



FORENSIC

# Reserving DADA: Data, Actuarial, Documentation, Accounting

ADVISORY

# Data

Policy holders, competitors, regulators ...

The world

**Input/Output**  
IT Landscape, data collection

**Policy Holder, Single (!) Claims, Large Losses,  
Classification, Grouping, Tagging of policies**

**Benchmark, fx, inflation, discounting**

**Historical Data**

**Completeness, adequacy, validation ...**

**Error handling, Interpolation, Extrapolation**

[...]

Actuarial, Documentation, Accounting

# Actuarial

Data

Solvency, Ranges

Actuarial modelling  
CL, BF, Bootstrap ...

Flexible and transparent use of  
modelling techniques; sharing of methods

Talking to  
UW, claims handlers, accounting, CFO, ...

Auditable interaction with  
Excel, Access, SAS

Visualisation, Graphics

[...]

Documentation, Accounting, Data

# Documentation

Data, Actuarial

**Automated standard reporting**

**Log file, Versioning**  
**Timestamp, parameterization, used information**

**Benchmark**  
**External, IELR, UW, Management Decision**

**Internal Control System, SoX, MARisk**

**Audit Trail**  
**Who did what when and why**

**Automated reconciliation to  
general ledger**

[...]

Accounting

# Accounting

Data, Actuarial, Documentation

Accounting  
Ultimate/Reserves/ULAE

Management Review and Approval  
(maybe earlier in the process)

Forecasting/Planning

Be ready for IFRS 4 V2  
Risk Margin, Disclosures ...

Seamless data transfer (to SAP, to MIS ...)  
seamless control environment

Economical calculation, Cash Flows

[...]

The world  
External Stakeholders

# Contact

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