

DAY 1 | WEDNESDAY, 11 OCTOBER

07:00 AM	05:00 PM	REGISTRATION
08:30 AM	09:45 AM	8:30 AM - 8:45 AM BALLROOM 1 WELCOME
		8:45 AM - 9:45 AM BALLROOM 1 PLENARY 1 THE DARKEST HOUR? Jeremy Gardiner, Ninety One
09:45 AM	10:00 AM	LIBERTY MINDFULNESS SESSION  LIBERTY
09:45 AM	10:15 AM	BREAK brought to you by 
10:15 AM	12:15 PM	CONCURRENT SESSIONS

LIFE ASSURANCE | BALLROOM 1

10:15 AM - 11:15 AM

EPIGENETICS: THE HIDDEN KEY TO UNDERSTANDING HEALTH AND INSURANCE RISK?

Christelle Oosthuizen, Poonam Vala

11:15 AM - 12:15 PM

DEBATE: PROTECTION AND VALUE OFFERED BY LIFE INSURANCE PRODUCT LOYALTY, CROSS-PRODUCT, AND WELLNESS SCHEMES

Lafras Eksteen, Riaan van Reenen, Nathea Nicolay, Clyde Parsons, Andrew Warren

RETIREMENT MATTERS / PROFESSIONAL MATTERS | BILL GALLAGHER

10:15 AM - 11:15 AM

FAIRNESS OF ANNUITY PRICING FOR THE LOWER-INCOME SECTOR

Joanna Combrink, Dale Taylor



11:15 AM - 12:15 PM

EVOLVING SOCIAL SECURITY IN SOUTH AFRICA: AN ACTUARIAL PERSPECTIVE

Megan Carswell, Andrea Bezuidenhout, Stephen Walker, Natalie van Zyl



DAY 1 | WEDNESDAY, 11 OCTOBER

10:15 AM

12:15 PM

CONCURRENT SESSIONS CONT

SHORT-TERM INSURANCE | BALLROOM 3 | 4

10:15 AM - 11:15 AM

SMOOTHNESS AND MONOTONICITY CONSTRAINTS FOR NEURAL NETWORKS USING ICEnet

P

Ronald Richman, Mario Wuthrich

11:15 AM - 12:15 PM

ADAPTING TO DISRUPT: EXPLORING THE DIGITAL READINESS OF INSURERS IN THE AGE OF NON-TRADITIONAL COMPETITION

Nida Ibrahim, Ashish Desai, Jodi Christensen

INVESTMENTS / WIDER FIELDS | BALLROOM 2

10:15 AM - 11:15 AM

DEBATE: SHOULD ASSA ACTIVELY PARTICIPATE IN BROAD PUBLIC POLICY ANALYSIS AND DEBATE?

Simon Louw, Lusani Mulaudzi

11:15 AM - 12:15 PM

DESIGNING A MARKET CAPITALISATION-WEIGHTED BENCHMARK FOR DOMESTIC EQUITY INVESTORS

P

Davy Corubolo, Mark Randall

12:15 PM

01:15 PM

BREAK

12:25 PM

01:05 PM

THE ACTUARIAL REMUNERATION LANDSCAPE

BALLROOM 1

Wilhelm de Wet, Henda Pretorius, Jurie Gouws

SA³ South African
Actuaries Abroad

DAY 1 | WEDNESDAY, 11 OCTOBER

01:15 PM

03:15 PM

CONCURRENT SESSIONS

HEALTHCARE | BALLROOM 1

1:15 PM - 2:15 PM

ACTUARIAL AND STATISTICAL PROBLEMS AROUND THE COVID PHENOMENON

Nick Hudson

2:15 PM - 3:15 PM

THE ROLE OF ACTUARIES IN A PANDEMIC: OVERVIEW OF THE ASSA COVID-19 TASK TEAM WORK

Claiton Manikai, Adam Lowe, Karsten Roux, Siebert Benade, Roseanne Harris

WIDER FIELDS | BILL GALLAGHER

1:15 PM - 2:15 PM

PANEL DISCUSSION: THE POWER OF PUBLIC PRIVATE PARTNERSHIPS

Johan Human, Yvonne Maitin, Peru Govindasamy, Phathutshedzo Mababo

2:15 PM - 3:15 PM

METAMORPHOSIS: UNLEASHING THE POWER OF ACTUARIAL TRANSFORMATION

Shaun Lawton

DATA SCIENCE | BALLROOM 3 | 4

1:15 PM - 2:15 PM

ACTUARYGPT: APPLICATIONS OF LARGE LANGUAGE MODELS TO ACTUARIAL WORK

Caesar Balona

P

2:15 PM - 3:15 PM

APPLICATION OF DEEP REINFORCEMENT LEARNING IN ASSET LIABILITY MANAGEMENT

Takura Wekwete

P

BANKING | BALLROOM 2

1:15 PM - 2:15 PM

PANEL DISCUSSION: SVB COLLAPSE AND OTHER BANK FAILURES

Koketso Mano, Parin Gokaldas, Michael Tichareva

Moderator: Lian van Oudheusden

2:15 PM - 3:15 PM

MODELLING BANK RUNS: AN AGENT-BASED APPROACH

Johan Eybers

DAY 1 | WEDNESDAY, 11 OCTOBER

03:15 PM	03:30 PM	LIBERTY MINDFULNESS SESSION	 LIBERTY
03:15 PM	03:45 PM	BREAK	
03:45 PM	04:45 PM	PLENARY 2 STILL CATCHING CROOKS (IN HEELS)... IN A PANDEMIC! Devi Sankaree Govender	BALLROOM 1
04:45 PM	05:00 PM	CLOSING	
05:00 PM	05:30 PM	BREAK	
05:30 PM	07:00 PM	LAUGH AND LINGER LONGER Schalk Bezuidenhout	BALLROOM 1 AND FOYER

DAY 2 | THURSDAY, 12 OCTOBER

07:00 AM	03:30 PM	REGISTRATION
08:00 AM	09:00 AM	CONCURRENT SESSIONS
SHORT-TERM INSURANCE BALLROOM 1		
08:00 AM - 09:00 AM		P
CLAIMS MODELLING WITH CLIMATE DATA		
Ronald Richman, Rendani Mbuyha, Kovlin Perumal, Adam Balusik, Caesar Balona		
MICRO-INSURANCE BILL GALLAGHER		
08:00 AM - 09:00 AM		
DEBATE: ARE WE SNIFFING GOM? SURELY WE DON'T NEED A SEPARATE LICENSING CATEGORY FOR MICRO-INSURERS!		
Tashvir Kalawan, Tsz-Yin Chen, Bonolo Pelele, Keith Mberengwa Facilitator: Melusi Baloyi		
ERM BALLROOM 3 4		
08:00 AM - 09:00 AM		P
EMBEDDING ORSA: EXPLORE IT AND DISCOVER PRACTICAL IMPROVEMENT IDEAS		
Neels Maritz		

DAY 2 | THURSDAY, 12 OCTOBER

08:00 AM

09:00 AM

CONCURRENT SESSIONS CONT

DATA ANALYTICS | BALLROOM 2

08:00 AM - 09:00 AM

WORKSHOP: INTERPRETING IFRS 17 KPIS: A PRACTICAL INTRODUCTION USING PYTHON

Valerie du Preez, Nico du Preez, Lara van Heerden, Patrick Moehrke
Attendance limited to pre-registered attendees only.

09:00 AM

09:15 AM

LIBERTY MINDFULNESS SESSION



09:00 AM

09:30 AM

BREAK

09:30 AM

11:50 AM

PLENARY 3 | PRESIDENT'S ADDRESS, RESEARCH PRIZES, TOWNHALL

BALLROOM 1

11:50 AM

12:50 PM

PLENARY 4 | 2023, THE YEAR BOTH BARBIE AND JEANETTE BROKE THE GLASS CEILING

BALLROOM 1

Jeanette Marais, Momentum Metropolitan

12:50 PM

01:50 PM

BREAK

01:50 PM

02:50 PM

CONCURRENT SESSIONS

WIDER FIELDS | BALLROOM 1

1:50 PM - 2:50 PM

LOADSHEDDING WILL START IN 55 MINUTES: A SOUTH AFRICAN PROVERB

Zane Heyl



TRANSFORMATION | BILL GALLAGHER

1:50 PM - 2:50 PM

PANEL DISCUSSION: A GENERATIONAL LENS INTO TRANSFORMATION WITHIN ASSA: THE FUTURE LOOKS BRIGHT

Katlego Thaba, Jeanine Wilson

LIFE ASSURANCE | BALLROOM 3 | 4

1:50 PM - 2:50 PM

REINSURANCE OPTIMISATION

Idelia Hoberg, Marguerite Fevrier, Celeste Rajool

DAY 2 | THURSDAY, 12 OCTOBER

01:50 PM

02:50 PM

CONCURRENT SESSIONS CONT

SHORT-TERM INSURANCE | BALLROOM 2

1:50 PM - 2:50 PM

ENHANCING AGGREGATE RESERVING TECHNIQUES THROUGH CLUSTERING-BASED SEGMENTATION

P

Stephan Marais

02:50 PM

03:05 PM

LIBERTY MINDFULNESS SESSION



LIBERTY

02:50 PM

03:20 PM

BREAK

03:20 PM

04:50 PM

CONCURRENT SESSIONS

WIDER FIELDS / LIFE ASSURANCE | BALLROOM 1

3:20 PM - 4:20 PM

PANEL DISCUSSION: FROM BIAS TO BLACK BOXES: AN ACTUARIAL PERSPECTIVE ON UNDERSTANDING AND MANAGING THE RISKS OF AI

Valerie du Preez, Ronald Richman, Shaun Bennet, Caesar Balona

4:20 PM - 4:50 PM

METASURANCE

Neil Parkin

PROFESSIONAL MATTERS / EDUCATION | BILL GALLAGHER

3:20 PM - 4:20 PM

PROFESSIONAL JUSTICE

Mickey Lowther, Jonathan Mort

P

4:20 PM - 4:50 PM

ACTUARIAL GENERAL INTELLIGENCE? EXPLORING THE POTENTIAL IMPLICATIONS OF LARGE LANGUAGE MODELS (LLMS) ON ACTUARIAL EDUCATION AND LEARNING

Maximilian Popescu, Francois Berry

DAY 2 | THURSDAY, 12 OCTOBER

03:20 PM

04:50 PM

CONCURRENT SESSIONS CONT

LIFE ASSURANCE | BALLROOM 3 | 4

3:20 PM - 4:20 PM

**ADVANCED APPROACHES TO ANALYSING DISABILITY INCOME
EXPERIENCE USING EXPERIENCE FROM CANADA, THE UK,
SOUTH AFRICA, AUSTRALIA, AND NEW ZEALAND**

P

Koop Lubbinge, Bruce Robertson

4:20 PM - 4:50 PM

**GETTING BACK TO BASICS - REDEFINING THE ROLE OF THE CRITICAL
ILLNESS PRODUCT**

Kadene Gibbs, Matthew Procter

WIDER FIELDS / BANKING / SHORT-TERM INSURANCE / LIFE ASSURANCE BALLROOM 2

3:20 PM - 4:20 PM

CLIMATE RISK STRESS TESTING IN BANKING AND GENERAL INSURANCE

Christopher Sterley, Jerome Mahadeo

4:20 PM - 4:50 PM

**CONTINUOUS RISK ASSESSMENT... UNVEILING ITS TRUE WORTH OR JUST
HYPE?**

Petro Appelo

04:50 PM

05:00 PM

CLOSING

06:30 PM

11:30 PM

COCKTAILS AND DINNER

AURUM AT THE
LEONARDO

P = Paper