



WEEKLY NEWS BRIEF

July 22, 2020

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Mortality Working Group Update

Audience: All

The Mortality Working Group (MWG) is pleased to inform you that the MWG Update #15, following the Virtual meeting held on 27 May 2020, was released and now available for your information and interest. The Update is available on the [IAA website](#) in 13 languages.

Please feel free to share this information as you wish, within your own Actuarial Association and to contacts including LinkedIn, Facebook, and similar channels. The MWG Update can be forwarded for information and reference as well as the link to the page on the [IAA website](#). A possible wording (you could adapt for other languages) is given below as follows:

For those with an interest in mortality and longevity, the six-monthly report from the International Actuarial Association Mortality Working Group is available [here](#). It's available in English and twelve other languages.

Marc Tardif, Chair, Mortality Working Group

AFIR-ERM Section Webinar - Financial Risk: Illiquid Assets and their Role in Insurance and Pension Fund Investment Strategies

Audience: All

Join us on July 23, 2020

7.30 am EST, 12.30 pm BST or 8.30 pm JST

([Click here](#) for your time zone)

[Register here](#) (Please note that the webinar is for AFIR-ERM Section Members – if you are not already a member, please join)

Abstract

Illiquid assets are increasingly prevalent in strategic asset allocation for long term insurance and pension funds in the last few decades. The Greta Thunberg Effect and the rise of ESG objectives have added to this momentum. We understand that the promise of enhanced returns brings associated complexity and additional risk management challenges. In this webinar, we will discuss (i) the fundamental risks of the underlying assets; (ii) global regulatory and governance considerations; and (iii) portfolio management to combat negative illiquidity and credit /governance risks, and the increasing positive realisation of premia even in times of considerable market volatility.

Expert panelists who will be presenting are:

- Mr Ross Evans FIA, UK Insurance Investment and ALM, Partner, Hymans Robertson
- Mr Wojciech Herchel FIA, Insurance ALM Director, Schroders
- Mr Martin Maringi, CFA, FRM, CPA, Supervision, Insurance Bermuda Monetary Authority and Chair of the Infrastructure Task Force, IAIS

Reminders

- IAA Secretariat office will be closed during the week of July 27-31 and August 3rd (for a local holiday). Staff will return to normal duties on August 4th.

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