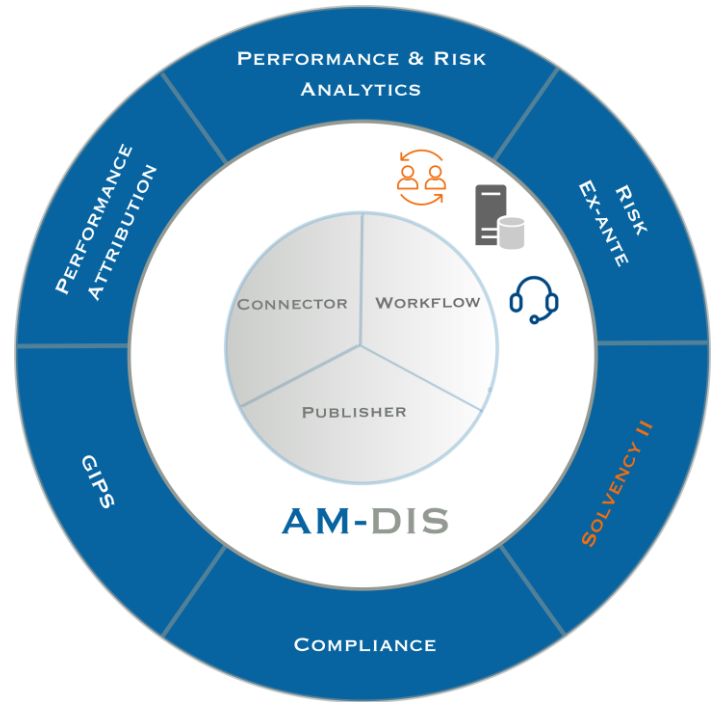


# AM-DIS

## SOLVENCY II

- Implementation by experts in Solvency rules
- Generation of the Template for Solvency II reporting proposed by the "Club Ampère"
- Connectivity to various data sources
- Calculation of Solvency Capital Requirement
- Integrated Solution which allows to go further in asset management by quickly and cheaply adding other AM-DIS modules



### KEY FEATURES

Generation of the **standard tripartite file** and upgrade

- Position based
- By share classes
- Management of **derivatives** (Forwards, Forex, Futures,...)

Full management of useful data

- Connectivity to use various sources
- Enhancement
- Quality Control

Harmonised standards for:

- Valuation of assets
- Criteria eligibility of own funds
- Look-through approach** and look-through "proxy"

Calculation of **Solvency Capital Requirement (SCR)**  
Market figure at the asset level

Analytics						Transparency (Optional - control)	Indicative contributions to SCR (Instrument level - optional)				Additional Information (for GRT)					
30	31	32	33	34	34b	35	37	38	39	100	107	110	111	112	113	114
Modified Duration to maturity date (sensitivity)	Modified duration to next option exercise date	Credit sensitivity	Sensitivity to underlying asset price (delta)	Convexity / Gamma for derivatives	Vega	Identification of the original portfolio for positions embedded in a fund	SCR_Mrkt_IR_up weight over NAV	SCR_Mrkt_IR_down weight over NAV	SCR_Mrkt_Eq_type1 weight over NAV	SCR_Mrkt_Eq_type2 weight over NAV	Place of deposit	Valorization method	Average price of acquisition	Credit rating	Rating agency	Issuer economic area
21.55		20.53		5.86			0.04	-0.02			AMINDIS		126.09	AAA	Moody	1
5.31		5.85		0.39			0.28	-0.07			AMINDIS		113.62	BBB+	Fitch	1
14.82		14.23		2.55			0.11	-0.05			AMINDIS		127.61	BBB+	Fitch	1
6.07		5.90		0.67			0.18	-0.04			AMINDIS		110.78	AAA	Moody	1
23.07		22.23		7.02			0.08	-0.05			AMINDIS		157.60	AA	Moody	1
6.06		5.83		0.66			0.10	-0.02			AMINDIS		133.85	BBB+	Moody	1
3.56		3.32		1.31			0.14	-0.05			AMINDIS		138.68	AA	Moody	1
15.46		14.87		3.47			0.17	-0.08			AMINDIS		111.35	BBB+	Moody	1
14.58		14.06		2.49			0.17	-0.07			AMINDIS		110.86	BBB+	Moody	1