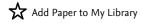
Q Product Submit & Subscribe 占 **Browse** Rankings Blog ₹ Contact а //www.ssrn.com/)Services paper (https://papers.ssrn.com/sol3/ShoppingCar

📆 Download This Paper (Delivery.cfm/SSRN\_ID1000977\_code658905.pdf?abstractid=1000977&mirid=1)

Open PDF in Browser (Delivery.cfm/SSRN\_ID1000977\_code658905.pdf?abstractid=1000977&mirid=1&type=2)



Share: f 💆 🖾 🔗

## Securitizing Property Catastrophe Risk

Current Issues in Economics and Finance, Vol. 2, No. 9, August 1996

6 Pages

Posted: 18 Jul 2007

Sara Borden (https://papers.ssrn.com/sol3/cf\_dev/AbsByAuth.cfm?per\_id=841052) affiliation not provided to SSRN

Asani Sarkar (https://papers.ssrn.com/sol3/cf\_dev/AbsByAuth.cfm?per\_id=2329) Federal Reserve Bank of New York

## **Abstract**

The trading of property catastrophe risk using standard financial instruments such as options and bonds enables insurance companies to hedge their exposure by transferring risk to investors, who take positions on the occurrence and cost of catastrophes. Although these property catastrophe risk instruments are relatively new products, they have already established an important link between the insurance industry and the U.S. capital market.

Keywords: securitization, catastrophe risk, property, derivatives

JEL Classification: G10, G22

Suggested Citation >

Show Contact Information >

Download This Paper (Delivery.cfm/SSRN\_ID1000977\_code658905.pdf?abstractid=1000977&mirid=1)

Open PDF in Browser (Delivery.cfm/SSRN\_ID1000977\_code658905.pdf?abstractid=1000977&mirid=1&type=2)

## 4 References

- 1. Robert C Goshay, Richard L Sandor An Inquiry into the Feasibility of a Reinsurance Futures Market Journal of Business Finance, volume 5, issue 2, p. 56 - 66 Posted: 1973
- Insurance Information Institute Posted: 1996
- Property/Casualty Insurance Facts
- 4. Greg Niehaus, V Steven, Mann

The Trading of Underwriting Risk: An Analysis of Insurance Futures Contracts and Reinsurance

The Journal of Risk and Insurance , volume 59 , issue 4 , p. 601 - 628 Posted: 1992-12

Crossref (https://doi.org/10.2307/253346)

Load more

**O'Citations** that are necessary to make our site work. We may also use additional cookies to analyze, improve, and personalize our content and your digital experience. For more information, see our Cookie

Policy (https://www.elsevier.com/legal/cookienotice)

Fetch Citations

**Cookie Settings** 

Accept all cookies

	Place Job Opening (https://www.ssrn.com/index.cfm/en/Announcements-Jobs/)	
Pa	Paper statistics	
DOW	DOWNLOADS 304	
ABST	ABSTRACT VIEWS 1,844	
RAN	RANK 184,615	
4	4 References	
Pl	PlumX Metrics	
(h ss	(https://plu.mx/ssrn/a/? Related_elournals ssrn_id=10009//)	
F	Federal Reserve Bank of New York Research Paper Series (https://papers.ssrn.com/sol3/JELJOUR_Results  Follow  ①	.cfm?form_name=journalBrowse&journal_id=570402)
(	Recommended Papers  Catastrophe Securities and the Market Sharing of Deposit Insurance Risk (https://papers.ssrn.com/by/Kevin Sheehan (https://papers.ssrn.com/sol3/cf_dev/AbsByAuth.cfm?per_id=584719)	n/sol3/papers.cfm?abstract_id=883653&rec=1&srcabs=1000977&pos=1)
F	Feedback 💭	
	Submit a Paper > (https://hq.ssrn.com/submissions/CreateNewAbstract.cfm)	
	SSRN Quick Links	~
	SSRN Rankings	~
	About SSRN	~
	<b>f</b> (https://www.facebook.com <b>in</b> (https://www.linkedin. trk=tyah&trkInfo=clickedVertical%3Acompany%2CentityType%3Aentity <b>y</b> (https://twitter.	com/company/493409? HistoryName%2CclickedEntityId%3Acompany_493409%2Cidx%
(1	(http://www.elsevier.com/)	
	Copyright (https://www.ssrn.com/index.cfm/en/dmca-notice-policy/)  Privacy Policy (https://www.elsevier.com/legal/privacy-policy)  Terms and Conditions (	nttps://www.ssrn.com/index.cfm/en/terms-of-use/)
Δ	All content on this site: Copyright © 2023 Elsevier Inc., its licensors, and contributors. All rights a similar technologies. For all open access content, the Creative Commons licensing terms apply.	re reserved, including those for text and data mining, AI training, and
	We use cookies to help provide and enhance our service and tailor content.	
Т	To learn more, visit Cookie Settings.	<i>,</i>

(http://www.relx.com/)			
(https://papers.ssrn.com/sol3/updateInformationLog.cfm?process=true)			