



# Institute of Actuaries of India

Statutory body established under an Act of Parliament

Unit No. F-206, 2nd Floor, F Wing, Tower II, Seawoods Grand Central,  
Plot no R-1, Sector 40, Nerul Road, Navi Mumbai - 400706  
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20<sup>th</sup> July 2022

## 6<sup>th</sup> Webinar on Banking, Finance and Investments

The Institute of Actuaries of India (IAI) is pleased to announce 6<sup>th</sup> Webinar on Banking, Finance and Investment hosted by the Advisory Group on Banking, Finance and Investments.

Date: 05 August 2022, Friday

Time: 3:30 pm to 5:00 pm, IST

Topic: Modelling the impact of pandemic risk on the economic series through Real World ESGs

### Objective:

Recent events like COVID-19 pandemic and Russia-Ukraine war have increased volatility and uncertainty across the globe and triggered significant changes in the macroeconomic policies for both developed and emerging economies. This has affected the pace of growth along with the level of interest rates and inflation globally. The objective of this session will be to discuss modelling the additional risks introduced by these events within the economic series using Real World Economic Scenario Generators (ESGs).

**Target Audience:** Actuaries, students and other insurance and banking professionals working on assessing the capital requirements, asset liability management, portfolio management and investment management.

### Speaker Details :

#### Ms.Prerna Nagpal

Prerna is an Associate Director at WTW with over 12 years of extensive experience within the investments domain specializing in Real World Economic Scenario Generators (ESGs) and quantitative finance. She is currently the Calibration Lead for WTW's STAR Real World ESG and also leads the India investments team on various investment projects in the delivery of STAR products/client assignments within WTW EMEA Risk Consulting division. She is a member of the Advisory group on Banking, Finance and Investments constituted by The Institute of Actuaries of India. She is also a member of the "Committee to engage and guide the consultant- for designing and implementation of MARS" constituted by Pension Fund Regulatory and Development Authority (PFRDA) of India. She is a fellow of Institute of Actuaries, UK and Institute of Actuaries of India.



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## Program Schedule:

Sr. No	Sessions	Speaker	Time
1	Introductory Address	Mr. Phanesh Modukuru, Chairperson, AGBFI	3:30 pm - 3:35 pm
2	Presidential Address	Mr. Subhendu Bal, President, IAI	3:35 pm - 3:40 pm
3	Modelling the impact of pandemic risk on the economic series through Real World ESGs	Ms. Prerna Nagpal, Associate Director, WTW	3:40 pm - 4:40 pm
4	Q&A		4:40 pm - 4:55 pm
5	Closing Remarks & CPD Questions		4:55 pm - 5:00 pm

## Registration fees excluding GST (INR)

IAI Students & Associates	IAI Affiliates & Fellows	Non Members
500	750	750

Registration link: <https://bit.ly/3vOilnl>

CPD Credit: as per APS9 (Version 4): 1.5 hrs (Technical - Any one practice Area)

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