COLEGIO NACIONAL DE ACTUARIOS

International Actuarial Association
Association Actuarielle Internationale

ACTUARIAL SOCIETY OF SOUTH AFRICA

The Actuary in Banking

27 November 2018

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Agenda

- Different ways to measure VaR and other portfolio risk measures used
  Fanny Estrada, Francisco Ramirez Calixto
- Data analysis in banking
  Pravin Burra

TEA

- Lessons from the validation of bank capital frameworks
  Pravin Burra
- Update on banking in the region
  Giovanna Bistrain
- Panel discussion
  Brian Brown, Richard Deville, Martin Collins, Michel Simard