Conning Allocation Optimizer™

RISK SOLUTIONS | PRODUCT SHEET

Strategic Asset Allocation (SAA) analysis using the cloud-based Conning Allocation Optimizer™ delivers critical insights on investment strategy. Adjust your portfolio strategy to improve investment performance and manage portfolio risk.

Designed for Institutional Investors

Building on Conning's decades of experience as an investment manager, the Conning Allocation Optimizer™ is a fully integrated risk/reward efficient frontier optimization application which is suitable for (re)insurers, pension funds, investment managers, and personal wealth managers.

Holistic SAA analysis

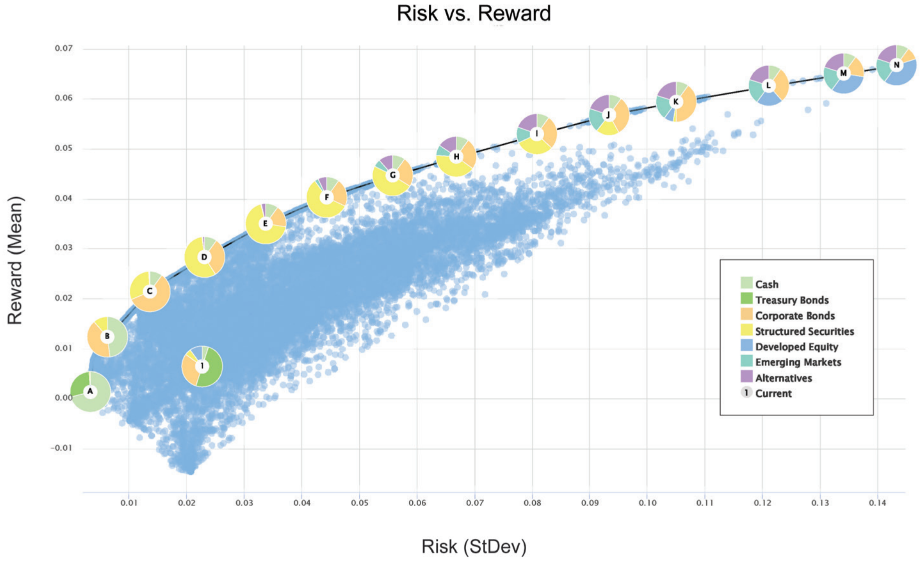
Our solution for SAA and investment risk analyses includes economic, accounting, and solvency metrics for a "balanced scorecard" approach to making investment decisions. Analysis can be performed on an asset-only basis or on an integrated basis which considers the full risk profile of your enterprise — including insurance liabilities and capital requirements.

Asset Modeling

» Supports a broad and extendable range of asset instruments, enabling investigations of the impact of changes to your investment universe.

» Investment returns can be provided by Conning's state-of-the-art GEMS® Economic Scenario Generator or imported from third-party software using our flexible data repository.

» Delivers multiple alternative asset allocation strategies optimized along an Efficient Frontier.



Processing Power in the Cloud

With the speed and affordability of cloud computing, stochastic simulations for financial risk modelling can now be run at a level of sophistication that has never before been practical. The new, cloud-based Conning Allocation Optimizer™ takes advantage of dynamically expandable processing power to deliver a faster, highly intuitive and more flexible experience. Complex optimizations based on large simulations are run quickly in the cloud and accessed via a web browser, requiring little to no IT setup and support.

Conning Allocation Optimizer™

CONNING®

Enterprise SAA

» Incorporate company-specific investment guidelines, liabilities, cash flow, and solvency constraints.

» Plot the current asset mix and alternative strategies to understand the impact on economic value, accounting, and solvency capital requirements.

» Visualize, articulate and validate a company's risk appetite, helping drive a consensus view amongst the management team.

Leading-Edge Visualization Tools

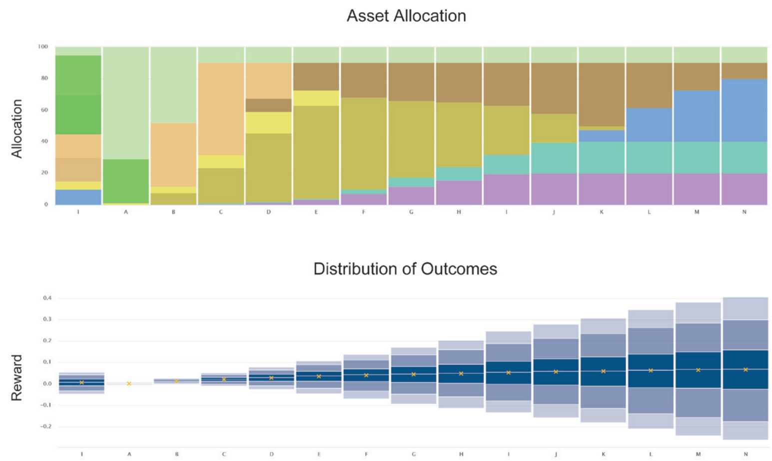
» Input parameters and the results of optimizations are structured into a series of pages to emphasize logical flow and capture all phases of the allocation optimization process.

» The built-in pages and their respective views of the results are customizable and can be re-ordered, restructured and removed to support a user's presentation and analysis requirements and style.

» With the click of a button, users can easily add alternative strategies to the results to compare against the optimized efficient frontier allocations and existing strategies.

» The interactive interface delivers the ability to create custom reports that support robust analyses with board-level presentation quality.

» Documentation and instructions are baked into the application to support first-time and novice users, enabling day-one productivity.



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About Conning

Conning (www.conning.com) is a leading investment management firm with a long history of serving the insurance industry. Conning supports institutional investors, including insurers and pension plans, with investment solutions, risk modeling software, and industry research. Conning's risk management software platform provides deeper insights for decision making, regulatory and rating agency compliance, strategic asset allocation, and capital management. Founded in 1912, Conning has investment centers in Asia, Europe and North America.