

## Investment Expert Session: *Asset Liability Management in Social security Institutions*

*A full day workshop hosted by the BPJS Employment and supported by the Regional Actuarial Services Unit, ILO Bangkok*

**Date: Friday 25<sup>th</sup> February 2022: 8.30am – 11.30am WIB (GMT +7)**

**Virtual Workshop: Zoom details to be confirmed**

### *Agenda*

8.30 - 8.40	<b>Welcome and Introduction from BPJS and ILO</b> Introduction and setting the context for the day. The importance of ALM in a social security context.
8:40 – 09:20	<b>Expert session: Steven James, Managing Director, Strategic Portfolio Design / Global Leadership Team, Canada Pension Plan Investment Board (CPP Investments)</b> Asset Liability Management in a social security context – strategic and practical issues
9:20 – 10:00	<b>Questions and discussion</b>
10:00 – 10:15	<b>Coffee break</b>
10:15 – 10:30	<b>Asset Liability Management in the Region: Overview and key issues</b>
10:30 – 11:00	<b>Parallel breakout sessions</b> Three different break-out groups with representatives from participating social security institutions <i>1: ALM for short- and long-term schemes and the issue of duration mismatches</i> <i>2: Risk and return targets and constraints in the context of ALM</i> <i>3: Practical implementation of ALM – the role of actuarial valuations</i>
11:00 – 11:20	<b>Reporting back</b>
11:20 – 11.30	<b>Summary of the day and close</b>

**Invited Institutions**

*TBC*