

The Canadian pensioners mortality table: some results on mortality level and trends

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The presentation will show some results obtained from a mortality study based on Canadian pensioners data available from the combined records of the Canada Pension Plan and Quebec Pension Plan as at December 31st, 2008. This research project conducted by the author shows results by source, gender, age, income level and calendar year. Specifically, mortality results for the 2005-2007 triennial period will be illustrated by gender and income level. Based on this study, a 15-year projection scale is also derived and used to develop a set of projected mortality tables. The obtained results might be of relevance for pension valuation purposes in Canada, and will be useful in the determination of a new standard for pension mortality table in Canada. The results will also be of interest to actuaries involved in individual and group annuities pricing and reserving.