

Seminar on Sovereign Liability and Risk Management – Principles and Practices (SLRM)

- L-1 Cross-regional Trends and Current Issues in Sovereign Asset Management –
Summary of the Findings from the Pre-Workshop Survey**

- L-2 IMF Guidelines for Foreign Exchange Reserve Management and Santiago
Principles**

- L-3 Introduction to Strategic Asset Allocation (SAA)**

- C-1 Country Case Study – Singapore**

- L-4 Presentations by Selected Participants on Sovereign Liability
Management**

- L-4 Macro-Financial Linkages in Sovereign Asset Management**

- L-5 An Introduction to Sovereign Asset and Liability Management (ALM)**

- L-7 SAA – Determining an ‘Optimal’ Currency Composition**

- L-8 Workshop on Determining an ‘Optimal’ Currency
Composition—Participants to work in break-out groups**

- L-8 Currency Diversification – A View from the Private Sector**

- L-9 Financial Stability Considerations in Managing Sovereign Assets**

- L-10 SAA – Determining an ‘Optimal’ Duration and Benchmark Construction**

- L-11 Workshop on Deriving an ‘Optimal’ Duration and Benchmark
Construction—Participants to work in break-out groups**

- C-2 Country Case Studies – Indonesia and Thailand**

- L-13 An Introduction to SAA Optimization Techniques and Portfolio
Construction Methodologies**

- L-14 Case Study 2: Debt Strategy Development in Practice**

- L-15 Implementation of the Strategy: Link to Annual Borrowing Plan**

- L-16 Monitoring Implementation of the Strategy**

Legend: L - Lecture, C - Case Study, P - Participant Presentation