Equity-Based Insurance Guarantees Conference

Nov. 1-2 New York, NY

Monday, Nov. 1, 2010

7:30 – 8:30 a.m. **Registration and Breakfast**

8:30 – 8:40 a.m. **Opening Comments by Chairman**

8:40 – 9:30 a.m. **Overview of North American Market Landscape**

9:30 – 10:15 a.m. What to Do to Get Back into the VA Game?

10:15 – 10:45 a.m. **Coffee Break**

10:45 – 11:30 a.m. VA Risk Management—Evolving Capital Markets Response to

Changing Markets

11:30 a.m. – 12:15 p.m. EIA Risk Management—Managing Income Rider Risks

12:15 – 1:30 p.m. **Lunch**

1:30 – 2:15 p.m. Black-Holes or Black-Scholes: Modeling Long-Dated Options

2:15 – 3:00 p.m. **AG 43 and Hedging**

3:00 – 3:30 p.m. **Coffee Break**

3:30 – 4:15 p.m. Results of Market Survey of VA Writers

4:15 – 4:45 p.m. **Ask the Experts Session**

5:30 – 7:00 p.m. Reception and Networking

Tuesday, Nov. 2, 2010

7:30 – 8:30 a.m. **Breakfast**

8:30 – 9:15 a.m. Sustainable Manufacturing of VAs

9:15 – 10:00 a.m. **Developing New Products Prudently—An Investment Banker's View**

10:00 – 10:30 a.m. **Coffee Break**

10:30 – 11:15 a.m. Developing New Products Prudently—A Direct Writer's View

11:15 a.m. – Noon Operational Risks

12:00 – 1:30 p.m. **Lunch**

1:30 – 2:15 p.m. Basis Risks Quantification and Management

2:15 – 3:00 p.m. Hedging VAs: Lessons Learned

3:00-4:00 p.m. Ask the Experts

4:00 p.m. Closing Comments by Chairman