

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 25th February 2022: 8.30am – 11.30am WIB (GMT +7)

Virtual Workshop: Zoom details to be confirmed

Agenda

8.30 - 8.40	Welcome and Introduction from BPJS and ILO Introduction and setting the context for the day. The importance of ALM in a social security context.
8:40 – 09:20	Expert session: Steven James, Managing Director, Strategic Portfolio Design / Global Leadership Team, Canada Pension Plan Investment Board (CPP Investments) Asset Liability Management in a social security context – strategic and practical issues
9:20 – 10:00	Questions and discussion
10:00 – 10:15	Coffee break
10:15 – 10:30	Asset Liability Management in the Region: Overview and key issues
10:30 – 11:00	Parallel breakout sessions 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	Reporting back
11:20 – 11.30	Summary of the day and close

Invited Institutions

TBC
