



SOCIETY OF ACTUARIES

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2010 NEWSLETTER ARTICLE COMPETITION

Stay tuned for the results of the Investment Section Council's newsletter article competition. Investment Section members are eligible to win a cash prize of \$2,000. The winning article will be determined by a review team and the top five articles will be reviewed by the Investment Section Council for the prize award. All acceptable newsletter articles submitted will be published in Risks & Rewards. The Council will evaluate submissions based on originality, outside-the-box thinking, or analyses that push actuarial thought beyond traditional borders.

The deadline for entries announced in the February 2010 edition of Risks & Rewards was June 16, 2010. However, if you missed the deadline, send your article along anyway! Risks & Rewards provides you with a forum to share interesting facts, work products or experiences. Your article can be formal or informal, about any topic that you find informative and interesting related to investment. With the financial crisis still on everyone's mind, this is a great opportunity to express your opinions and showcase your work or analyses.

Here are some topic ideas we'd love to read about:

- Setting stop-loss limits with Technical Analysis
- Writing an investment management agreement
- Gambling strategies such as Kelly Criterion
- How to communicate risk and return alternatives to frame a decision from management
- Tips for managing consultants
- Review of Jonathan Wilmot's new book
- Standard option trades: straddles, strangles, calendar spreads
- Economic statistics—what to look for
- Pricing inflation derivatives
- Bond math—beyond duration and convexity, to implied repo, spread duration, krds
- The Lehman debacle
- How does London Clearing House work?
- Dual currency insurance products
- The futures delivery option
- Alternative practices for compensating asset managers
- Managing an investment program
- What is a basis swap?
- The SABR model
- Underwriting High Yield bonds
- Bankruptcy laws
- U.S. and Canadian mortgages, vive la difference
- Negotiating an ISDA/CSA
- What's in your DUP
- OTTI—rules and best practices
- Asset managers—who's good at what and how can you tell
- Setting portfolio limits to individual issuers

Please e-mail future submissions to Risks & Rewards to Jill Leprich at jleprich@soa.org, or Sam Phillips at sphillips@soa.org. We look forward to hearing from you.

Sincerely,

Andrew Dalton
Investment Section Chair