

Life Settlements And Longevity Structures Pricing And Risk Management

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~~This book provides readers of all levels of experience with essential information on the process surrounding the acquisition and management of a portfolio of life settlements; the assessment, modelling and mitigation of the associated longevity, interest rate and credit risks; and practical approaches to financing and risk management structures.~~

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~~The last section of the book covers derivative products, either available now or under consideration, that will reduce or potentially eliminate longevity risks within life settlement portfolios. It then reviews hedging and risk management strategies and considers how to measure the effectiveness of risk mitigation.~~

~~Life Settlements and Longevity Structures | Wiley Online Books~~

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~~It begins with the history of life insurance and looks at how the need for new financing sources has led to the growth of the life settlements market in the United States. The authors provide a detailed exploration of the mathematical formulae surrounding the generation of mortality curves, drawing a parallel between the tools deployed in the credit derivatives market and those available to model longevity risk.~~

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turbulence in the financial markets has highlighted the need for diversified portfolios with lower correlations b...

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~~Life Settlements and Longevity: Chaplin, Geoff, Aspinwall ...~~

The Conference opened with a Perspective on the Life Settlement Industry presented by Kurt Bolin, Principal of Stone Point Capital, a large private equity firm. Bolin was followed by Washington ...

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