



NITheCS FOCUS AREA WORKSHOP

NITheCS

National Institute for
Theoretical and Computational Sciences

III WORKSHOP ON QUANTITATIVE FINANCE

Advancing Quantitative Methods and Innovations in Futures Markets: Insights from Emerging and Developed Economies

22–26 September 2025

NITheCS Seminar Room, Physics Building, Stellenbosch University, and online

This workshop brings together academics, industry practitioners, and policymakers to explore emerging topics in quantitative finance, including stochastic modelling, futures pricing, market microstructure, risk management, sustainable and climate-related finance, and advanced data-driven methods.

WITH

KEYNOTE SPEAKERS:



Prof Erik Schlögl
(University of
Technology Sydney,
Australia)



Prof Stefan Trueck
(Macquarie University,
Australia)

PLUS...
A Special Issue
call for papers in
the *Journal of
Futures Markets*
(a Q1 Journal)



REGISTER TO ATTEND ONLINE: <https://bit.ly/4nOgE45>



AGENDA

Mon, 22 September

Time	Session	Speaker(s)
09:00 - 09:30	DELEGATE REGISTRATION & MORNING COFFEE	
09:30 - 10:00	Welcoming Remarks	Prof Francesco Petruccione (NITheCS)
10:00 - 11:00	Keynote	Prof Stefan Trueck (Macquarie University)
11:00 - 11:30	COFFEE BREAK & NETWORKING	
11:30 - 12:15	Talk	Dr Hermann Donfack (University of Johannesburg)
12:15 - 13:00	Talk	Dr Siboniso Nkosi (University of Limpopo)
13:00 - 14:00	LUNCH	
14:00 - 14:30	Talk	Mr TF Miyombo
14:30 - 15:00	Talk	Mr MP Rembuluwani
15:00 - 15:30	Talk	Ms Sophy Kgoahla
19:00	WELCOME RECEPTION & DINNER @ DECAMERON RESTAURANT	

Tues, 23 September

Time	Session	Speaker(s)/Leader(s)
09:00 - 09:45	Talk	Dr Antonie Kotzé
09:45 - 10:30	Talk:	Mr Nico Katzke
10:30 - 11:00	Talk	Ms Katherine van der Merwe
11:00 - 11:30	COFFEE BREAK & NETWORKING	
11:30 - 12:30	Talk	Prof Mesias Alfeus
12:30 - 13:00	Talk	Mr Gerald Mathiya
13:00 - 14:00	LUNCH	
14:00 - 14:45	Talk	Nelson Kyakutwika
14:45 - 15:30	Talk	Dr Siboniso Nkosi
19:00	DINNER @ DECAMERON RESTAURANT	

Wed, 24 September – Free Day

No formal sessions scheduled. Participants are encouraged to use the day for networking, informal meetings, or exploring local activities.

Thurs, 25 September

Time	Session	Speaker(s)/Leader(s)
09:00 - 10:00	Talk	Prof Erik Schlägl
10:00 - 11:00	Talk	Prof Erik Schlägl
11:00 - 11:30	COFFEE BREAK & NETWORKING	
11:30 - 12:15	Talk	Mr Mohamed Ismail
12:15 - 13:00	Talk	Mr Guy Konan
13:00 - 14:00	LUNCH	
14:00 - 14:30	Talk	Mr MR Ramohlale
14:30 - 15:00	Talk	Mr Boitumelo Ragoleka
15:00 - 15:30	Talk	Mr Ronald Mahomane
18:00	WORKSHOP DINNER @ GUARDIAN PEAK	

Fri, 26 September

Time	Session	Speaker(s)/Leader(s)
09:30 - 11:00	Roundtable Discussion: <i>Future of Finance in Africa</i>	All delegates, facilitated by Prof Mesias Alfeus
11:00 - 11:30	COFFEE BREAK	
11:30 - 12:00	JFM SI	Prof Erik Schlägl
12:00 - 12:15	Closing Remarks & Vote of Thanks	Prof Francesco Petruccione (NITheCS)
12:15	FAREWELL LUNCH	