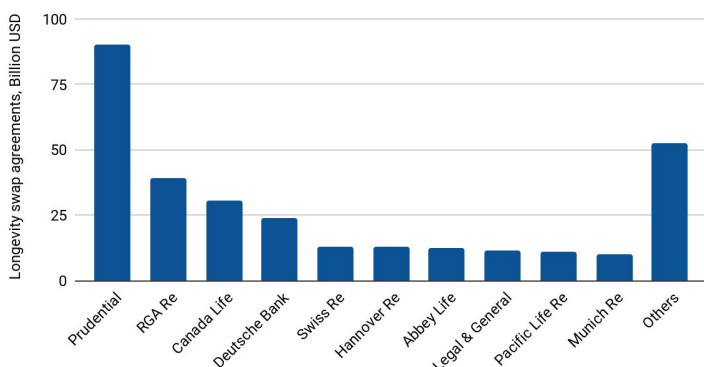


Longevity Derivatives and Financial Instruments Report

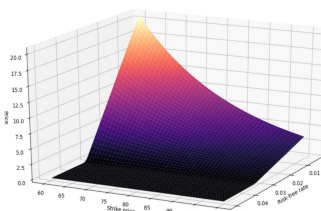
This report thoughtfully explored Longevity-derived financial instruments. The study includes derivatives explanation and analysis, including the comparison to other financial instruments.

Top Longevity Derivatives Players, 2010-2020, Billion USD

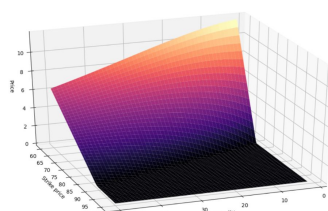


A significant part of this public version report is dedicated to the so-called Longevity Derivatives 1.0, the underlying asset of which is chronological age. The proprietary version, in turn, analyzes the specifics that hold the Longevity Derivatives 1.0 back and suggests ways to overcome the encountered problems.

Results for Maturity = 40, Risk-free Rate and Strike Price are Variables



Results for Risk-free Rate = 0.03, Maturity and Strike Price are Variables



You can access the proprietary version by sending a request to info@invest-solutions.tech.

Some of the key takeaways from the report include:

- As a result of aging and the upcoming Silver Tsunami, there has been an increase in interest in the Longevity industry. Currently, the size of the Longevity market is estimated at \$25 trillion, and main players for Longevity-linked securities are hedgers, arbitrageurs, speculators and governments.
- The Longevity risk transfer activities mainly take place in the countries with a relatively large pension market size, such as the UK, US, Australia, Netherlands and France.
- The most popular Longevity derivatives are the different types of survival bonds, forwards, swaps, options, swaptions, and collateralized insurance obligations.

**LONGEVITY DERIVATIVES AND
FINANCIAL INSTRUMENTS**

Report

August 2021



www.invest-solutions.tech/access-to-longevity-derivatives

InvestTech Advanced Solutions provides investment analytics and data management tools and algorithms. Our products are sophisticated data-driven quantifiable investment recommendations generated to conduct tangible, fast, comprehensive, and inexpensive analysis and due diligence for deep tech startups, as well as real-time financial analytics and consulting for publicly traded corporations in deep tech sectors.

InvestTech Advanced Solutions focuses on three main areas

Venture Investment Division:

Venture Division is aimed to provide sophisticated investment analytics for the Longevity Investment Bank Platform, which serves corporate entities intending to trade longevity financial assets and instruments. Our capabilities are based on the unique VC-as-a-Service approach and strong expertise in deep tech industries.

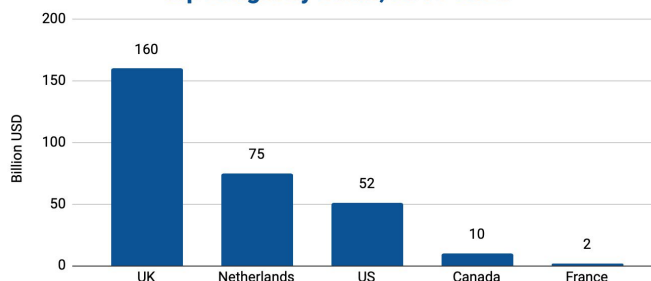
Stock Markets Division:

Stock Division provides prepared real-time AI-based stock market analytics and forecasting for the Longevity Exchange Traded Fund (ETF), comprised of 600+ companies in such sectors as aging, preventive precision biomedicine, AgeTech and others.

Financial Engineering Division:

Financial Engineering Division provides analytics and forecasting for DKV Special Purpose Vehicle and for the Structured Longevity Financial Products such as Deep Knowledge Longevity AMC, Deep Knowledge AI Certificates.

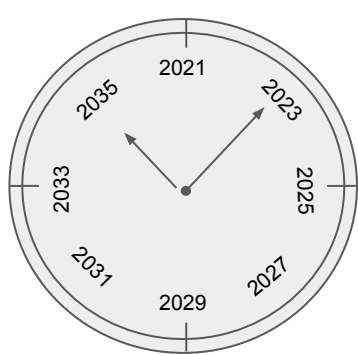
Top Longevity Deals, 2011-2020



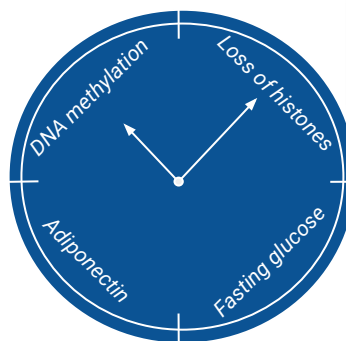


Although the longevity derivatives market has a large number of economical agents, the main ones are hedgers, speculators and arbitrageurs, who are given special attention in the report. New opportunities are opening up for all these agents in case of the high accuracy of risk assessment and forecasting, the selection of the correct risk management tool, and the valuation of a derivative are key challenges. The report analyses one of the possible solutions to fulfill the aforementioned requirements – biological age-based financial instruments, **Derivatives 2.0**.

The rising age of human-validated biomarkers of aging generates a new form of financial instruments, which we believe are better not only for Longevity industry participants but also for traditional financial institutions because the correlation of biological age with age-related diseases is higher in comparison to the chronological age. The implementation of Longevity derivatives based on biological age can also reduce costs of maintaining retirement living standards due to aging and Longevity shock.



Derivatives 1.0
Chronological Age:
years from birth



Derivatives 2.0
Biological Age:
based on biomarkers

Biological age Derivatives vs Chronological Age

Health Life Expectancy at Age 60

