

INSURER INVESTMENT FORUM XX

March 18-19, 2020

Fairmont Grand Del Mar Hotel

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Wednesday, March 18:

8:00 am **Breakfast Buffet**

9:00 am **SAA Investment Workshop**

Join your peers in discussions of case studies based upon real experience of SAA working closely with clients. Review different investment approaches from both the Board and senior management perspectives.

Noon **Lunch**

1:30 pm **Investment Seminar for Government Risk Pools**

Only at this special Investment Seminar are the most important investment issues facing pools discussed and dissected in detail. Using a case study format, everyone can ask questions and contribute their experience to the mutual knowledge of all pools at this seminar. As the investing and economic landscapes grow more complex, it is more important than ever to find out how your pool can improve its investment process.

4:30 pm **Adjourn**

6:00 pm **Reception and Dinner**

Thursday, March 19:

8:00 am **Breakfast Buffet**

9:00 am **Welcome and Opening Remarks:
Understanding Artificial Intelligence and Your Insurer**

Alton Cogert, President & CEO, Strategic Asset Alliance

Twenty years ago, the “Insurer Investment and Internet Forum” premiered, and the big unknown was what would happen in the ‘internet age.’ Now, an even bigger unknown presents itself in the form of A.I. So, let’s start at the beginning: What is A.I.? How does it work? How can it help my commercial insurer or risk pool? And, what does it mean for our investment process?

10:00am **What Keeps You Up At Night?**

Daniel Smereck, Managing Director, Strategic Asset Alliance

Nathan Simon, Financial Analyst, Strategic Asset Alliance

Stephen King could not have envisioned a scarier scenario. Worldwide negative yields, a Fed fighting ongoing politicization, and an aging bull market in equities are just the beginning of what can keep any investor up at night. It’s like watching The Shining with your insurer’s future at stake. During the last year, SAA has formally and informally discussed various investment topics with commercial insurers and government risk pools. Here’s what we hear most often as investment challenges and how we are advising insurers to keep the ghosts of market drops at bay.

11:00 am **Break**

11:15 am **Avoiding Decision Making Errors at Your Investment Committee**

Alton Cogert, President & CEO, Strategic Asset Alliance
Dan Smereck, Managing Director, Strategic Asset Alliance

Making good decisions about investing is the building block to a successful investment process. SAA has seen Board and Investment Committee decisions seriously impacted by both good and bad decision hygiene, with the results both expected and unexpected. In the last decade, there has been much research done on the errors we all commit when making decisions. How can your insurer start to make better decisions with better results? We will discuss some of the recent research and provide some important pointers.

Noon **Lunch**

1:30 pm **Artificial Intelligence and the Investment Process**

A.I. and all its permutations are expected to materially change how all of us live in the next five to ten years...and then the really large changes will arrive. Let's focus the discussion on what A.I. means for our insurer's investment process by hearing the opinions of respected investment managers.

How are these managers meeting the challenge of using A.I. and machine learning in their investment process? How do these managers see the future of artificial intelligence at their firm? What does this mean for how portfolios are constructed, what bonds or equities should be purchased, or how those securities will be traded?

Embracing Disruption by Artificial Intelligence in Asset Management

Michael Heldmann, Ph.D., CFA, Managing Director, Senior Portfolio Manager, Best Styles US Equity Head of Best Styles North America, Allianz Global Investors

Investors are adding a new criterion to the list of factors they must assess when reviewing a new investment strategy or manager: Does the strategy use artificial intelligence (AI), and if so, does the technology add value? Answering the second of these two questions is not easy, but it helps to start with one simple premise: AI is a tool, not a destination.

2:15 pm **Proprietary AI Platform a Powerful Research Aid**

Michael Cirami, CFA, Co-Director of Global Income, Eaton Vance

Eaton Vance has developed a proprietary artificial intelligence (AI) platform to support its emerging market debt (EMD) research process and further enhance its differentiated EMD investment capability. The EM debt team undertakes extensive country-level research, which includes more than 60 visits to different countries each year. The AI platform, called Iris™, complements on-the-ground research, sourcing daily news reports in more than 125 developing countries to uncover material news items that are not frequently covered by traditional news and research outlets. Eaton Vance will discuss how AI is a powerful, time-saving tool that is helping the EM debt team expand its mosaic of investment insights.

3:00 pm **Break**

3:15 pm **A.I. and Fixed Income:
Streamlining the Investment Process and Managing Liquidity Needs**

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Peter J. Cornax, Senior Insurance Investment Strategist and Portfolio Manager - Credit, AllianceBernstein

Managing the later stages of the credit cycle, the low rate environment, and lower market liquidity adding to volatility all contribute to the circumstances that insurers must navigate in 2020. As we look forward a technology aided investment process will enable a smarter and faster investment process. Cutting edge technology will help insurers to maintain investments, put capital at work faster, and help to manage their liquidity needs.

4:00 pm

Ask the Experts

Panelists:

Michael Heldmann ,Allianz Global Investors

Michael Cirami, Eaton Vance

Peter Cornax, AllianceBernstein

Moderator: Alton Cogert, President & CEO, Strategic Asset Alliance

In this fast paced, free-for-all session, we place all three investment manager presenters, as well as SAA, on the 'hot seat' about any question that may have arisen at the conference. We suspect, given the variety of opinions, that this will be one of the livelier sessions.

4:45 pm

Adjourn

5:00 pm

Farewell Reception