Discover How Matisse Can Help You Maximize Your Profits

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January 27, 2022

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Agenda

- Overview of Matisse
- Creating Pricing Structures in Matisse
- Underwriter Pricing Results
- Future of Matisse

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Analyze Re Product Suite

Analytics Platform

Matisse UI

Excel Add-In

Optimization Frontier Explorer

API

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Meet Matisse

Work with the most complex structures

Underwrite against multiple models

Analyze Re & arium

Create custom pricing formulas and functions

One place for single layer to enterprise wide view of risk

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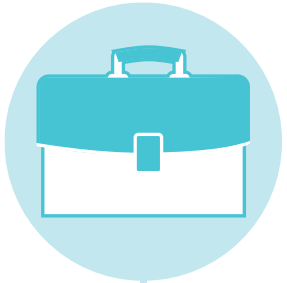
Matisse in the Reinsurance Workflow

Cat Model Evaluation

Compare Multiple Models Side by Side
Apply Variable Weightings
New Model Evaluation
Ad-Hoc Investigations



Portfolio Management

Rollup/Accumulation
Report Across Entire Organization
Bound & In-Force Portfolio Analysis
Contribution Metrics

Reporting

Internal Board Reports
Regulatory Reports

Pricing

Underwriter Risk Adjustment
Profitability Analysis
Technical Pricing & Marginal Impact
Back Allocation to Layers & Loss Sets

Risk Management

Retrocession Pricing
Strategic Planning & Portfolio Optimization
Compare Multiple Portfolio Scenarios
Back Allocate Cost to Business Units

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Streamlined Data Upload To Analyze Re

Gross Losses Model A

YELT

Gross Losses Model B

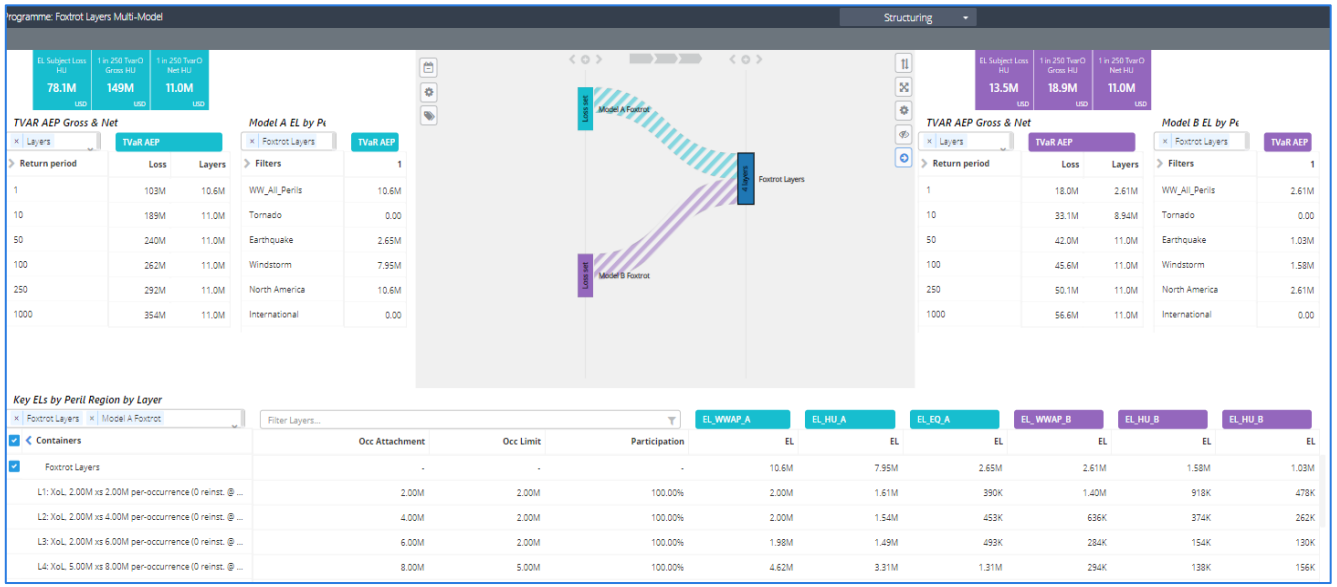
ELT

Non-Modeled Distribution

Distribution

Automated upload process

Matisse



Enter layer terms

Pricing Analytics

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Pricing a New Deal in Matisse

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Profitable Underwriting With Matisse – at Nova Re

Nova Re
EST. 2019

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What Is Important to Stephen?

- Easy, quick, visual way to set up a structure
- Ability to change terms easily
- Viewing results from different model vendors side by side
- Easily apply peril/region loading
- Include non-modeled losses

Nova Re
EST. 2019

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What Is Important to Stephen?

Create structures easily

- **Task:** Set up simple and complex structures quickly and accurately
- **Matisse:** Sankey diagram and pre-set structure input fields

Ability to change terms easily

- **Task:** Change terms and remodel quickly
- **Matisse:** Change any term and all metrics will recalculate giving an updated set of pricing results

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What Is Important to Stephen?

Multi-Model Results

- **Task:** Nova Re licenses two model vendors
- **Matisse:** Model-agnostic. Model the full view of risk and compare side by side

Peril/Region Loading

- **Task:** Nova Re applies peril and region loads to all risks
- **Matisse:** Pre-built column to quickly enter loading factor

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What Is Important to Stephen?

Modeled and Non-Modeled Losses

- **Task:** Receive “non-modelled” data that could result in underestimation of risk being priced
- **Matisse:** Able to import non-modeled losses and view full set of results

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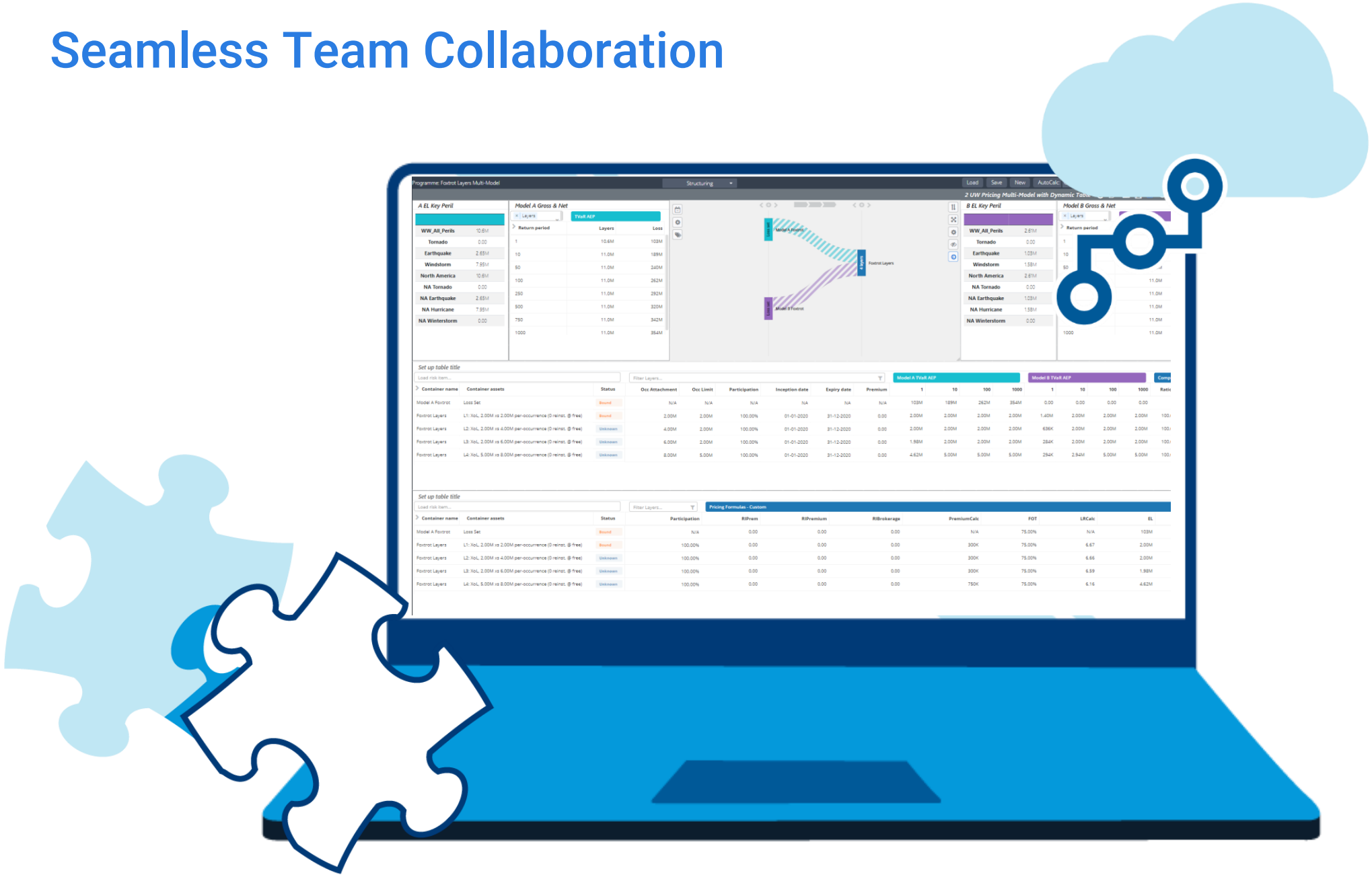
Seamless Team Collaboration



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What Is Important to Jane?

- Ability to change terms and recalculate on the fly
- Attachment and exhaustion probability
- Ability to apply model credibility weighting
- Co-metrics
- Marginal impact

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What Is Important to Jane?

Ability to change terms and recalculate the profitability on the fly

- **Task:** Change terms to a layer/multiple layers quickly
- **Matisse:** Recalculates all results on the fly without the need of a remodel

Attachment and exhaustion probability

- Important metrics to Jane in her underwriting role – recalculated on the fly

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What Is Important to Jane?

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Ability to apply credibility weighting

- **Task:** Nova Re decides on a model-vendor weighting of:
  - 50% Model A, 40% Model B and 10% Experience rating
- **Matisse:** Allows for flexible weighting. Alter experience rating % and recalculate all metrics on the fly

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What Is Important to Jane?

Contribution risk metrics (“co-metrics”)

- **Task:** Geographic and/or peril risk breakdown
- **Matisse:** Allows Jane to break down her risk in a number of different ways

Marginal impact

- **Task:** View the impact of the priced risk against the latest portfolio in real time
- **Matisse:** Calculate marginal impact in real time

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Summary of Pricing Workflow in Matisse

Take model data and push to Analyze Re

Cat modelers create the structures in Matisse UI dashboard

Underwriter reviews cat modelers dashboard

Underwriter can have own profitability pricing dashboard

Make changes on the fly as terms can change from broker

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What’s Next for Matisse?

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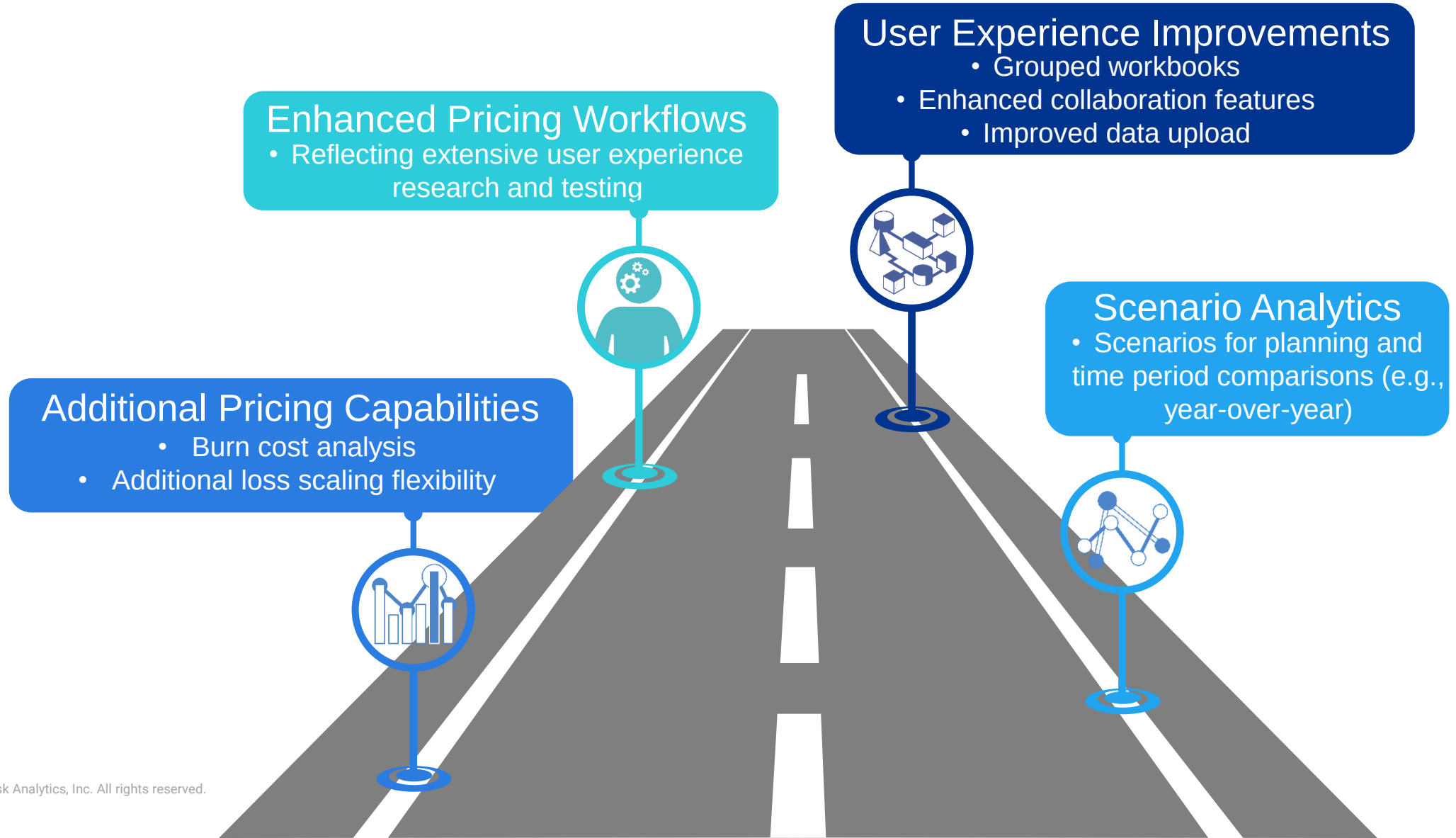
Matisse Roadmap



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