Marsh

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Stockholm

Background

Education & Experience

Education

- BSc and MSc in Mathematics, Uppsala University
- Ongoing MSc in Actuarial Mathematics, Stockholm University
  - To become a certified Actuary

Experience

- June 2019 – October 2020, via Sigma, Skandikon
  - Life insurance – analysis of pension liability calculations

- November 2020 –, Marsh
  - Non-life insurance

About Marsh

Marsh is a business of Marsh McLennan, the world's leading professional services firm in the areas of risk, strategy, and people.

MarshMcLennan

- **Marsh**
  Insurance broking and risk management solutions.
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  Reinsurance and capital strategies.
- **Mercer**
  Health, investment, retirement and career consulting and solutions.
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The world’s leading broker and risk advisor

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Colleagues serving businesses, public entities, and private clients in more than 130 countries

500+

Offices worldwide

150+

Years of services

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MARSH ANALYTICS SOLUTIONS – SERVICES

RISK FINANCE OPTIMIZATION

- Modelling of an organization's expected annual losses.
- Overlay of alternative program structures, in line with risk tolerance and risk appetite.
- Identification of optimal insurance program.

CATASTROPHE ANALYTICS

- Risk mapping – Stratification of assets and the mapping of catastrophic asset accumulation risks.
- Risk modelling – Quantification of expected catastrophe (including natural catastrophe, builders risk & terrorism) losses, to inform the adequacy of insured (sub)limits.

DATA DRIVEN INSIGHTS

- Valuable insight driven through three key data points: placement, exposure, and claims.
- Evaluate an insurance program structure, set a future strategy, identify an action plan to drive down claims, and monitor changing market trends.

SOLVENCY II

- Assuming the role of "actuarial function" for captive insurance companies.
- Calculation (or verification) of the Capital Solvency Requirements (SCR) under Solvency II.

LOSS RESERVING

- Actuarial assessment of the reserves required to meet expected losses.
- Suitable for a captive or a self-insurance fund on balance sheet.

Example of work tasks

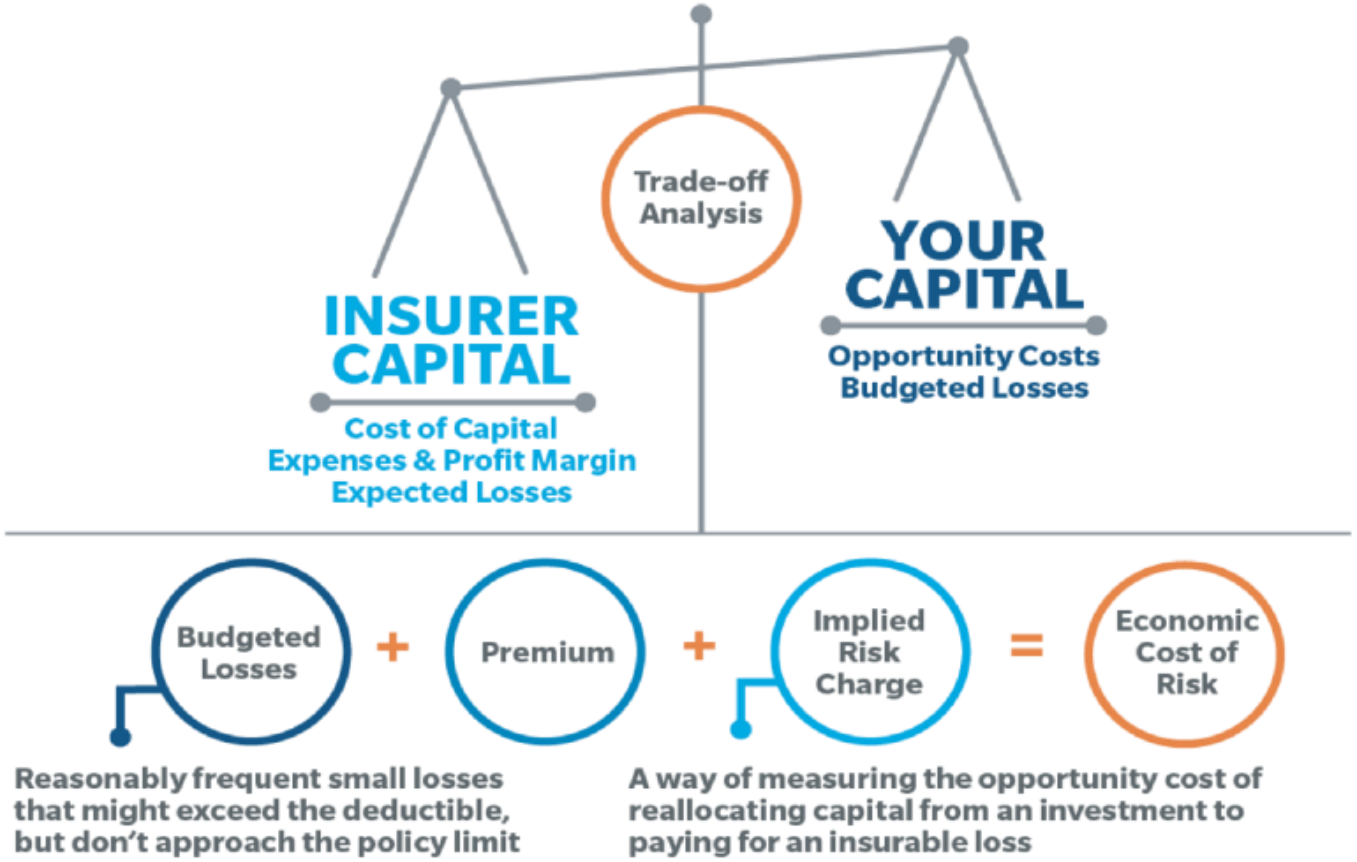
- Risk finance optimization
- IBNR calculations
- ORSA reports with Solvency II calculations (for Captive Insurance Companies)
  - Captive insurance companies is a company creating a licensed company to keep the risk in-house, which provide insurance to its parent organization.

Example:

– Historical claims & benchmark data
– Investigate appropriate limits
– Determine severity distribution & frequency
– Model the insurance structure of current and alternative programs
– Economic Cost of Risk, use the result above and calculate the optimal structure with given premiums or a price to beat.

Financial Analysis of Retention vs. Transfer

It’s all about cost of capital



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Let me know in case of any questions

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