AMPERE Matrix - Solvency 2 reporting

Agregated position file

Version 1.7 dated 07/03/2014 : outcomes of joint meeting with Germany - UK and France
Version 1.8 dated 08/29/2014 : Modification of CQS codification in accordance with EIOPA specs published in March 2014
Version 1.9 dated 11/27/2014 : Suppression of credit maturity date

NUM	DATA	DEFINITION	CODIFICATION	COMMENT
	Portfolio Characteristics and valuation			
1	**Portfolio identifying data**	Identification of the mandate or fund	Depend on the type of identification	
2	**Identification type**	Identification chosen to identify the share of fund	"CUSIP", "ISIN", "BLOOMBERG", Empty (in the case of a proper identification)	The different cases are taken from the QRT specifications.
3	**Portfolio name**	Name of the Portfolio or name of the UCITS	Alpha (max 255)	
4	**Portfolio currency (B)**	Valuation currency of the portfolio	Code ISO 4217	
5	**Net asset valuation of the portfolio in Portfolio currency**	Portfolio valuation	Num (#0.00)	The current format has to be analysed in case of funds with hedged shares
6	**Valuation date**	**Date of valuation (date positions valid for)**	YYYYMMDD	
7	**Reporting date**	**Date of reporting (date report produced)**	YYYYMMDD	time delay visible, if valuation date <> reporting date
8	**Share price**	Share price for funds	Num (#0.00)	
8b	**Total number of shares**	Total number of shares	Num (#0.00)	
9	**% Liquidity**	Amount of liquidity of the portfolio / portfolio valuation in %	Num (0.0000#)	example 100% = 1 convention chosen to ease the calculations
10	**Portfolio Modified Duration**	Weighted average modified duration of portfolio positions	Num (#0.00)	
11	**Complete SCR Delivery**	**Y/N**	alpha(1)	Yes only in case that all SCR Values are included.
	Consolidation key			
12	**Last 2 digits of the CIC code**	Instrument type	Alpha(2)	The codification (cf.CIC Tble) would allow to determine : - the S2 type of instrument - the S2 subtype of instrument
13	**Quotation currency (A)**	Currency of the instrument's cotation	Code ISO 4217	
14	**Economic zone of the quotation place**	0= non listed, listed 1=EEA / 2=NON EEA / 3=NON OCDE	integer ("0"=Non listed /"1"=EEA / "2"=NON EEA / "3"=NON OCDE)	
15	**Economic zone of issuer**	1=EEA / 2=NON EEA / 3=NON OCDE	integer ("1"=EEA / "2"=NON EEA / "3"=NON OCDE / "4"=SUPRA)	
16	**Credit quality step**	Credit quality step as defined by S2 regulation	num (1) ("0" = AAA, "1"=AA, "2"=A, "3"=BBB, "4"=BB, "5"=B, "6"=CCC or lower, "7"=unrated)	Cf EIOPA specifications

NUM	DATA	DEFINITION	CODIFICATION	COMMENT
17	**Hedge strategy**	indication of existing hedge program (Y = the position is systematicaly rolled at maturity, N = no systematic roll at maturity)	Alpha (1) ("Y" = oui, "N"= non)	
18	**Explicit garantee by the country of issue**	Y = Garanteed N = without garantee	Alpha (1) ("Y" = oui, "N"= non)	Data used to identify the stocks guaranteed by a country
		Valuation and analytics		
19	**sum of valuation weights**	Poids de la ligne dans l'inventaire calculé sur la valeur de marché en devise (B)	Num (0.0000#)	Necessary data to calculate the SCR within the framework of a possession collective undertakings (100%=1)
20	**sum of exposure weights over NAV**	exposure valuation in portfolio currency / portfolio net asset valuation in %	Num (0.0000#)	Necessary data to determine the market exposure resulting from the derivatives within the framework of collective undertakings
21	**market Exposure weighted average maturity**	average residual (maturity or coupon reset period) expressed in years weighted by exposure weight	Num (0.0000#)	
~~22~~	~~market Exposure weighted average credit maturity~~	~~average residual credit maturity expressed in years weighted by exposure weight~~	~~Num (0.0000#)~~	
23	**exposure weighted average modified duration**	average modified duration weighted by market exposure	Num (0.0000#)	
24	**valuation weighted average sensitivity to the underlying asset class**	average sensitivity to equity asset class for convertible and options	Num (0.0000#)	To be confirmed : either standard delta definition (derivative of the option price by the underlying instrument price divided by the price of the underlying instrument) or leverage (derivative of the option price by the underlying instrument price divided by the price of the option).
		Contributions to SCR		
25	**SCR_Mrkt_IR_up weight over NAV**	Capital requirement for interest rate risk for the "up" shock	Num (0.0000#)	optional - percentage of portfolio NAV (100 %=1)
26	**SCR_Mrkt_IR_down weight over NAV**	Capital requirement for interest rate risk for the "down" shock	Num (0.0000#)	optional - percentage of portfolio NAV (100 %=1)
27	**SCR_Mrkt_Eq_type1 weight over NAV**	Capital requirement for equity risk - Type 1 *)	Num (0.0000#)	optional - percentage of portfolio NAV (100 %=1)
28	**SCR_Mrkt_Eq_type2 weight over NAV**	Capital requirement for equity risk - Type 2 *)	Num (0.0000#)	optional - percentage of portfolio NAV (100 %=1)
29	**SCR_Mrkt_Prop weight over NAV**	Capital requirement for property risk	Num (0.0000#)	optional - percentage of portfolio NAV (100 %=1)
30	**SCR_Mrkt_Spread_bonds weight over NAV**	Capital requirement for spread risk on bonds	Num (0.0000#)	optional - percentage of portfolio NAV (100 %=1)
31	**SCR_Mrkt_Spread_structured weight over NAV**	Capital requirement for spread risk on structured products	Num (0.0000#)	optional - percentage of portfolio NAV (100 %=1)
32	**SCR_Mrkt_Spread_derivatives_up weight over NAV**	Capital requirement for spread risk - credit derivatives (upward shock)	Num (0.0000#)	optional - percentage of portfolio NAV (100 %=1)
33	**SCR_Mrkt_Spread_derivatives_down weight over NAV**	Capital requirement for spread risk - credit derivatives (downward shock)	Num (0.0000#)	optional - percentage of portfolio NAV (100 %=1)

AMPERE Matrix - Solvency 2 reporting

Additional reports for aggregated reports in order to appreciate concentration risk

Version 1.1 dated 09/01/2014 - adapted to version 1.8 of the agregated inventory

NUM	DATA	DESCRIPTION	CODIFICATION	COMMENT
		Portfolio characteristics		
1	Portfolio identifying data	Identification of the mandate or fund	Depend on the type of identification	
2	Identification type	Identification chosen to identify the share of fund	"CUSIP", "ISIN", "BLOOMBERG", Empty (in the case of a proper identification)	The different cases are taken from the QRT specifications.
3	Portfolio name	Name of the Portfolio or name of the UCITS	Alpha (max 255)	
4	Portfolio currency (B)	Valuation currency of the portfolio	Code ISO 4217	
5	Net asset valuation of the portfolio in Portfolio currency	Portfolio valuation	Num (#0.00)	The current format has to be analysed in case of funds with hedged shares
6	Valuation date	Date of valuation (date positions valid for)	YYYYMMDD	
7	Reporting date	Date of reporting (date report produced)	YYYYMMDD	time delay visible, if valuation date <> reporting date
8	Share price	Share price for funds	Num (#0.00)	
8b	Total number of shares	Total number of shares	Num (#0.00)	
9	% Liquidity	Amount of liquidity of the portfolio / portfolio valuation in %	Num (0.0000#)	example 100% = 1 convention chosen to ease the calculations
10	Portfolio Modified Duration	Weighted average modified duration of portfolio positions	Num (#0.00)	
		Market exposure on the top 10 issuer groups		
consolidation rule		the valuations and analytics are to be aggregated using the following criterias		
11	Issuer name	name of the issuer	Alpha (max 255)	
12	Issuer identification code	identification code of the issuer	depend on identification type	
13	Type of identification code for issuer	LEI, internal or financial information provider code	Alpha() ("LEI" or empty if internal codification)	Only LEI can be used to product QRT
14	Issuer economic aera	economic aera of the Issuer 1=EEA / 2=NON EEA / 3=NON OCDE	Number ("1"=EEA / "2"=NON EEA / "3"=NON OCDE / "4"=SUPRA)	
15	Covered / not covered	C = Covered NC = Non Convered	Alpha(2) ("C" = Covered / "NC" = Non Convered)	used for mortgage covered bonds and public sector covered bonds (art 22 UCITS directive 85/611/EEC)
16	Explicit garantee by the country of issue	Y = Garanteed N = without garantee	Alpha (1) ("Y" = yes "N"= no)	
17	Credit quality step	Credit quality step as defined by S2 regulation		Cf EIOPA specifications
18	Name of the group of the issuer	Name of the highest parent company	Alpha(Max 255)	
19	Identification of the group	Identification code of the group	Depend on identification type	
20	Type of the group identification code	LEI, internal or financial information provider code	Alpha() ("Pre LEI", "LEI" or empty if internal codification)	
21	Credit quality step of the issuer group	Rating "CQS" of the issuer or of the issue	Num (1) ("0" = AAA, "1"=AA, "2"=A, "3"=BBB, "4"=BB, "5"=B, "6"=CCC or lower, "7"=unrated)	Cf EIOPA specifications May be subject to licensing
valuation & analytics				
22	sum of market exposure amount in portfolio currency (B)	sum of Market exposure amounts different from market valuations for derivatives (valuation of the equivalent position on the undelying asset) in the cotation currency of the portfolio	Num (#0.00)	
23	sum of exposure weights over NAV	sum of exposure valuation in portfolio currency / portfolio net asset valuation in %	Num (0.0000#)	example 100% = 1 convention chosen to ease the calculations

AMPERE Matrix - Solvency 2 reporting

Additional reports for aggregated reports in order to appreciate currency risk
Version 1.1 dated 09/01/2014 - adapted to version 1.8 of the agregated inventory

this report should be used in case of multi currency portfolios with trades between currencies others than the valuation currency

NUM	DATA	DESCRIPTION	CODIFICATION	COMMENT
Portfolio characteristics				
1	**Portfolio identifying data**	Identification of the mandate or fund	Depend on the type of identification	
2	**Identification type**	Identification chosen to identify the share of fund	"CUSIP", "ISIN", "BLOOMBERG", Empty (in the case of a proper identification)	The different cases are taken from the QRT specifications.
3	**Portfolio name**	Name of the Portfolio or name of the UCITS	Alpha (max 255)	
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6	**Valuation date**	**Date of valuation (date positions valid for)**	YYYYMMDD	
7	**Reporting date**	**Date of reporting (date report produced)**	YYYYMMDD	time delay visible, if valuation date <> reporting date
8	**Share price**	Share price for funds	Num (#0.00)	
8b	**Total number of shares**	Total number of shares (per shares class, if applicable)	Num (#0.00)	
9	**% Liquidity**	Amount of liquidity of the portfolio / portfolio valuation in %	Num (0.0000#)	example 100% = 1 convention chosen to ease the calculations
Consolidated exposures by currency				
10	**Quotation currency**	quotation currency	Code ISO 4217	
11	**Sum of market exposures by quotation currency expressed in quotation currency**	sum of Market exposure amounts different from market valuations for derivatives (valuation of the equivalent position on the undelying asset) in the cotation currency of the instruments	Num (#0.00)	ask SOLVING -EFESO for detals regarding derivatives issues
12	**Sum of market exposures by quotation currency expressed in portfolio currency (B)**	sum of Market exposure amounts different from market valuations for derivatives (valuation of the equivalent position on the undelying asset) in the cotation currency of the portfolio	Num (#0.00)	
13	**Sum of exposure weights over NAV**	sum of exposure valuation in portfolio currency / portfolio net asset valuation in %	Num (0.0000#)	example 100% = 1 convention chosen to ease the calculations