



# Insurance Asset Management Services

Customized Investment Management for the Insurance Market



McDONNELL  
INVESTMENT  
MANAGEMENT

# INSURANCE ASSET MANAGEMENT SERVICES

The firm is a leading provider of customized investment management to the institutional market with over \$11 billion in assets under management. McDonnell serves a broad range of insurance companies and business lines with billions of dollars invested for insurance clients, representing over one third of the firm's assets under management.

## CUSTOMIZED INVESTMENT MANAGEMENT FOR INSURANCE COMPANIES

- ❑ **Value Added Approach**
  - **Custom Portfolio Design** – Matching Multiple Investment Objectives with Market Opportunities
  - **Investment Solutions Designed around Client Needs** – Investment, Regulatory and Business Objectives
  - **Focus on Relative Value and Absolute Performance Results** – On a Risk Adjusted Basis
  - **Risk Centric Investment Philosophy** – Firm-wide
- ❑ **Comprehensive Services**
  - **Ongoing Planning & Development** – Analytics, Modeling, Projections
  - **Direct Access to Portfolio Management** – Experienced Investment Professionals
  - **Real Time Compliance Oversight** – Ongoing Surveillance & Review
  - **Customized Reporting** – Insurance Accounting & Performance Team
- ❑ **Broad Range of Investment Strategies & Options**
  - **Fixed Income Specialist** – Core, Short Duration & Crossover Strategies
  - **Strategic Strategies** – Yield Driven, Total Return, Asset Liability Focus & Blended Risk Portfolios
  - **Customized Mandates** – Restricted Accounts, Single Asset Class, Sector & State Specific Portfolios
- ❑ **Investment Philosophy & Process**
  - **Disciplined Investment Approach** – Alpha Team Focus Identifying Relative Value Opportunities
  - **Emphasis on Risk Management & Control** – Integration of Market, Portfolio & Credit Research
  - **Recognized Leader in Market & Credit Research** – Fundamental, Quantitative & Proprietary Systems
- ❑ **Competitive Fee Structure**

## INDUSTRY SPECIALIZATION – SERVICE COMMITMENT



# INSURANCE ASSET MANAGEMENT SERVICES

## INTEGRATED INVESTMENT PROCESS PORTFOLIO MANAGEMENT & CREDIT RESEARCH



### INVESTMENT APPROACH



### STRATEGIC SOLUTIONS



<p><b>TARGET DURATION MANAGEMENT</b> Limited Dependence – Market Timing</p>	<p><b>Target Interest Rate Sensitivity</b> – Risk/Return Tolerances <b>Ongoing Duration Management</b> – Roll-Down &amp; Other Cash Flows <b>Tactical Adjustments</b> – Defined Trading Range</p>
<p><b>RISK MANAGEMENT &amp; CONTROL</b> Market &amp; Credit Research</p>	<p><b>Risk Assessment Profiling</b> – Market, Sector &amp; Security Considerations <b>Forward Looking</b> – Evaluations &amp; Momentum Scoring Process <b>Capital Preservation</b> – Stability of Principal/Minimizing Volatility</p>
<p><b>RELATIVE VALUE FOCUS</b> Identify and Exploit Opportunities</p>	<p><b>Market Evaluations</b> – Portfolio Positioning <b>Curve Positioning</b> – Shape, Shift Impact <b>Sectors</b> – Fundamental, Quantitative &amp; Momentum Trends <b>Individual Securities</b> – Under- &amp; Over-Valued Securities</p>
<p><b>PERFORMANCE – MULTIPLE OBJECTIVES</b> Alpha Team Approach</p>	<p><b>Integrated Approach</b> – Combining Macroeconomic &amp; Credit Market Analysis with Relative Value Analytical Review/Outlook <b>Strategic Portfolio Positioning</b> – Balancing Client Objectives <b>Absolute &amp; Relative Performance</b> – Attribution Analysis &amp; Implications</p>

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One Lincoln Centre  
18 W. 140 Butterfield Road, Suite 1200  
Oakbrook Terrace, IL 60181  
(630) 684-8600  
[mcdonnellinvestments.com](http://mcdonnellinvestments.com)



*For additional information, contact:*

**Joshua Bogen**

**Director of Sales & Distribution**

**McDonnell Investment Management**

**[bogenj@mcdmgmt.com](mailto:bogenj@mcdmgmt.com)**

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