

Solvency II

Complete data for effective risk management and regulatory reporting

SIX's Solvency II data service provides the granular asset data essential for insurers and asset managers to calculate capital adequacy and meet reporting and disclosure requirements.

Our Solvency II data service delivers the consistency and transparency required to support risk and compliance obligations.



Legal Environment

Solvency II is a European-wide regulation for the insurance industry due to be implemented on 1st January 2016.

The rules are designed to increase policyholder protection and reduce risk of consumer loss or market disruption through strengthened capital requirements, governance and risk management processes.

Solvency II harmonizes rules for insurers and reinsurers across the EU replacing the various local standards established under the initial Solvency directive.

The directive is often divided into a three-pillar structure, for implementation:

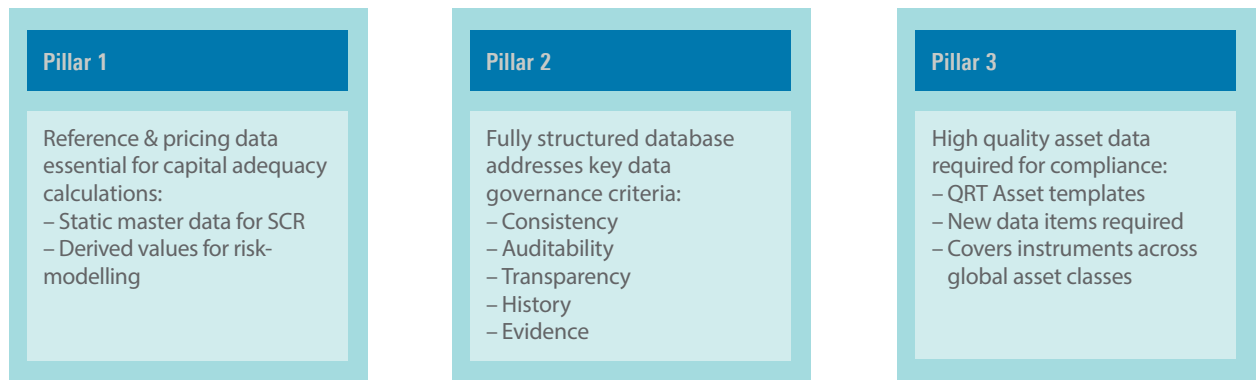
- **Pillar 1** is based on Quantitative requirements including balance sheet, minimum capital requirements and Solvency Capital Ratio (SCR)
- **Pillar 2** deals with Qualitative requirements covering governance and risk management policy of the firm and Own Risk Self-Assessment

- **Pillar 3** covers reporting, disclosure and market discipline

Key Benefits

- Seamless integration of the extensive new data requirements to support Solvency II reporting obligations
- Leverage SIX's data management expertise to address regulatory data challenges
- Enhance risk management, transparency and control
- Data consistency and provenance required to manage the impact of regulatory reporting changes across the enterprise

Solvency II Data Governance



SIX Financial Information Data Governance

| Indicative Complimentary Identification Code | Group-Parent entity mapping | Integrated classifications & ratings | Fixed Income evaluations | 3rd Party Content | Pricing & reference data on millions of instruments |
|---|---|--|---|--|---|
| <p>Asset classifications schema</p> <ul style="list-style-type: none"> – Specific to Solvency II – Provision of CIC at instrument and listing level – Incorporating Regulated Markets (EEA/OECD) | <ul style="list-style-type: none"> – Cross asset class aggregation of issuers to ultimate parent – Fully mapped to LEI: ISO 17442 – Cross-reference to securities master | <p>Industry classifications:</p> <ul style="list-style-type: none"> – NACE Rev. 2 – MSCI GICS® – SIC – NAICS – ICB <p>Credit ratings:</p> <ul style="list-style-type: none"> – S&P – Moody's – Fitch Ratings | <ul style="list-style-type: none"> – Fully transparent valuations for illiquid instruments – Associated sensitivities (duration, convexity, etc.) – Coverage of Fixed Income and OTC Derivatives | <ul style="list-style-type: none"> – Morning Star – Avox – D&B – Bloomberg symbology | <ul style="list-style-type: none"> – Covers global asset classes – Terms & conditions – Securities master – Cross reference identifiers – Valuation prices |

Our fully structured reference data delivers consistency, auditability and transparency to support a successful data governance policy.

Solvency II service

To meet stringent risk-modelling and reporting requirements, insurers and asset managers require increased volumes of high quality reference and pricing attributes related to their financial assets combined with risk analytics to support stress and scenario analysis impacting data quality and operational models.

Solvency II service provides the granular asset data requirements needed to help calculate Solvency Capital (SCR) under Pillar 1 and for reporting under Pillar 3 Quantitative Reporting Templates.

Our structured and fully encoded central database provides data consistency and transparency, helping firms monitor accuracy, completeness and appropriateness of data that underpins all Solvency II pillars.

SIX Financial Information leverages its proven track record as a leading provider of corporate actions, pricing and evaluations, reference and market data for millions of instruments. Continuing to help our clients tackle the risk management and compliance challenges of the regulatory environment.

For more information, please contact your local SIX Financial Information office and a representative will be happy to assist you.

SIX Financial Information
 Hardturmstrasse 201
 P.O. Box
 CH - 8021 Zurich
 T +41 58 399 5111

Canada +1 416 915 4121
 Denmark +45 33 411 111
 Finland +358 207 334 043
 Hong Kong +852 2971 0388
 Ireland +353 1 213 0722

Japan +81 3 3808 2271
 Luxembourg +352 261 161
 Norway +47 23 326 620
 Singapore +65 6338 3808
 Sweden +46 8 5861 6300

UK +44 20 7550 5000
 USA +1 203 353 8100

sales.global@six-financial-information.com
 www.six-financial-information.com