



Institute
and Faculty
of Actuaries

Booking Form

Pensions, Risk and Investment Conference 2016 with AFIR /ERM

31 May - 2 June, EICC, Edinburgh

Please fill out all details as fully as possible, save as a PDF and e-mail to eventmanagement@actuaries.org.uk
You can also register [online](#)

Delegate Details

ARN

Title

First Name

Family Name

Full Name for Conference Badge

Company

Job Title

Which practice area do you work
in?

AFIR/ERM

Risk Management

Life insurance

Other

Pensions

Finance and Investment

General Insurance

Correspondence Address

Telephone Number

E-mail Address

Do you require any facilities for
the disabled?

No

Yes - Please specify

Dietary Requirements please
detail

How did you hear about the
conference?

IFoA Website

Practice area newsletter

IFoA Direct email

Word of mouth

Other

The Actuary

IAA Newsletter

IAA Direct email

Social Media

Please tick if you **do not** want to be included on the delegate list

Delegate Fee Options

Full Conference Fees

Welcome night dinner included

Early Bird Fee (until 6 March)

Delegate Fee (from 7 March)

31 May- 2 June

£895 Member

£995 Member

£1,045 Non Member

£1,145 Non Member

£445 Academic/ Uni Student

£545 Academic/ Uni Student

One Day attendance Fees

Day One - 31 May

Welcome night dinner included

£295 Member

Day Two

- 1 June

£395 Member

£395 Non
Member

£495 Non
Member

£150 Academic/
Uni Student

£250 Academic/
Uni Student

Day Three - 2 June

£395 Member

£495 Non Member

£250 Academic / Uni Student

Dinner on 1 June at National Museum of Scotland

All delegates receive a 50% discount on the price of the dinner as they have paid the registration fee

Delegate Conference Dinner

Day two - 1 June

£40

Accompanying Persons

Welcome Dinner

Day one - 31 May

£50

Conference Dinner

Day two - 1 June

£80

Payment Details

Credit Card - Please call the finance department on +44 (0)1865 795 693 to make a credit card payment over the phone

Cheque - Please make cheques payable to the 'Institute and Faculty of Actuaries'

BACs - Bank sort code : 56-00-20 Account Number : 08671990. Please include your ARN and Invoice number on your remittance

Terms and conditions

Before you can proceed with the booking please select the check box if you agree to the overleaf terms and conditions.

Booking your place - Any bookings received after 31 March are required to settle the delegate fee by credit card, please call our finance team on 01865 795 693 unless the form is accompanied by a BACS remittance advice.

Cancellations - Cancellation of a conference place must be made in writing (by email or post), and will be subject to an administrative charge of £50. Any cancellations advised after 31 March will not be refunded but a colleague can attend in your place, we will need written confirmation (by email or post) of this from the original delegate.

Cancellation of accommodation must be made directly with the hotel.

Conference fees - The Conference fee includes all administration, access to speakers' presentations, refreshments, lunches and all evening dinners and entertainment. Delegates are responsible for booking their own accommodation.

Purchase order numbers - If your accounts payable department requires a purchase order number on the delegate payment invoice, please ensure that they provide the number on the booking form before submitting to the event management team. This will avoid any unnecessary delays.

Payment - All delegate payments must be received prior to registering on site. If you have an outstanding balance when you arrive on site, we will ask you to contact the finance team and make payment before you collect your conference materials.

Pensions, Risk and Investment Conference 2016 with AFIR /ERM Workshop Selections

Please indicate your choice of schedule for the conference

Name :

Company

Wednesday 1 June 11.00 - 11.50

Workshop Session A

A1 Pensions	Integrated Risk Management for DB Pension Schemes WP
A2 Pensions	Lifetime Incomes in a DC World
A3 Pensions	Environmental Change: A Practical Guide for Pension Actuaries
A4 Risk	Tail Fitting Probability Distributions for Risk Management Purposes
A5 Risk	Making (Non)Sense of Forward Looking Risks
A6 Risk	What is Funding Liquidity Risk and how can a Bank Manage it?
A7 Finance and Investment	An Introduction to Impact Investing
A8 Finance and Investment	Gilts. Vs Swaps – What's Going Down?
A9 Finance and Investment	Going above and beyond: stronger investment and practice
A10 All	Regulatory Rundown
A11 AFIR/ERM	The Impact of Longevity Risk Hedging on Economic Capital (25 min) Long guarantees with short duration: The rolling annuity (25 min)
A12 AFIR/ERM	Extensions to the Wilkie investment model (25 min) A Single Factor CAPM in a Multi-Currency World (25min)

Wednesday 1 June 12.00 -12.50

Workshop Session B

B1 Pensions	Buying in Bulk
B2 Pensions	Legal Developments Review
B3 Pensions	Illiquid Assets in DC Investment
B4 Risk	The Effective Communication and Disclosure of Model Risk
B5 Risk	How Should Society Choose Where to Direct Flood Resources?

B6 Risk	Mortality from Modeling to Pricing: Challenges and Solutions
B7 Finance and Investment	Meeting the Investment Challenges of Solvency II
B8 Finance and Investment	Investing Through Times of Changing Climates
B9 Finance and Investment	Managing the Matching Adjustment - Perspectives from Asset Management and Audit
B10 Masterclass	Networking
B11 AFIR/ERM	An Ethical Decision-Making Process for South African Retirement Funds (25min) Model Governance: the Framing of Decision-making by Risk Modelling (25 min)
B12 AFIR/ERM	Debt Portfolio Optimization: An Answer from the Asset and Liability Management Viewpoint (15 min) Quantitative Factor Investing in Corporate Bonds (15 min) Credit Benchmarking, Risk Premium Adjustment Factors, and Credit SCRs (15 min)

Wednesday 1 June 13.50 -14.40
Workshop Session C

C1 Pensions	International DC Arrangements: What can we learn?
C2 Pensions	CMI Update
C3 Pensions	Retirement Adequacy - Engaging the Millenials
C4 Risk and Pensions	A Decade of UK Pensions Risk
C5 Risk	Implementing a Risk Management Framework in a Small Insurer
C6 Risk	New Developments in Economics and the Impact on Investment, Risk and Pensions
C7 Finance and Investment	Taking the Right Amount of Liquidity with Insurance Assets
C8 Finance and Investment	Calibrating Scenario Generators for Pensions ALM
C9 Finance and Investment	"It was the Best of Times, it was the Worst of Times"
C10 Pensions and Investment	Turning Savings into Retirement Income -Working Party Update
C11 AFIR/ERM	Probability Distribution Estimation and Back Testing (25 min) Model Validation with Realised p-Values (25 min)

C12 AFIR/ERM

Equity Investing with Targeted Constant Volatility Exposure (25 min)

Dollar Ladder Invest and Universal Port Implication to Pension (25 min)

Wednesday 1 June 14.50 - 15.50
Plenary 3

Risk and Pensions

A Critique of Extrapolation as a way of Determining what Longevity will Look like in the Future GI and Pensions

Finance and Investment

Have we Undermined the Ability of Pension Funds and Life Companies to Invest Long-term?

Thursday 2 June 09.00 - 10.00
Plenary 5

Risk

Building Better Judgements

Pensions and Finance and Investment

Helping People Make the Most of Their Pensions

Thursday 2 June 10.30 - 11.20
Workshop Session D

D1 Pensions

The Latest on Pension Tax Relief: What Does it Mean for You?

D2 Pensions

Investing for Self Sufficiency – Objectives and Strategies

D3 Pensions

The Impact of Behavioural Economics and Finance on Retirement Provision in South Africa (SA)

D4 Risk

Lies, Predictions and Forecasts - How to Guess the Future

D5 Risk

TBC

D6 Risk

Extension Risk Reporting Working Party Update

D7 Finance and Investment

Embracing Illiquidity

D8 Finance and Investment

Effective Outsourced Asset Management

D9 Finance and Investment

Sourcing bonds for Matching Adjustment Portfolios

D10 Masterclass

Communication

D11 AFIR/ERM

Better ALM and Liquidity with Stochastic Liability Modelling (15 min)

Enterprise Based Asset Allocation (15 min)

A Framework to Align Organizational Culture with ERM for SA Insurers (15 min)

D12 AFIR/ERM

Actuarial Mathematics and Crises, Past and Future (50 min)

Thursday 2 June 11.30 - 12.20

Workshop Session E

E1 Pensions	tPR: Goals for DC Pensions
E2 Pensions	Investment and Hedging in Light of Regulatory Change
E3 Pensions	Latest EU Developments including IORP II
E4 Risk	Better Decision Making and ERM
E5 Risk	Climate Change - A Classic Risk Management Problem
E6 Risk	Using Business Risk Reviews to Assist with Strategic Risk Management
E7 Finance and Investment	Longevity Risk and Investment Strategy
E8 Finance and Investment	Systemic Risk Relevance of Pension Funds, Insurers and Asset Managers
E9 Finance and investment	Risk and Capital Optimisation Under Solvency II
E10 All	Risk and Investment Management: Pension Schemes vs Insurance Companies
E11 AFIR/ERM	Pension Design and Risk Sharing: New Mix Between DB and DC (25 min) Pensions with Recursive Utility: New insights on Optimal Pensions (25 min)
E12 AFIR/ERM	Replicating Portfolios (25 min) Investment Capital Charges: A Top-Down Observable Price Approach (25 min)

Thursday 2 June 13.20 - 14.20

Plenary 6

Risk	Risk Management in Other Industries
Pensions and Finance and Investment	The End of Certainty – Why We Should Regret the Passing of DC, What Caused it and What Can We Do – A Challenge?

Once completed please e-mail to eventmanagement@actuaries.org.uk