



ACTUARIAL SOCIETY 2008 CONVENTION PROGRAMME

Day 1 | Thursday, 23 October

07:00	REGISTRATION & TEA COFFEE				Auditorium 1 Foyer
08:15	Welcome – Sally Burdett, MC of 2008 Convention Opening of convention and Keynote Address Healthcare Reform in SA - an economist's perspective Prof Stan du Plessis				Auditorium 1
09:00	Preservation of retirement savings – can we reach consensus? Panel discussion with Joanna Legutko, David O'Brien and Peter Theunissen Chaired by Rowan Burger				Auditorium 1
10:00	MORNING TEA COFFEE				Auditorium 1 Foyer
10:30	1A. INSURANCE MODELLING Auditorium 1	1B. INTEREST RATE MODELLING Ballroom West	1C. PROFESSIONAL EDUCATION Meeting Room 2.6	1D. PENSIONS STRATEGY Roof Terrace	
	Catastrophe Modelling	Generating interest rate scenarios for Fixed Income Portfolio Optimization	Educating for Actuarial Quality	Optimal Annuity Strategies after Retirement	
	Oscar Kitasoboka & Pieter Visser	Machiel Kruger & Helgard Raubenheimer	Mickey Lowther, Wendy McMillan & Cisca Venter	Michael Goemans & Makhosi Ncube	
	Chaired by Chris Carlson	Chaired by Mark Claasen	Chaired by Peter Temple	Chair TBA	
11:30	2A. HEALTH CARE EXPERIENCE Auditorium 1	2B. MARKET MODELLING Ballroom West	2C. PROFESSIONAL INTEREST Meeting Room 2.6	2D. RISK UNDERWRITING Roof Terrace	
	The impact of wellness activities on hospital - and chronic claims experience	Modelling the market in a risk-averse world: The case of South Africa	Factors likely to affect the successful completion of an actuarial qualification in SA	Free Cover Limits and Underwriting as used in Group Risk Business	
	Roseanne da Silva	Prof Robert John Thomson	Nalen Naidoo, Soshan Soobramoney & Pamela Hellig	Grete Kritzinger & Nico van der Colff	
	Chaired by Gary Scott	Chaired by Henk Beets	Chaired by Shannon Kendal	Chaired by Eric Welz	
12:30	LUNCH				Ballroom East
13:45	3A. SOLVENCY MANAGEMENT Auditorium 1	3B. INVESTMENT INSTRUMENTS Ballroom West	3C. SUPERVISION AND GOVERNANCE Meeting Room 2.6	3D. STOCHASTIC PROGRAMMING Roof Terrace	
	Introduction to Solvency II: a non-valuator's view	Prediction Markets: A new investment tool	The role of the statutory actuary in Life Insurance	A stochastic programming approach to integrated asset and liability management of insurance products with guarantees	
	Peter Withey	Greg Ovenden	Bozenna Hinton, Gary Palsler & Marius du Toit	Helgard Raubenheimer & Machiel Kruger	
	Chaired by Giles Waugh	Chaired by Simon Peile	Chaired by Peter Doyle	Chair TBA	
14:45	AFTERNOON TEA COFFEE				Auditorium 1 Foyer
15:15	International developments in the Actuarial Profession Chaired by Garth Griffin The IAA and its role in shaping the future of the actuarial profession Katsumi Hikasa, President-elect of the IAA An update on the UK Profession's merger proposals – Ronnie Bowie, President of the Faculty of Actuaries Setting a global actuarial Enterprise Risk Management designation – Prof Harry Panjer & Prof Riaan de Jongh				Auditorium 1
16:30	Annual General Meeting of the Actuarial Society of South Africa				Auditorium 1
17:30	Close				
18:00	RECEPTION FOR NEW QUALIFIERS				Roof Terrace
19:30	DINNER WITH JUDGE DENNIS DAVIS				Ballroom West

Day 2 | Friday, 24 October

07:00	REGISTRATION & TEA COFFEE				Auditorium 1 Foyer
08:15	Welcome – Sally Burdett, MC of 2008 Convention Subprime and the financial crisis – the changing face of risk Rudolf Gouws				Auditorium 1
09:00	Professionalism Rev Dr David Taylor				Auditorium 1
09:45	MORNING TEA COFFEE				Auditorium 1 Foyer
10:15	4A. CAPITAL MODELLING Auditorium 1	4B. INVESTMENT STRATEGY Ballroom West	4C. HEALTH CARE COVERAGE Meeting Room 2.6	4D. MORTALITY EXPERIENCE Roof Terrace	
	Measuring Economic Capital in the Life Insurance Industry	Active and passive investments	Has Community Rating Produced Optimal Results in South Africa?	The estimation and interpretation of adult mortality rates in South Africa using Census 2001 data	
	Phillip Olivier & David Park	Clyde Rossouw & Rob Rusconi	Taurayi Chinowona	Mark-Ross Dobbie	
	Chaired by Judy Faure	Chair TBA	Chaired by Shivani Ramjee	Chair TBA	
11:15	The Association for Savings & Investments South Africa Leon Campher				Auditorium 1
11:45	Presidential Address Garth Griffin				Auditorium 1
12:30	LUNCH				Ballroom East
13:30	5A. RISK MANAGEMENT Auditorium 1	5B. FINANCIAL PLANNING Ballroom West	5C. INTERNATIONAL PENSIONS Meeting Room 2.6	5D. INSURANCE COVERAGE Roof Terrace	
	Practical Implication of Implementing an Effective ERM Framework	Living Annuities: The Advisory Process	International developments in pensions provisions	Widening the reach of Insurance in South Africa – A futures perspective	
	Rory O'Brien	Lauren Beinash	Ronnie Bowie & John Maroney	Marius Botha	
	Chaired by Chris Carlson	Chaired by Johan Schreuder	Chaired by Ant Lester	Chair TBA	
14:30	Financial Services in South Africa – 2010 and beyond Panel discussion with Hendrik du Toit, Peter de Beyer & Banking (TBA) Chaired by Garth Griffin				Auditorium 1
15:30	Close				