

High-level specialised learning interventions for 2013/14

Topic	Facilitators and/or presenters	Brief description	Date
Accounting for derivatives	PricewaterhouseCoopers	Overview of accounting for general derivatives and selected financial market instruments, including aspects of valuation and taxation.	10 April 2013
Credit derivatives valuation	Kumeshen Naidoo: Absa Capital	Credit derivatives: Mechanics and valuation.	7 May 2013
Dynamic currency hedging	Billy Viljoen: Grey Matter Thinking	A one-day seminar on active currency management, including aspects such as regulatory changes, products used, risk identification, reporting of open positions, hedging, and adjustment strategies using synthetics.	5 June 2013
Estimation and forecasting in Matlab	Matlab	A practical seminar on the estimation and forecasting techniques in Matlab.	16–18 July 2013
Estimation and interpretation of financial market data and macroeconomic policy analysis	Ole Rummel: Committee of Central Bank Governors and Bank of England	A seminar on the estimation and interpretation of financial market data and macroeconomic policy analysis.	29 July – 2 August 2013

Topic	Facilitators and/or presenters	Brief description	Date
Legal conference	South African Reserve Bank Legal Services Department	Twin peaks: Legislative developments.	3 October 2013
Monetary economics seminar	Prof. Stan du Plessis: Stellenbosch University	A seminar on the latest developments in the field of monetary economics.	22 October 2013
Twin peaks model of regulation in South Africa	Australian Prudential Regulatory Authority	A seminar on the implementation of the twin peaks model of financial regulation in South Africa.	12–13 November 2013
Risk management and compliance	Dr Jevin Franklin: Maplecroft, United Kingdom	A central bank risk management seminar on risk management and compliance for a central bank.	25–27 February 2014
Governance risk	CGF Research Institute of South Africa	A seminar on the governance of risk.	28 February 2014