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Planning

## **Asset Liability Management (ALM) model procurement**

Border to Coast Pensions Partnership Limited

UK2: Preliminary market engagement notice - Procurement Act 2023 - [view information about notice types](#)

Notice identifier: 2025/S 000-038264

Procurement identifier (OCID): ocds-h6vhtk-055b30 ([view related notices](#))

Published 8 July 2025, 2:20pm

### **Scope**

### **Description**

Border to Coast offers investment propositions across Public and Private asset classes that deliver investment opportunities and management to our Partner Funds.

As part of our strategic plan, we intend to expand our range of services for our Partner Funds. A key capability is to enable us to support Partner Funds with their SAA and Portfolio Construction decisions. Therefore, we aim to procure an Asset Liability Management (ALM) model to support the efficient implementation of these new capabilities. The ALM model will support evaluation of scheme investment strategy and risk management, strategic investment planning, asset allocation, and scenario analysis. The core functionalities and modules of the ALM are expected to include Economic Scenario Generator and Capital Market Assumptions, capable of accurate representation of Partner Funds underlying asset classes and investment strategies, stochastic ALM projections and stress testing, and comprehensive reporting modules. The ALM model will utilize the current scheme actuaries' liability data as input.

### **Total value (estimated)**

- £3,600,000 excluding VAT
- £4,320,000 including VAT

Above the relevant threshold

### **Contract dates (estimated)**

- 8 December 2025 to 7 December 2031
- Possible extension to 7 December 2034
- 9 years

### **Main procurement category**

Services

### **CPV classifications**

- 79412000 - Financial management consultancy services

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## **Engagement**

### **Engagement deadline**

18 August 2025

### **Engagement process description**

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As part of our strategic plan, we intend to expand our range of services for our Partner Funds. A key capability is to enable us to support Partner Funds with their SAA and Portfolio Construction decisions. Therefore, we aim to procure an Asset Liability Management (ALM) model to support the efficient implementation of these new capabilities. The ALM model will support evaluation of scheme investment strategy and risk management, strategic investment planning, asset allocation, and scenario analysis. The core functionalities and modules of the ALM are expected to include Economic Scenario Generator and Capital Market Assumptions, capable of accurate representation of Partner Funds underlying asset classes and investment strategies, stochastic ALM projections and stress testing, and comprehensive reporting modules. The ALM model will utilize the current scheme actuaries' liability data as input.

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## **Submission**

### **Publication date of tender notice (estimated)**

29 August 2025

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## **Contracting authority**

### **Border to Coast Pensions Partnership Limited**

- Companies House: 10795539

5th Floor, Toronto Square, Toronto Street

Leeds

LS1 2HJ

United Kingdom

Contact name: Border to Coast Procurement Team

Email: [procurement@bordertocoast.org.uk](mailto:procurement@bordertocoast.org.uk)

Website: <https://www.bordertocoast.org.uk/>

Region: UKE42 - Leeds

Organisation type: Public authority - sub-central government