

16 Μαΐου 2018

HR and Training Committee

Dear Sirs / Madams,

Re: **«ADVANCED ASSET SECURITISATION» Seminar,
25 – 26 June 2018**

The Association of Cyprus Banks is organising a **two-day** seminar on the subject of «Advanced Asset Securitisation». The seminar will be held in Nicosia, **Monday 25th of June 2018 and Tuesday 26th of June at the Association of Cyprus Banks premises (15 Demetriou Karatasou Street, 4th Floor, Strovolos), 08:00 – 15:30.**

Course Description

This 2-day course will not only cover “the how and who” in structuring securitisation deals, but also the rating process, funding vs. transferring risk, and an overview of the markets.

Benefits of the Course

Participants in this course will

- Gain insight on securitisation, present and future by covering: Property CDOs Basel II, sub primer RMBS, Islamic finance and insurance securitisation among other hot topics
- Understanding structuring in depth, stages of a transaction and stakeholders involved with the aid of a case study consisting of a comparison of offers from four different institutions
- Make a rational decision to fund or to transfer risk by understanding regulatory relief, analysing different markets and also through a practical case study on the Leonardo synthetic transaction
- Compare the different approaches of major rating agencies in securitisation, modelling and post rating
- Broaden their knowledge of the CDOs market by looking at types of instruments, drivers of demand and through a practical case study: Analysis and tranching of real pool using rating agency model



Who should attend?

- Head and Senior Officers of Legal Departments
- Investment Banking Officers
- Risk Managers and Directors
- Head and Senior Officers of Treasury Departments

Instructor

Mr. Dennis Cox, CEO, Risk Reward Ltd – Global Banking & Financial Services Experts, London (CV attached)

The programmes* have been approved by the HRDA. Enterprises participating with their employees who satisfy HRDA's criteria, are entitled to subsidy.



The language of instruction is **English**. The participation fee is **€289,17 (including VAT)**.

Participation fee: €443,00 plus 19% VAT

HRDA subsidy per person:

€238,00 - Small & Medium Enterprises (SMEs) and Large Enterprises

Total cost per person:

€289,17 (including VAT)

Attendance at this professional training course may be used for the purposes of Continuing Professional Education (CPE).

If you are interested to participate kindly complete and return to the Association by e-mail (s.sophocleous@acb.com.cy) or by fax (22665135) to Mrs. Skevi Sophocleous Kyriacou as soon as possible and **by the latest TUESDAY, 29th of MAY 2018**.

If the number of participants is less than 18, the seminar will not take place.

Please note that in case of cancellation or non-attendance of the participant, the fee must be paid.

Yours sincerely,

Skevi Sophocleous Kyriacou
Officer - Administration
For Director General

Enclosures (3)

c.c Liaison Officers