INSURER INVESTMENT FORUM XXIV

March 20 - 21. 2024
Fairmont Scottsdale Princess
Scottsdale, AZ

Wednesday, March 20:

8:00 am **Breakfast Buffet**

9:00 am **SAA's Insurer Investment Workshop**
Join your peers in a discussion of case studies based on SAA's experience in working closely with insurance clients. SAA's Principals will lead attendees in conducting case studies focused on risk tolerance and applying risk appetite towards a strategic asset allocation.

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.

From the Balkans to Boardrooms and Branding Irons:
Lessons Learned About Life, Leadership and Longhorns
Dubravka Romano, Principal, Romano Strategy Advisors

Dubravka Romano will draw on her life experience of moving from Communist Yugoslavia as a child to leading one of the oldest and largest risk pools in the country, and becoming an accidental rancher along the way to share the lessons she learned about the leadership traits required to navigate the complex economic and investment landscapes of running a risk pool. Dubravka will reflect on the current state of pooling and help SAA set the stage for its interactive case study.

Break

Case Study: Capital Adequacy & The Investment Portfolio
Chris McKenna, Founder & CEO, Three Lions, LLC Company

In this interactive session, Chris will review best practices in assessing your pool's level of capital adequacy, focusing on the incorporation and importance of investment risk. Then, attendees will work in groups to address how a pool's investment portfolio helps (or hinders) its overall financial health.

4:30 pm **Adjourn**

6:00 pm **Reception and Dinner**

Thursday, March 21:

8:00 am **Breakfast Buffet**

9:00 am **Welcome and Opening Remarks: Setting the Stage**

Alton Cogert, President & CEO, Strategic Asset Alliance

Today's agenda will cover several key topics facing insurer investments today and in the future. This opening session will provide an overview of what issues will be addressed by the day's various speakers and why these topics should be on top of every insurer's mind.

Additionally, SAA will discuss, "A.I.: Who, What, Where, When, Why?" This quick-hitting segment will review SAA's view of the state of AI for insurer investments, as well as what insurers/pools should be mindful of in the early stages *(i.e. how it's used by managers, the hype cycle, resources, etc.)*.

9:30 am **Making the Juice Worth the Squeeze**
Jeffrey Berman, *CFA* , Head of North America Distribution, Insight Investment

In the prior search for yield, insurers were exploring risk asset classes they wouldn't have previously considered. Insight Investment will discuss how the script has flipped in the fixed income space, as well as where in the risk asset space insurers are finding the most benefits.

10:15 am **Break**

10:30am **Finding Value in the Short- and Long-Term**
Mark Yu, *CFA, FSA, FRM, MAAA,* Head of Enterprise Capital Strategy
New England Asset Management

As insurers continue to evaluate their fixed income allocation in today's rate and yield environment, New England Asset Management will review where insurers are finding opportunities in the short-term, while keeping the long-term enterprise perspective in mind.

11:15 am **Break**

11:30 am **Navigating Incoming Credit Risk**
Peter Cramer, *CFA,* Senior Managing Director and Senior Portfolio Manager
SLC Management

Whether it's from corporate bonds, the transition between public vs. private credit, or other market trends, SLC will spotlight opportunities in insurers' investment portfolios that may help address these incoming changes.

12:15 pm **Lunch**

1:45 pm **The Inaugural Insurer Investment Forum Lightning Round**
SAA will invite several experts to the stage to share opinions, stories, and predictions in a fast-paced addition to the conference. In pairs/trios, invited participants will be tasked with providing as many of their insights on current trends as possible.

Moderators:
Lucy Rimsky, Director, Strategic Asset Alliance
Nathan Simon, Director, Strategic Asset Alliance

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Participants:
John Olvany, Principal – Business Development, AAM
Samantha Andreoli, Head of Consultant Relations, Conning
Rob Lund, Head of Consultant Relations & Insurance Solutions, IR+M
Ed Kakenmaster, Managing Director – Insurance Sales, Principal Asset Management
John Weasler, SVP – Business Development, UMB Bank

2:35 pm **Break**

2:45 pm **Ask the Experts**
Panelists:
Insight Investment
New England Asset Management
SLC Management

Moderator: Alton Cogert, 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.

3:45 pm **Closing Remarks: Where to From Here?**
Alton Cogert, President & CEO, Strategic Asset Alliance

To close the conference, Alton will review key takeaways from the Forum, as well as where insurers may look next as they consider changes to their portfolio.

4:15 pm **Adjourn & Farewell Reception**