance Companies, foreign exchange market.
- To understand Futures, Options and commodity derivative trading in Indian capital market.
- To introduce recent developments in risk measurement and management techniques by financial institutions.
- To acquaint with cyber-risks present in capital market transactions and assess and mitigate them

Course Outline

- **New dimensions of money market**
Primary & Secondary Money Market, Money Market securities like, T-Bills, Long Dated Government-Securities, Repos, Reverse repos, Commercial papers, Commercial Bills, Money Market rates like MIBOR, MIBID, Call Money Rates
- **Emerging trends in debt market**
Corporate Bonds, Government Bonds, Junk Bonds, Foreign Bonds, Sovereign Ratings, Bonds ratings, Syndicated loans, ECBs, FCCBs, securitization, secondary trading, dirty clean price, bond index.
- **Changing profile of Equity market**
Stock market participant, Types of securities, Dual Class Shares, IPO book building and IPO pricing, Stock market indices, Mechanism to buy and sell shares, Types of buy and sell

order, Post trading settlement, Day trading, Margin trading, Short selling. Market microstructure aspects, GDRs, ADRs, international listing and trading of equity shares.

- **Developments in Mutual Funds, Hedge Funds, VCs, and Private Equity Investments, Buy-out Deals**

Emerging trends in Mutual funds, Exchange traded Funds (ETFs), Gold ETFs, Fund of Funds, Index Funds, Quant Fund, Venture Capital Funds, Private Equity Investments, Buy-out Deals

- **Dynamics of foreign exchange market**

Market participants, bid-ask spread, algorithm trading, settlement, foreign currency futures and options.

- **New initiatives in Futures, Options and other Derivative Market**

Equity, Index and Commodity futures, equity, index options, interest rate, currency & commodity swaps, derivative market participants, securitization market.

- **Liquidity in debt and equity markets**

Drivers of liquidity in different markets, Settlement rules, microstructure policies

- **Modeling market, credit and operational risks**

Market models estimating volatility and correlations, copulas, and distributions; credit scoring models like Merton model, discriminant and logit models, neural nets and support vector machines; operational loss distribution measurement through Markov Chain Monte Carlo simulations, stress tests.

- **Cyber-security issues**

Threat identification, measurement and assessment, protection and monitoring

Eligibility

1. Category -1:
 - Faculty from TEQIP approved Colleges (**maximum limit of 20 participants**).
2. Category-2:
 - Faculty from Non-TEQIP colleges and professionals from industry (**maximum limit of 10 participants**).

Application and Fee

1. Category-1:
 - Faculty from TEQIP colleges will be waived of course fees. However, no travel expenses will be reimbursed.
2. Category-2:
 - Course fees: Rs. 7500.00 (Rupees seven thousand five hundred only). The course fee includes course materials, tea/coffee and snacks during lecture schedules only. This does not include travel, boarding and lodging.

The participants will be selected on “First-Come-First-Served” basis out of the eligible applicants. Category-2 participants have to send a demand draft drawn in favour of “CEP-STC, IIT Kharagpur” payable at Kharagpur.

To confirm participation please send the scanned copy of the Demand Draft with filled application form to the coordinators by **May 31, 2016** positively.

Certificate

A certificate of participation will be issued to all participants from the Office of “Dean, Continuing Education, IIT Kharagpur”.

Accommodation

Category-1 participants will be provided sharing accommodation in TGH, IIT Kharagpur.

Category-2 participants can be booked in TGH IIT Kharagpur on their specific request, but their boarding, lodging, and travel are not included in the course fee.

Important Dates

Last date for receiving application: 31 May 2016

Intimation to applicants: 2 June 2016

Course duration: 20-24 June 2016

Contact Details

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How to reach IIT Kharagpur campus

Situated about 120 km west of Kolkata, Kharagpur can be reached in about 2 hrs. by train from Howrah railway station of Kolkata or 3 hrs. by car from Kolkata airport. Kharagpur is also connected by direct train services to most major cities of the country. The institute is about 10 minutes drive (5 km) from Kharagpur railway station. Private taxi, auto rickshaw or cycle rickshaw can be hired to reach the Institute.

REGISTRATION FORM

Emerging Trends in Indian Capital Market (June 20-24, 2016)

- Name: _____
[Block Letters; Provide as appearing on your Institute or Official]
- Category [I or II]: _____
- Designation: _____
- Institute/ Organization Name and Address: _____

- Gender (M/F): _____
- Highest Academic Qualification: _____
- Address for Correspondence: _____
- Mobile (Compulsory): _____
- E-Mail (Compulsory): _____
- Accommodation required (Yes/No) : _____
- Bank Draft No: _____ Date: _____

Signature of the participant

Approval for TEQIP Category Candidates

Ours is a TEQIP II institute. The above applicant is a faculty/Student/Staff of our organization. He/She is recommended for the course during June 20-24, 2016 at IIT Kharagpur.

**Signature with seal of the
Head of the organization**