Lucas Bernard


Jierong Cheng


Alison J. Iavarone


Timothy W. Reinig


**Paul A. Salisbury**


9. *Monographs*


**Anne Zissu**


19. *Life Settlements*

*Investing in Infrastructure Funds: Potential Alternative to Traditional Investment Classes*: A major life settlement securitization that has attracted sovereign wealth funds, and growing interest from pension funds in longevity swaps is underscoring this sector as a legitimate alternative asset class. While life settlement structures and longevity derivatives have long been touted as an emerging asset class for investors, it has been a rocky road. Capital constraints and a lack of underlying high-quality life insurance policies have made it tricky for some Street firms to stay in the game. But, this e-collection of exclusive news articles from our sister publication Derivatives Week, as well as current research from Institutional Investor’s journals, gives you the latest perspectives – and challenges – in this interesting market. Papers re-printed in this collection:

**Delta Hedging IO Securities Backed by Senior Life Settlements**

**Using Life Extension-Duration and Life Extension-Convexity to Value Senior Life Settlements Contracts**
Maximize Returns with Catastrophe Bonds, Life Settlements, and Other Insurance-Linked Securities

In recent years, catastrophe bonds, life settlements and other insurance-linked securities have emerged as an important new asset class for investors looking to diversify their portfolio and take advantage of a non-correlated asset. The article collection not only provides you with the latest strategies, solutions and risks on the crucial issues facing this market, but also gives you a chance to get a first-look as to what issues are on the horizon - making you a better investor in this exciting asset class. Papers re-printed in this collection:

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