Thursday, June 19

8:00am--12:00m	FREE MORNING			

Centro de Eventos, Salón b, Biblioteca Luis Ángel Arango

2:00pm-3:00 pm	Derivative pricing under collateralization and differential rates	Fabio Mercurio	Invited talk	English
3:00pm-4:00pm	Risk Culture and its impact on Risk Management of an Insurance Ente	David Ingram	Invited talk	English
4:00pm-4:30pm	COFFEE BREAK			

ACTUARIAL SCIENCE--Centro de Eventos, Salón b, Biblioteca Luis Ángel Arango

4:30pm-5:00pm	DEFINING A POSTERIORI DISTRIBUTION OF AN ACTUARIAL VALUATION FORECASTING: A MIXED APPROACH	Octavio Rojas*, Octavio Nicolás Rojas Mujica	Practicioner--Actuarial Science*	English
5:00pm-5:30pm	Catastrophe bonds as an alternative for hedging Colombian insurer´s minimum wage risk of mandatory life annuities	ANDRES VESGA*, SEGUROS BOLIVAR	Practicioner--Actuarial Science*	Spanish
5:30pm-6:00pm	Mortality Tables in the Colombian Insurance Industry	Armando Zarruk*, Universidad Nacional de Colombia, Bogotá; Andres Villegas, Cass Business School, City Uni; FABIO ORTIZ, U Externado	Practicioner--Actuarial Science*	Spanish
6:00pm-6:30pm	THE ROLE OF THE ACTUARY IN THE MONITORING OF DEFINED CONTRIBUTION MODELS	IGNACIO DEL BARCO*, CPPS	Practicioner--Actuarial Science*	Spanish
6:30pm-7:00pm	On the history of actuarial mathematics in Colombia: some sources and remarks	FABIO ORTIZ*, U Externado ; fabio Ortiz, Universidad Externado	Academic--Finance--Education*	Spanish

FINANCE--Auditorio Rogelio Salmona, Centro Cultural Gabriel Garcia Márquez

4:30pm-5:00pm	Using Value-at-Risk (VaR) to Measure Market Risk of Equity Inventory of a Market Maker	Argyn Kuketayev*, Etrade; James Beatty, E*TRADE	Practitioner--Finance*	English

5:00pm-5:30pm	STRATEGIC ASSET ALLOCATION FOR RESERVE FUNDS: CAPITAL PRESERVATION IN REAL TERMS	Fernando Torres*, Fondo Latinoamericano de Reservas; Javier Bonza, Fondo Latinoamericano de Reservas; Viviana Monroy, Fondo Latinoamericano de Reservas	Practitioner--Finance*	English
5:20pm-5:50pm	Modeling Electricity Spot Price Dynamics by using Lévy-type Cox Processes	VISWANATHAN ARUNACHALAM*, UNAL	Practitioner--Finance*	English
6:00pm-6:30pm	Calibration of a Libor Market Model With Stochastic Volatility	Cesar Gomez*, Universidad Nacional de Colomb; Sandra Naranjo, Escuela de Estadística, UNAL Medellín	Practitioner--Finance*	Spanish
6:30pm-7:00pm	Application of stochastic mesh methods for financial options pricing	JOHN MORENO*, UNIVERSIDAD E	Practitioner--Finance*	Spanish