

Introduction

Welcome to the ASSA F107/B100 Tuition Course.

This course aims to provide you with a practical understanding of the Banking principles together with an understanding of the actuarial work involved in a Banking Entity. It will cover all aspects of the F107/B100 course for the Actuarial Society of South African examinations.

Pre-Course Reading

The readings and assignment specified must be completed before each lecture, as lecture discussions will assume that you have read the required material and completed the assignment.

The recommended additional reading is not required and is specified only if you wish to read further on the subject matter. Although these readings are not required, we suggest that you read as much as you can. We find that those students who read around the subject matter tend to have a greater understanding of the material and consequently a greater chance of performing well in the exam.

Self-Assessment

As you progress through the Course there will sometimes be quizzes or assignments to assess your level of understanding. It is advisable that you read up on the questions you get wrong to ensure that you understand and can apply your knowledge.

Assignments will be **due every Monday morning at 08:00hrs SAST**¹ following all non-assignment feedback lectures. Separate feedback sessions will be set up for assignment feedback.

Content Practice Exam

This tuition course includes a 3 hour long, 100 marks Content Practice Exam (CPE) to be taken at the end of the series of lectures. It is highly recommended to take the exam. Detailed feedback will be provided on each attempt and there will be an interactive CPE feedback session to discuss the paper and any questions the students have. The CPE is current scheduled to be open for attempt from **08:00hrs Friday the 6th of October to 20:00hrs Sunday the 8th of October 2023.**

¹ All times in this document are SAST time (i.e., UTC +02:00)

Guidance on Study Hours and Examination Preparation

The actual amount of time each student needs to spend on a particular subject will vary from student to student. Quality of study time is more important than quantity of study time. The following minimum guidelines are suggested:

SUBJECT	STUDY TIME
Foundation Technical Subjects (A101-A103)	Between 125 and 150 hours per subject, depending on the subject and an individual student's past education background in the subject.
Intermediate Technical Subjects (A201-A205)	200 hours per subject
Actuarial Risk Management (A301)	600 hours
Communications (A302)	50 hours
Fellowship Principles subjects (F101 - F107/B100)	400 hours per subject
Fellowship Applications subjects (F201 - F205)	600 hours

Students who are concurrently studying and working will need to be mindful of the examination dates for the various subjects that take place at different times of the year, and the demands of their own working schedule. Students should also be aware that adapting to studying and working on a full-time basis can take time, and therefore be realistic when registering for examinations.

F107/B100 2023 Semester 2 Exam Date

The exam date for the F107/B100 subject is currently scheduled for the **27th October 2023**.

F107/B100 Tuition Course Timetable for 2023 Semester 2

The tuition course will comprise of the following:

- Bi-weekly lectures (3hrs long)²
- Bi-weekly assignment feedback sessions (3hrs long)
- 100 marks of marked assignments
- Mock Exam and Feedback
- One on one support either by email, or on-line, for Q&As related to the subject

Lecture 0: Course introduction	03 Aug 2023
Time: 17:00hrs – 18:00hrs	
Session led by Amon Magunje (Course Leader)	
This session will cover:	
<ul style="list-style-type: none">• General Introduction to the course• Course expectations	
Lecture 1: Banking Overview, regulatory landscape and risk management	04 Aug 2023
Time: 16:30hrs – 19:30hrs Session	
led by David Hatherell Sections to prepare for this session:	
<ul style="list-style-type: none">• Chapter 1 Overview of banking• Chapter 2 Banking regulations• Chapter 3 Banking risk management	
Lecture 2: Assignment 1 Feedback session	11 Aug 2023
Time: 16:30hrs – 19:30hrs	
Session led by Amon Magunje	
Sections to prepare for this session: Submit Assignment at 08:00hrs 07 Aug 2023	
<ul style="list-style-type: none">• Banking Overview, regulatory landscape and risk management Assignment feedback session	
Lecture 3: Products, Pricing and Credit risk	18 Aug 2023
Time: 16:30hrs – 19:30hrs	
Session led by Danielle Mitchell	
Sections to prepare for this session:	
<ul style="list-style-type: none">• Chapter 4 Banking products• Chapter 5 Pricing• Chapter 6 Credit risk measurement	
Lecture 4: Assignment 2 Feedback session	25 Aug 2023
Time: 16:30hrs – 19:30hrs	

² Lecturers may communicate time slot and/or date changes at least 2 weeks in advance

Session led by Amon Magunje

Sections to prepare for this session: Submit Assignment **at 08:00hrs 21 Aug 2023**

- **Pricing and Credit risk** Assignment feedback session

Lecture 5: Market and Operational risk**01 Sept 2023****Time: 16:30hrs – 19:30hrs Session****led by David Hatherell** Sections to

prepare for this session:

- **Chapter 7** Market risk measurement
- **Chapter 8** Operational risk measurement

Lecture 6: Assignment 3 Feedback session**08 Sept 2023****Time: 16:30hrs – 19:30hrs****Session led by Danielle Mitchell**

Sections to prepare for this session: Submit Assignment **at 08:00hrs 04 Sept 2023**

- **Market and Operational risk** Assignment feedback session

Lecture 7: Capital and Liquidity risk**15 Sept 2023****Time: 16:30hrs – 19:30hrs Session****led by David Hatherell** Sections to

prepare for this session:

- **Chapter 9** Capital measurement
- **Chapter 10** Liquidity measurement

Lecture 8: Assignment 4 Feedback and Exam prep session**22 Sept 2023****Time: 16:30hrs – 19:30hrs****Session led by Amon Magunje**

Sections to prepare for this session: Submit Assignment **at 08:00hrs 18 Sept 2023**

- **Capital and Liquidity risk** Assignment feedback session
- **Exam prep session**

Content Practice Exam**06-08 Oct 2023****Content Practice Exam Feedback****14 Oct 2023****F107/B100 Exam****27 Oct 2023**