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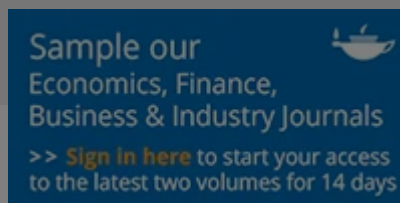
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On systematic mortality risk and risk-minimization with survivor swaps

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Abstract

A new market for so-called mortality derivatives is now appearing with survivor swaps (also called mortality swaps), longevity bonds and other specialized solutions. The development of these instruments has led to a new focus on the systematic mortality risk. At the same time, the main focus is on the diversification of the portfolio from the investor's point of view, to the future of the market. The development of these instruments is described by models that take into account the different intensities are correlated with a portfolio of general investments in

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survivor swaps and derive risk-minimizing strategies in markets where such contracts are available. The strategies are evaluated numerically.

Keywords: [Stochastic mortality](#) [Affine mortality structure](#) [Risk-minimization](#) [Survivor swap](#)

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