

Er du klar for Solvens II rapportering av investeringene dine?

NACE Code ?
LEI code?

Stress-testing of market risk?

Fund look-through approach ?

Asset pledged as collateral?

Max loss under unwind event?

CIC Code ?

External rating?



Ta det rolig!

Vi har løsningen for deg





Vårt porteføljesystem



Vårt porteføljesystem

- Håndterer alle relevante Solvens II kategorier på dine investeringer
- Har funksjonalitet for å legge inn fondsinnhold i dine fond.
- Håndterer kalkulasjon av stresstest på alle dine investeringer etter Solvens II regelverket
- Er fullt integrert med vårt Solvens II rapporteringsverktøy

Solvency II kategorisering

Solvency II values

From portfolio: EP-110 Bank Date: 31.12.2014 Fill Check Clear OK marks

To portfolio: EP-195 Eiendom

Tick	ISIN	Security name	Cur.	Custody	Exchange	CIC category	CIC Subcategory	CIC	Collat.	Unit L.	NACE Cod	Valuation	OK
ASC	NO0003021909	Abg Sundal Collier ASA	NOK	NO	NO	Equity	Common equity	NO31	<input type="checkbox"/>	<input type="checkbox"/>		Quoted market price	<input type="checkbox"/>
	LU0202658414	Abn Amro Multi Strategy Fund	NOK		LU			LU	<input type="checkbox"/>	<input type="checkbox"/>			<input type="checkbox"/>
	NO0010236110	Aker ASA B-Aksjer	NOK		NO			NO	<input type="checkbox"/>	<input type="checkbox"/>			<input type="checkbox"/>

Check rating

From portfolio: EP-140 Obligasjoner HTF Date: 31.12.2014 Clear OK marks

To portfolio: EP-140 Obligasjoner HTF


Rating overview Rating import Messages

Tick	ISIN	Name	Cur.	Moodys	Fitch	S_P	Shadow	Used	OK
	NO0010255557	Totens Sparebank 10/15	NOK	Aaa	AAA			AAA	<input type="checkbox"/>
SORG06	NO0010302425	Spb Sør 06/16 4,25%	NOK		A+			A+	<input type="checkbox"/>
MING29 PR	NO0010311236	Spb 1 SMN 06/16 4,70%	NOK					N/A	<input type="checkbox"/>
MORG18	NO0010364862	Spb Møre 07/17 5,50%	NOK					N/A	<input type="checkbox"/>
	NO0010373871	Kommunalbanken AS 07/22 5,75% C	NOK					N/A	<input type="checkbox"/>
	NO0010375090	DNB Bank ASA 07/23 6,00% C	NOK			BBB+		BBB+	<input type="checkbox"/>
STORB31 F	NO0010439821	Storebrand Bank ASA 08/15 6,50%	NOK						<input type="checkbox"/>



Fondsgjennomlysning

Fund content



Fund content

Tick Security SSGA World Index Equity Fund ISIN FR0010208538 Date 31.12.2014


6205

Fund content Data maintenance Import of fund content Import setup Messages

Calculate share Lock records Remove Indisign Copy Clear table Copy from 30.11.2014

Tick	ISIN	Security name	Quantity	Value	Share	Source	Changed by	Last changed
	AN8068571086	Schlumberger Ltd Common Stock USD 0,01	0,0000	178 634	0,33456%	Import (Manuell)	ESCALIFS\gsv	28.04.2015 15:53:29
	AT0000606306	Raiffeisen Bk Intl AG Ordinary EUR	0,0000	3 238	0,00606%	Import (Manuell)	ESCALIFS\gsv	28.04.2015 15:53:29
	AT0000652011	Erste Group Bk AG Ordinary EUR	0,0000	9 175	0,01718%	Import (Manuell)	ESCALIFS\gsv	28.04.2015 15:53:30
	AT0000730007	Andritz AG Ordinary EUR	0,0000	7 556	0,01415%	Import (Manuell)	ESCALIFS\gsv	28.04.2015 15:53:30
	AT0000743059	OMV AG Ordinary EUR	0,0000	7 016	0,01314%	Import (Manuell)	ESCALIFS\gsv	28.04.2015 15:53:30
							ESCALIFS\gsv	28.04.2015 15:53:30
							ESCALIFS\gsv	28.04.2015 15:53:30
							ESCALIFS\gsv	28.04.2015 15:53:30
							ESCALIFS\gsv	28.04.2015 15:53:31
							ESCALIFS\gsv	28.04.2015 15:53:32
							ESCALIFS\gsv	28.04.2015 15:53:32
							ESCALIFS\gsv	28.04.2015 15:53:32
							ESCALIFS\gsv	28.04.2015 15:53:32
							ESCALIFS\gsv	28.04.2015 15:53:32
							ESCALIFS\gsv	28.04.2015 15:53:33
							ESCALIFS\gsv	28.04.2015 15:53:33

Fund content



Fund content

Tick Security SSGA World Index Equity Fund ISIN FR0010208538 Date 31.12.2014

6205

Fund content Data maintenance Import of fund content Import setup Messages

Reset OK marks

OK	Tick	ISIN	Security name	Cur.	Issuer ID	Issuer name	Exchange	Rating	Risk weig	Sector	NACE	Reg.Ctry	Cust.ctry	Exc.Crt
<input type="checkbox"/>		GB00B1YW4409	3i Group PLC Ordinary GBP 73,8636	GBP						0		GB	FR	GB
<input type="checkbox"/>		US88579Y1010	3M Co Common Stock USD 0,01	USD						0		US	FR	US
<input type="checkbox"/>		CH0012221716	ABB Ltd Ordinary CHF 1,03	CHF						0		CH	FR	CH
<input type="checkbox"/>		US0028241000	Abbott Laboratories Common Stock USD	USD						0		US	FR	US
<input type="checkbox"/>		US00287Y1091	AbbVie Inc Common Stock USD 0,01	USD						0		US	FR	US
<input type="checkbox"/>		JP3152740001	ABC-Mart Inc Ordinary JPY	JPY		ABC-Mart Inc				0		JP	FR	JP
<input type="checkbox"/>		GB0000031285	Aberdeen Asset Mgt PLC Ordinary GBP 10,0	GBP						0		GB	FR	GB
<input type="checkbox"/>		ES0111845014	Abertis Infraestructuras SA Ordinary EUR 3,0	EUR						0		ES	FR	ES
<input type="checkbox"/>		IE00B4BNMY34	Accenture PLC Common Stock USD 0,0000225 CL	USD		Accenture PLC				0		IE	FR	IE
<input type="checkbox"/>		FR0000120404	Accor SA Ordinary EUR 3,0	EUR						0		FR	FR	FR
<input type="checkbox"/>		CH0044328745	ACE Ltd Common Stock USD 26,59	USD						0		CH	FR	CH
<input type="checkbox"/>	ACY	LU0075646355	Acergy S.A.	NOK		Subsea 7 SA						LU	FR	LU
<input type="checkbox"/>		JP3108600002	Acom Co Ltd Ordinary JPY	JPY		Acom Co Ltd				0		JP	FR	JP
<input type="checkbox"/>		ES0167050915	ACS Actividades de Construccio Ordinary EUR 0,5	EUR						0		ES	FR	ES
<input type="checkbox"/>		IE00BD1NQJ95	Actavis plc Common Stock USD 0,0033	USD		Actavis plc				0		IE	FR	IE
<input type="checkbox"/>		CH0010532478	Actelion Ltd Ordinary CHF 0,5	CHF		Actelion Ltd				0		CH	FR	CH
<input type="checkbox"/>		US0000000000	Actelion Ltd Ordinary CHF 0,5	USD						0		US	FR	US



Fondsinnhold

- Registrer manuelt, klipp og lim fra Excel eller importer fra Silverfinch



Stresstesting av markedsrisiko

Stresstest

escali

Stresstest

From portfolio EP-110 Bank

To portfolio EP-190 Hedgefond

Date 31.12.2014

Equity risk Equity derivatives Property risk Property derivatives Interest risk Interest derivatives Credit risk Credit derivatives Currency risk Currency derivatives Concentration risk Setup Messages

Refresh Calculate

Portfolio	Tick	ISIN	Name	Market value	Equity 1 change	Equity 2 change	Security type	Listed	Country
EP-160 - Aksjer norske	PSI	NO0010098247	Psi Group ASA	10 875 000	-5 056 875	-	Shares	<input checked="" type="checkbox"/>	NO
EP-160 - Aksjer norske	ODFB	NO0003399917	Odfjell ASA B-Aksjer	2 620 000	-1 218 300	-	Shares	<input checked="" type="checkbox"/>	NO
EP-160 - Aksjer norske	KOG	NO0003043309	Kongsberg Gruppen ASA	6 150 000	-2 859 750	-	Shares	<input checked="" type="checkbox"/>	NO
EP-160 - Aksjer norske	EMGS	NO0010358484	Electromagnetic Geoservices	1 506 000	-700 290	-	Shares	<input checked="" type="checkbox"/>	NO
EP-160 - Aksjer norske	CLAVIS	NO0010308240	Clavis Pharma ASA	5 300 000	-2 464 500	-	Shares	<input checked="" type="checkbox"/>	NO
EP-160 - Aksjer norske	BON	NO0003110603	Bonheur ASA	3 662 500	-1 703 063	-	Shares	<input checked="" type="checkbox"/>	NO
EP-160 - Aksjer norske	ASC	NO0003021909	Abg Sundal Collier ASA	7 275 000	-3 382 875	-	Shares	<input checked="" type="checkbox"/>	NO
EP-160 - Aksjer norske	ORK	NO0003733800	Orkla ASA A-Aksjer	5 040 000	-2 343 600	-	Shares	<input checked="" type="checkbox"/>	NO
EP-160 - Aksjer norske	FOE	NO0003089005	Fred Olsen Energy	683 204	-317 690	-	Shares	<input checked="" type="checkbox"/>	NO
EP-160 - Aksjer norske	ALGETA	NO0010239437	Algeta ASA	5 375 883	-2 499 786	-	Shares	<input checked="" type="checkbox"/>	NO
EP-160 - Aksjer norske	TOM	NO0005668905	Tomra Systems ASA	10 400 000	-4 836 000	-	Shares	<input checked="" type="checkbox"/>	NO
EP-160 - Aksjer norske	SCH	NO0003028904	Schibsted ASA	5 200 000	-2 418 000	-	Shares	<input checked="" type="checkbox"/>	NO
EP-170 - Aksjer utland (fond)		NO0008000163	Odin Finland	297 000	-	-167 805	Equity fund	<input type="checkbox"/>	NO
EP-170 - Aksjer utland (fond)		NO0008000023	Odin Sverige	816 000	-	-461 040	Equity fund	<input type="checkbox"/>	NO

Stresstester alle dine fond basert på fondsinnhold i forhold til den enkelte modul i stresstesten





Vårt Solvens II rapporteringsverktøy



- Enkel import av data fra porteføljesystem, regnskapssystem, forsikringssystem eller annet relevant system
- Legg inn nødvendige tilleggsdata manuelt som ikke kan hentes fra andre systemer
- Valider alle dataene mot EIOPA's valideringsregler
- Produserer alle Solvens II rapportmaler (QRT's)
- Integrert med T4U (Tools for undertakings) for rapportering på XBRL format



Technical Provisions Stresstests Accounting System data

Importing technical provision Translation table

#	Product category	Country	Product subcategory	Provision type	Best estimate gross	Best estimate net	Risk margin	Reinsurance recoverables
1	Accepted reinsurance	Norge	Best Estimate	Life provisions	3333	1666,5	200	1666,5
2	Accepted reinsurance	Norge	Best Estimate	Life provisions	564	286	265	0
3	Annuities (non-life health)	Norge	Best Estimate	Life provisions	582	304	265	0
4	Annuities (non-life health)	Norge	Best Estimate	Life provisions	590	312	265	0
5	MAT reinsurance	Norge	Best Estimate	Non-life Claim	2612	328	277,5	0
6	MAT reinsurance							
7	MAT reinsurance							
8	MAT reinsurance							

Avsetninger_Test_02_12-11_30_01 - Excel

Andrew Sweetmore

FILE HOME INSERT PAGE LAYOUT FORMULAS DATA REVIEW VIEW

Clipboard Font Alignment Number Styles

Click here to add new item

Import provisions Translate values

A1 : S.12.01.01

S.12.01.01		19410,32							
Life and Health SLT Technical Provisions (Annual)									
Insurance with profit participation	Index-linked and unit-linked insurance		Other life insurance		Annuities stemming from non-life insurance contracts and relating to insurance obligation other than health	Accepted reinsurance			
	Contracts without options and guarantees	Contracts with options and guarantees	Contracts without options and guarantees	Contracts with options and guarantees		Of which WP (Insurance with profit participation on Accepted reinsurance (Gross))	Of which UL (Index-linked and unit-linked insurance on Accepted reinsurance (Gross))		
300	1000			1500		2000	9000	2300	3000
16276,32		10450	34630		20900	31350	35257	11781,33	
ICA1/NoValue!	CA2	CA3		CA4	CA5	CA6	CA7		
CB1	CB2	CB3		CB4	CB5	CB6	CB7		
CC1	CC2	CC3		CC4	CC5	CC6	CC7		
CD1	CD2	CD3		CD4	CD5	CD6	CD7		
8071,58	5225	7315		10450	15675	7549,08	5807,065		
D1	D2	D3		D4	D5	D6	D7		
2633,4	2911,37			12665,4		2424,4	2633,4		
19410,32	28991,37			86415,4		19681,4	23414,73		
FB1	FB2			FB4		FB6	FB7	FB7A	FB7B
IA1	IA2			IA4		IA6			
7788	2847			2851		7300	3637		

Technical Provisions Stresstest:

Import Report

Drag a column header and drop it here to group by that column

Product category	Country	Pr
Accepted reinsurance	Norge	Be



Escali Teamet

Vår Solvency II ekspertise



Vår kompetanse

- Vi har erfaring og ekspertise på kvantitative rapportering under Solvens II regimet
- Vi er oppdatert på Solvens II regelverket, og følger regelendringer kontinuerlig.
- Vi har hjulpet mange forsikringssselskap med løsninger for porteføljestyring og Solvens II rapportering
- Vi har hjulpet mange forsikringssselskap med Solvens II implementerings- og rapporteringsprosjekter

Escali kunder

Våre referanser



Noen av våre kunder

Skadeforsikring:



NORWEGIAN HULL CLUB



Pensjonskasser:



Bergen
Kommunale
Pensjonskasse



Akershus
Fylkeskommunale
Pensjonskasse

GABLER



Trondheim
Kommunale
Pensjonskasse



Livsforsikring:



Oslo Pensjonsforsikring

