



भारतीय रिज़र्व बैंक

RESERVE BANK OF INDIA

www.rbi.org.in

CAB No. Email/ 09.04.002/ 2021-22

June 11, 2021

Managing Director/ Chief Executive Officer

Scheduled Commercial Banks

Regional Rural Banks

(As per the list)

Dear Sir / Madam,

Training Programme – Fixed Income Securities: Analysis & Pricing

September 01-03, 2021.

Reserve Bank's College of Agricultural Banking (CAB), a premier training institution for bankers, is conducting the captioned on-line programme during September 01-03, 2021. The objectives of the programme are:

- To impart knowledge about fixed income securities market with special focus on G-Sec.
- To build basic skills required for handling Investment in fixed income securities.

2. The training will be conducted on CISCO WebEx platform for 9 hours (three hours each day) over a period of three days. As the purpose of the training is to build the skills of the participants, it advised that they may **join from laptop or PC with a camera** using a stable internet connection with good bandwidth. Officers may be advised **not to join** from mobile device. The details regarding joining the WebEx platform will be intimated to the participants in due course.

3. Officers of Scheduled Commercial Banks, and Regional Rural Banks handling or having interest in fixed income securities are eligible for this programme. The programme intends to explain the key concepts in simple language and easy steps to augment the understanding of officers about the subject. The programme coverage is detailed in the **Annex**.

कृषि बैंकिंग महाविद्यालय, विद्यापीठ मार्ग, पुणे - 411 016 (महाराष्ट्र) भारत
फोन : (91-020) 25582361 फैक्स : (91-020)25538959 ई-मेल: principalcab@rbi.org.in

College of Agricultural Banking, University Road, Pune - 411 016, (Maharashtra), INDIA

Phone : (91-020) 25582361 Fax : (91-020) 25537756E-mail : principalcab@rbi.org.in

हिंदी आसान है, इसका प्रयोग बढ़ाइये

4. Dr Ashish Srivastava and Shri M Sundaramoorthy are the Programme Directors of the programme.

5. Nominations will be accepted on 'first-cum-first served' basis as the seats are limited. The nomination form as per attached format may please be sent to nomination.mrs@rbi.org.in. Applicants may look at the **Annex** (at the end of this letter) **for fee details.**

PLEASE NOTE: The Fees may be remitted only after the confirmation of nomination by the College.

6. For nomination related enquiries, the banks may contact Shri Shailesh Bolegave, (M- 84838 84713) or email at nomination.mrs@rbi.org.in.

IMPORTANT DATES TO REMEMBER	
Programme Dates	September 01-03, 2021 (three hours daily)
Nominations to be received by	August 23, 2021.
Completion of programme	17.00 hours on September 03, 2021

Yours faithfully



(Dr Ashish Srivastava)

Programme Director

Encl: Annex (*containing fee details and programme coverage*) and Nomination Form

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Annex

Programme coverage

Module-1: Introduction

- Overview of fixed income securities including money market instruments
- Introduction to available trading platforms
- Fundamentals of Market Risk

Module -2: Bond Mathematics

- Yield, and Price – SLR and Non-SLR Securities
- Duration, Modified Duration, and Convexity.
- Computation of modified duration of investment portfolio
- PV01 and Price sensitivity of fixed income instruments

Module -3: Management of Fixed Income Portfolio

- Categorization – HTM, HFT, and AFS
- MTM valuation and its recognition in financial statements
- Introduction to trading strategies and portfolio management

Fee Structure

Sr.	Group	Tuition Fees per participant/ per hour	Total Tuition Fees per participant for the programme (9 hours)
1	Scheduled Commercial Banks	₹300/-	₹2700/-
2	Regional Rural Banks	₹200/-	₹1800/-

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