

DeltaTerra Capital

Andrew Davidson & Co. Climate Symposium September 2021





Lies the truth... The Klima model calibrates damage predictions to historical evidence, producing average annual loss estimates that are both climate conditioned and realistic



Klima Analysis - Current vs. Rational Climate Cost Estimates





* "Cost gap" represents the difference between insurance premia collected (covered risk) and the rational expected cost of climate risk (all risk).



The Klima model provides an assessment in two climate risk repricing scenarios for every census tract-defined single-family home market enabling holistic assessment of geographically diversified mortgage pools.

