

**Learn from the experts.  
Become an expert.**



**Trade with confidence in  
Fixed Income and Bond Futures.**

## Mastering Bond Math & Bond Futures

Name of the Course	Mastering Bond Math & Bond Futures
Features	Useful for beginners to advanced users Problem solving approach to learning Short scripted video with practical excel exercises
Benefits	Learn about Bond Math and Bond Futures from practitioner's point of view. Trade with confidence Get a job in Financial Market with Banks, Financial Institutions, Mutual Fund, Hedge Funds, IT Firms, etc.
Eligibility	Age Group: 22-35, working in financial markets or are interested in it, Graduate with or without MBA

## Courses on Mastering Bond Math & Bond Futures

### Bond Mathematics

This program covers bond mathematics starting from basic levels. No prior knowledge of fixed income bond is assumed.

You will start off learning about time, value of money using simple fixed deposit. You will learn about various aspects of bond math that is essential to participate in the bond market.

It will also prepare you with skills essential to understand bond futures. The course involves solving several problems using Microsoft Excel that will prepare you to face the real world situation.

- Maturity Value & Interest Yield on Simple Fixed Deposit
- Pricing of Money Market Instruments Issued at Discounts
- Concept of Compounded interest & YTM
- Key Characteristics of a Fixed Income Bond
- Bond Pricing & YTM
- Clean Price & Dirty Price
- Bond Pricing & YTM Calculation using Origin and Excel Functions
- Zero Coupon Discount Factors From Bond Yields
- Markets Risk in Bond Trading
- Bond Price Sensitivity: DV01, Duration, Modified Duration & Macaulay Duration
- Bond Convexity
- Combining duration and convexity to estimate impact of change in interest rate

### Indian Bond Market & Bond Futures

This course is designed for providing Indian money markets & G Sec market perspective.

This course advances the understanding built in the course on Bond Math. We look at instruments like Repo and Bond Futures that get traded in the Indian markets.

Bond Futures are covered in details including contract details, futures pricing, MTM and margining.

We also look at various trading strategies including arbitrage between the cash and bond futures markets.

### **MONEY MARKET**

Call Money Market, CBLO / T Bills, CPs and CDs  
Maintenance of Statutory Reserves – CRR & SLR Liquidity Adjustment Facility

### **INTERBANK REPOS**

Types of Repo  
Transaction Process Flow

### **GOVERNMENT SECURITIES MARKET**

Size and Products  
Various Types of G Secs  
Auction Mechanism  
Role of Primary Dealers  
SLR Securities  
Trading & Settlement Systems  
Corporate Bonds and Spreads over G-sec according to Ratings  
Introduction to Bond Futures & Contract listed on Indian Exchanges  
Bond Future: Pricing, MTM & Margin  
Bond Future Applications:  

1. Directional view
2. Calendar spread
3. Cash – future arbitrage
4. Duration based hedging of Debt Portfolio

### **About NSE Academy**

NSE Academy is a subsidiary of National Stock Exchange of India. NSE Academy straddles the entire spectrum of financial courses for students of standard VIII and right up to MBA professionals. NSE Academy has tied up with premium educational institutes in order to develop pool of human resources having right skills and expertise which are apt for the financial market. Guided by our mission of spreading financial literacy for all, NSE Academy has constantly innovated its education template, this has resulted in improving the financial well-being of people at large in society. Our education courses have so far facilitated more than 41.8 lakh individuals become financially smarter through various initiatives.

### **About Origin**

Origin Risk Management is a boutique consulting firm with expertise in Global Financial Markets. Origin has been conducting training for more than 15 years.

Origin has trained thousands of bankers and other financial market professionals that focus on practical aspect of the business using problem solving approach to training.

Origin also has developed proprietary pricing, valuation and risk analytics, along with Trading Simulators for imparting training focused on the practical aspects of Financial Markets Business. These analytics are also used by many banks to price and value derivatives in running their derivatives business.

### How to enrol for the course?

**Individuals** can buy the course online ([www.originil.com](http://www.originil.com))

**Enterprises** can contact NSE Academy Team.

Subscription form to be filled in by the organization and sent to Origin along with payments (Terms of Services & Payment details are included in the subscription form)

[www.originil.com/subscription.html](http://www.originil.com/subscription.html)

### Course Fees

**Fixed Income Bond & Bond Futures** : ₹ 10,000

### Testimonials

**Naveen Gupta, Former Head - FX & Rates, Global Wealth Mgmt Group, Standard Chartered, Singapore**



"I have known Johnny both as a colleague and as a trainer for my Global Financial Markets team at American Express Bank while I was the head of the global markets business for India. His ability to create simple excel models to derive solutions was appreciated by all and makes him a trainer of a very high caliber. I am certain that he would have brought about the same skills and ease of understanding to his e-learning and I wish him the best."

**Quasar Chunawala, Business Analyst at a large Fintech Firm**



"As I was to take up my first assignment in the financial services sector, I got a brilliant opportunity to undergo the e-learning program. The best thing about the course is it is generalist - appeals to the lowest common denominator, anybody could take it, it assumes no prior finance knowledge; it's non-mathematical and builds up on the basics slowly. It also helped me develop a gut feel, an intuitive feel for things - for example, options are traded for taking a view on the speed of the market, CDS for credit spreads and so forth. The excel-based trading simulators crystallizes the learning. It also makes you acquainted with financial lexicon - jargon used by traders, risk managers. The whole experience transformed me into a competent finance and risk professional. I would highly recommend others to avail of this course."

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