WEDNESDAY, 23 NOVEMBER 2016

08:00 AM 09:30 AM  
REGISTRATION AND LIGHT BREAKFAST (EXHIBITION HALL 2 AND 3)

09:30 AM 10:30 AM  
OPENING PLENARY SESSION | (AUDITORIUM 1) Peter Withey (Chair)  
OPENING REMARKS | Roseanne Murphy da Silva, President of the Actuarial Society of South Africa  
PLENARY ADDRESS | Joan Lamm-Tennant, CEO of Blue Marble Microinsurance

10:30 AM 10:40 AM  
TRANSFER TIME

10:40 AM 12:10 PM  
Life Insurance, Healthcare  
BALLROOM 1  
MORTALITY IMPROVEMENT AND HEDGING GUARANTEES  
Gary Palter (Chair)  
- CAN RETIREMENT SAVINGS SAVE SOUTH AFRICA  
Guy Chennells, Keagan Kistan  
- INCORPORATING HEALTHCARE DATA INTO LIFE INSURANCE PRODUCT DESIGN AND PRICING  
Hannah Chivaka  
- MORTALITY RATES AND IMPROVEMENT OVER TIME AT ADVANCED AGES IN SOUTH AFRICA – INSIGHTS FROM THE NATIONAL-LEVEL DATA  
Ronald Richman, Rob Dorrington  
- A STRUCTURED FINANCE APPROACH TO GUARANTEED LIABILITIES – ELIMINATING SHORTFALL RISK  
Edwin Affile  
- THE RETIREMENT INCOME FRONTIER AND ITS APPLICATION IN CONSTRUCTING INVESTMENT STRATEGIES AT RETIREMENT  
John Anderson, Steven Empedocles  
- FIVE YEAR UPDATE ON “A CRITIQUE OF THE UMBRELLA FUND CHARGING MODEL”: PRESENTED TO THE 2011 CONVENTION  
David Gluckman  
- ASSET FINANCE: THE ACTUARIAL IMPROVEMENTS  
Kudzai Chigijii  
- IFRS 9: HOW IS THE SOUTH AFRICAN BANKING INDUSTRY STACKING UP?  
Matthew Walker

12:10 PM 01:25 PM  
LUNCH AND EXHIBITION (EXHIBITION HALL 2 AND 3)

01:25 PM 02:25 PM  
ERG, Life Insurance  
FINANCIAL WELLNESS AND DEBT  
Andy Rayner (Chair)  
- SUCCESSFUL AND EMERGING TECHNOLOGY  
Louis Rossouw (Chair)  
- NEW TRENDS IN CAPITAL MANAGEMENT: POST SAVICO DECOVENCY II IMPLEMENTATION  
Karl Meissner-Roloff, Jaco van der Merwe  
- ESTIMATING OPTION-IMPLIED DISTRIBUTIONS IN ILLIQUID MARKETS AND IMPLEMENTING THE ROSS RECOVERY THEOREM”  
Emlyn Flint  
- LET’S HAVE A FRANK CONVERSATION ABOUT TRANSFORMATION  
Shivani Ranchod  
- SCALING THE STEEPEST PEAK: AN ANALYSIS OF THROUGHPUT IN THE UCT ACTUARIAL SCIENCE LANDSCAPE AND DEATH DISTRIBUTIONS  
Dave Strugnell, Shivani Ranchod

02:25 PM 03:00 PM  
REFRESHMENT BREAK AND EXHIBITION (EXHIBITION HALL 2 AND 3)

03:00 PM 04:00 PM  
Professional Matters  
Life Insurance  
CURIOS CONVERSATIONS  
Nicoll van der Coeff (Chair)  
Nina le Riche (Facilitator)  
- INTERNATIONAL CAPITAL MANAGEMENT  
Raymond Bennett (Chair)  
- INTERNATIONAL AND PARTNERSHIP APPROACHES  
Shivani Ranchod (Chair)  
- WHAT THE REST OF THE WORLD HAS BEEN LOOKING AT WHILE SOUTH AFRICA HAS BEEN FOCCUSED ON SAM  
Marc Slutzky, David Kirk  
- HEALTHCARE REFORM IN SOUTH AFRICA: INSIGHTS FROM INTERNATIONAL SYSTEMS STRIVING TOWARDS UNIVERSAL HEALTH COVERAGE  
Roseanne Murphy da Silva, Sarika Besesar  
- FRIENDS WITH BENEFITS  
Neil Parkin  
- HEALTHCARE MANAND IN SHORT TERM INSURANCE: THE IMPACT OF CHANGE IN EXPOSURE, DATA AND REGULATION  
Brigitte Bernon, Carla Fosana, Hannes van Rensburg  
- UNPACKING THE 2016 SANLAM BENCHMARK RESEARCH INTO THE SOUTH AFRICAN RETIREMENT FUNDING LANDSCAPE  
Vilesh Maharaj  
- RETIREMENT FUND DEATH BENEFIT DISTRIBUTION PROCESS  
Martin Riekert, Hettie Joubert

04:00 PM 04:10 PM  
TRANSFER TIME

04:10 PM 05:10 PM  
PLENARY SESSION (AUDITORIUM 1)  
PROFESSIONALISM SYMPOSIUM | Nico van der Coeff (Moderator)  
Mickey Lowther, Ben Kemp, Andrew Gladwin

05:10 PM 06:45 PM  
AT LEISURE

06:30 PM 06:45 PM  
COACHES DEPART CAPE TOWN INTERNATIONAL CONVENTION CENTRE

07:00 PM 11:00 PM  
COCKTAILS AND DINNER: THE LOOKOUT

KEY: ℮ = PAPER
### 2016 Convention Programme

**Thursday, 24 November 2016**

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<td>08:00 AM</td>
<td>PLENARY SESSION (Auditorium 1)</td>
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<tr>
<td>08:50 AM</td>
<td>2018 International Congress of Actuaries Video</td>
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<td>Transfer time</td>
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<td>09:20 AM</td>
<td>International Trends</td>
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<td>ERM, Life Insurance, Short-term Insurance</td>
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<td>Capital Management Strategy</td>
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<td>12:00 PM</td>
<td>Professional Matters</td>
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<tr>
<td>01:00 PM</td>
<td>Actuaries in Society</td>
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<td>Transfer Time</td>
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<td>03:40 PM</td>
<td>Closing Plenary Session</td>
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### Key
- Ⓟ = Paper
- Ⓟ = Professional Matters
- Ⓟ = Actuaries in Society
- Ⓟ = Investment Strategy

### Program Details

#### Opening Session
- **09:20 AM**
  - **International Trends**
    - Peter Withey (Chair)
  - **ERM, Life Insurance, Short-term Insurance**
  - **Capital Management Strategy**
    - Andre Zeeman (Chair)
  - **Dividend Policy as a Key Part of Capital Management for Insurers**
    - David Kirk
  - **PREDICTIVE MODELLING**
    - Robert P. Conje (Moderator)
  - **HEALTH AND DATA TRENDS**
    - Barry Childs (Chair)
  - **CURIOS ADVENTURES**

#### Lunch and Exhibition (Exhibition Hall 2 and 3)
- **12:00 PM**
  - **PERSPECTIVES FROM AFRICA**
    - Carla Fasana (Chair)
  - **TECHNOLOGY INSIGHTS**
    - Christoff Raath (Chair)
  - **MARKET GROWTH OPPORTUNITIES**
    - Jacques du Preez (Chair)

#### Closing Session
- **03:40 PM**
  - **DRINKS, SNACKS AND NETWORKING**