

2nd PBSS Colloquium
21-23 May 2007
Helsinki, Finland

Topic A. Investment Strategies and Risk Management

Current Situation of Pension ALMs in Japanese Corporate Pension Plans

Tadashi Nakada

Pension ALMs, which were introduced to Japanese corporate pension plans management in early 1990s, have become one of the most important tools for corporate pension plans management, particularly for setting up the investment strategies in Japan. The current situation of pension ALMs in Japan, including their methods and popularity, is reported on the basis of statistical data available. The discussion on the possibility and usefulness of LDI will be also discussed.

Keywords: pension ALMs, investment strategies, LDI