

Fitting, simulation, and reinsurance optimisation tool

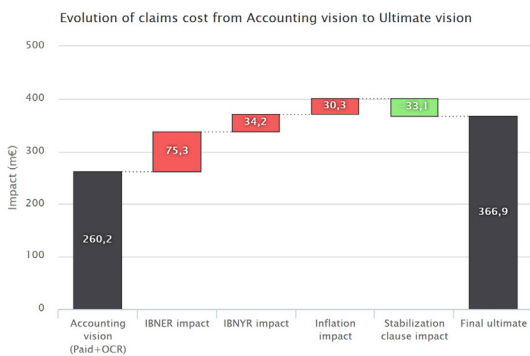
Key features

MODULAR STRUCTURE

EasyRe® is composed of four fully independent modules:

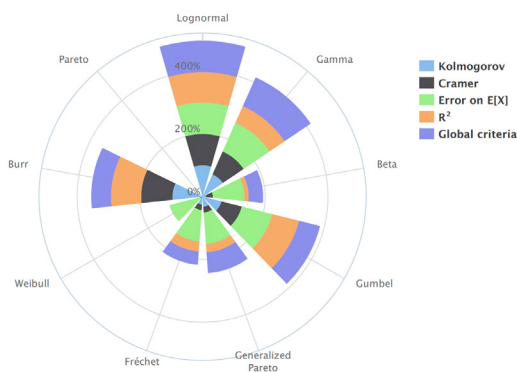
1. Projection of individual claims

This module takes as input an historical claims database, and provides a vector of ultimate individual claims (including stabilisation clauses, future inflation, ...) and a Burning Cost assessment. Moreover, each module offers to the user the ability to download a replicating Excel file.



2. Curve fitting

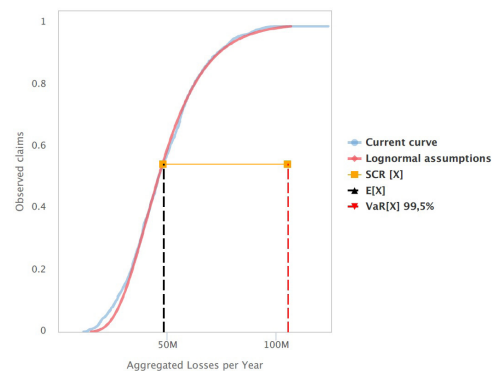
This module takes as input the previous vector of ultimate losses (or any other vector of numbers) and chooses the best statistical distribution that fits the data.



3. Simulation of a statistical distribution

This module takes as input the previous combination of frequency x severity models (or any other combination among the three frequency and nine severity distributions available) or any Event Loss Table (ELT) from CAT software, and generates individual losses. The output is displayed as a downloadable database for any other purpose.

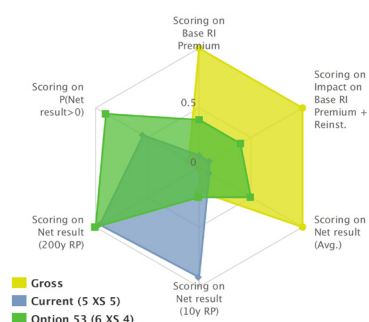
Aggregated losses, comparison with LogNormal distribution



4. Reinsurance pricing and optimisation

This module takes the previous Event Loss Table (or any other loss table) as input and prices the most common reinsurance covers defined by the user (Quota-Shares, XL layers, and Stop-Losses, including net of prior covers and shortfalls). In addition, the underlying algorithm finds the best reinsurance program according to various criteria such as the reinsurance premium, the net result, or the cost of capital (14 available by default).

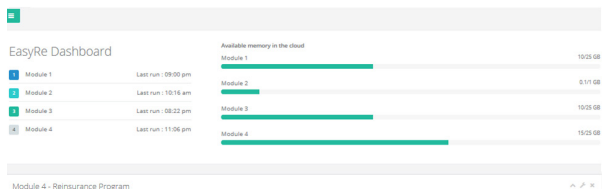
Comparison of various reinsurance alternatives



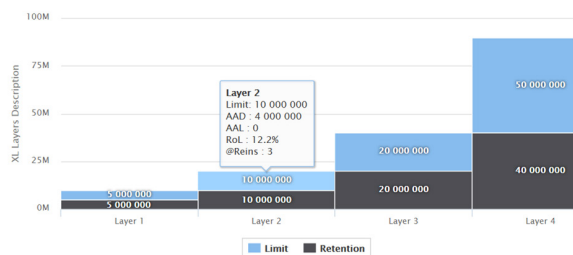
Key advantages

USER-FRIENDLY INTERFACE

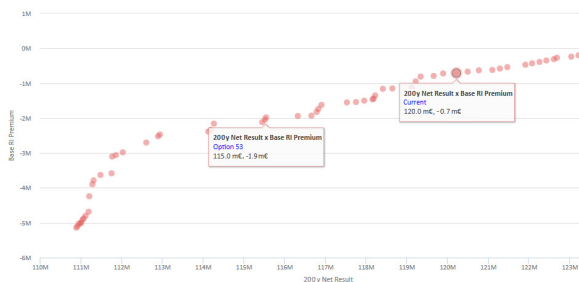
The EasyRe framework allows for intuitive input and output management and seamless interaction with models.



Layers description



Efficient frontier



TRANSPARENCY AND FULL AUDIT TRACK OF RESULTS

Within EasyRe, users can see every formula and investigate intermediate results. Moreover, each module offers to the user the ability to download a replicating Excel file.

SPEED AND PERFORMANCE

All the underlying algorithms of EasyRe are implemented in R, and optimised with the latest unparalleled computing techniques to speed up the execution.

NO PHYSICAL INSTALLATION NEED

EasyRe is a SaaS, and will enable you to access to the application from any computer without any local installation.

DATA AND RESULTS ARCHIVED AND BACKED UP BY USER LOGIN

Powerful storage servers will enable you to run as many runs as required for sensitivities calculation requirements.

AUTOMATIC UPDATES

All R scripts are outsourced which enables you to benefit from last updates without any service interruption.



Milliman is among the world's largest providers of actuarial and related products and services. The firm has consulting practices in life insurance and financial services, property & casualty insurance, healthcare, and employee benefits. Founded in 1947, Milliman is an independent firm with offices in major cities around the globe.

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