

Essential solutions for Solvency II

Insurance companies looking to comply with Solvency II require a wide range of information to calculate and report their capital requirements. We provide essential data and credit risk models to support Standard Formula calculation, the population of Quantitative Reporting Templates, Internal Model approaches, and insurers' Own Risk and Solvency Assessment. For insurance companies looking to third parties such as asset managers, fund administrators, and custodians for reports and data, our commercial model also supports the redistribution of data for Solvency II purposes.

Turn Data into Critical Insights

Efficiently calculate and report your capital requirements with access to our robust data and advanced analytical tools while maintaining rigorous data quality and transparency.

Credit Ratings

- As the official source of credit ratings from S&P Global Ratings, you can access credit ratings that must be referenced for investment assets and used to calculate capital requirements according to the Standard Formula.
- In addition to S&P Global Ratings we also offer credit ratings from Moody's and Fitch, delivered via our powerful data feed management solution.

Cross Reference Services

- Map the Legal Entity Identifiers (LEI), NACE codes and Complementary Identification Codes (CICs) required in Quantitative Reporting Templates.
- Identify and map complex corporate relationships up to ultimate parents, to fully understand concentration risk with a quick and easy means to map between multiple security and entity identification and classification schemes.

Stay Ahead of Credit Risk

Quickly measure the credit risk of rated, unrated, public and private companies across the globe to power your internal models.

Analytical Models, Data and Scorecards

- Score, track and benchmark credit quality as well as estimate Probability of Default (PD) and Loss Given Default (LGD) with our robust credit risk models.

- Enhance your credit risk assessments by analysing historical default rates and credit risk transition matrices for corporate issuers and issues, structured finance tranches and sovereigns.
- Analyse companies, funds and projects across multiple sectors globally with credit assessment scorecards that deliver a fully documented and transparent credit scoring framework.
- Leverage detailed Z-spread and credit spread term structures by currency, sector and rating with our Corporate Yield Curves.
- Power your detailed internal ratings and probability of default models with our extensive and granular database of global public and private company fundamental data.

Solvency and Financial Conditions Report (SFCR) data

- Collection of 2500+ SFCR from all European Economic Area (EEA) countries
- Access and analyse the quantitative disclosure within SFCRs for 2500+ European insurers, using our Market Intelligence platform and MI Office Excel add-in. The data points include:
 - Detailed balance sheet information, investment breakdown and reserves
 - Standardised lines of business for both non-life and life
 - Components of the Solvency II ratio: Eligible Own Funds, Solvency Capital Requirements (SCR), etc.

About S&P Global Market Intelligence

S&P Global Market Intelligence integrates financial and industry data, research, and news into tools that help track performance, generate alpha, identify investment ideas, understand competitive and industry dynamics, perform valuation, and assess risk.

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