

Investment Optimization

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

Designed for Institutional Investors

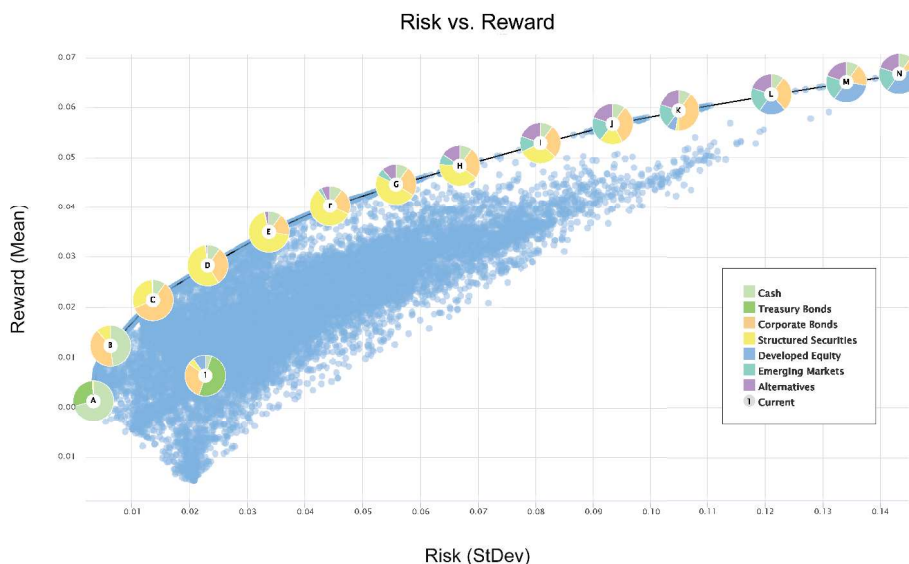
Building on Conning’s decades of experience as an investment manager, the Investment Optimizer is a fully integrated risk/reward efficient frontier optimization application which is suitable for (re)insurers, pension funds, investment managers, and personal wealth managers.

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 Modelling

- » 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

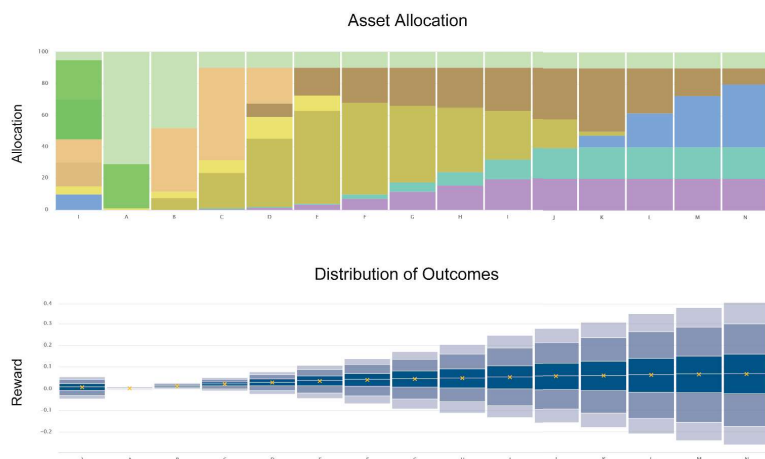
With the speed and affordability of cloud computing, stochastic simulations for financial risk modelling can now be run at a level of sophistication that has never before been practical. The new, cloud-based Investment Optimizer takes advantage of dynamically expandable processing power to deliver a 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.

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 investment 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.



Contact

Lorraine Hritcko (North America)
+1 860 299 2403
lorraine.hritcko@conning.com

Hamish Bailey (U.K./Europe)
+44 20 7337 1933
hamish.bailey@conning.com

Ruby Yang (Asia Pacific)
+852 35511623
ruby.yang@conning.com

About Conning

Conning (www.conning.com) is a leading global investment management firm with a long history of serving the insurance industry. Conning supports institutional investors, including pension plans, with investment solutions and asset management offerings, risk modeling software, and industry research. Founded in 1912, Conning has investment centers in Asia, Europe and North America. Conning's software and advisory services support insurance and pension risk modeling needs, providing insights for decision making, regulatory and rating agency compliance, strategic asset allocation and capital management. Conning's risk management software platform includes the award-winning GEMS[®] Economic Scenario Generator, FIRM[®] Portfolio Analyzer and ADVISE[®] Enterprise Risk Modeler.

©2020 Conning, Inc. ADVISE[®], FIRM[®], and GEMS[®] are registered trademarks in the U.S. of Conning, Inc. Copyright 1990–2020 Conning, Inc. All rights reserved. ADVISE[®], FIRM[®], and GEMS[®] are proprietary software published and owned by Conning, Inc. This material is for informational purposes only and should not be interpreted as an offer to sell, or a solicitation or recommendation of an offer to buy any security, product or service, or retain Conning for investment advisory services. This information is not intended to be nor should it be used as investment advice. Conning, Inc., Goodwin Capital Advisers, Inc., Conning Investment Products, Inc., a FINRA-registered broker-dealer, Conning Asset Management Limited, Conning Asia Pacific Limited, Octagon Credit Investors, LLC and Global Evolution Holding ApS and its group of companies ("Global Evolution") are all direct or indirect subsidiaries of Conning Holdings Limited (collectively, "Conning") which is one of the family of companies owned by Cathay Financial Holding Co., Ltd., a Taiwan-based company. Conning has investment centers in Asia, Europe and North America. For complete details regarding Conning and its services, you should refer to our Form ADV Part 2, which may be obtained by calling us. C#:10603629