
















04.11.2010

Overview of CEIOPS' QIS5 related documents




A. Background documents:


























Date	Document title
02.08.2010	 CEIOPS paper on extrapolation of risk-free rates
02.08.2010	 CFO Forum / CRO Forum paper on risk-free rates (external link to EC website)
06.07.2010	 European Commission letter to CEIOPS - QIS5 Call for Advice and Technical Specifications
06.07.2010	 European Commission Call for Advice from CEIOPS (QIS5)
15.04.2010	 CEIOPS background paper for its Level 2 advice on Calibrations
28.01.2010	 CEIOPS sets up Task Force to meet QIS 5 deadlines and deliverables

B. Technical Specifications



Date	Document title
11.08.2010	 Errata to the QIS5 Technical Specifications
19.07.2010	 Explanatory note on Qualitative Questionnaire
19.07.2010	 Qualitative Questionnaire for all participants
19.07.2010	 Qualitative Questionnaire for internal model users
19.07.2010	 Qualitative Questionnaire for groups
06.07.2010	 QIS5 Technical Specifications
06.07.2010	 Annexes to QIS5 Technical Specifications
06.07.2010	 QIS5: Relevant risk-free interest rate term structures
06.07.2010	 QIS5: Parameters for non-life catastrophe risk

C. Spreadsheets & IT Tools







Date	Document title
07.10.2010	 QIS5 spreadsheet available translation package
28.09.2010	 Template for non-life and health-non-SLT calibration data collection - <i>update</i>
23.09.2010	 Explanatory note

Date	Document title
06.10.2010	 QIS 5 updater - to update spreadsheets from the 7 or 23 or 28 September version to the 5 October - <i>update 3</i>
28.09.2010	 Transfer tool (<i>to migrate data into updated core spreadsheet</i>) - <i>update no.2</i>
07.09.2010	 Manual for the completion of QIS5 spreadsheet by groups
07.09.2010	 Manual for the completion of QIS5 spreadsheet by solo undertakings - <i>update</i>
23.09.2010	 Risk margin (TP.5.1 to TP.5.74) - <i>update 2</i>
07.09.2010	 Discounting tool (TP.3.1 to TP.3.11) covering also the calculation of technical provisions under stressed conditions (interest rate risk and liquidity premium risk) - <i>update</i>
07.09.2010	 Health Cat risk (SCR.8.95 to SCR.8.138) - <i>update</i>
05.10.2010	 Natural Catastrophes risk (SCR.9.62 to SCR.9.92) - <i>update 3</i>
07.09.2010	 Undertaking specific parameters (SCR.10.1 to SCR.10.61) - <i>update</i>
05.10.2010	 Concentration risk (SCR 5.104 to SCR 5.127) - <i>update 1</i>
06.10.2010	 QIS5 spreadsheet - <i>update 5</i>
07.09.2010	 Qualitative questionnaire - solo - <i>update</i>
07.09.2010	 Qualitative questionnaire - group - <i>update</i>
07.09.2010	 Qualitative questionnaire - internal models - <i>update</i>
05.10.2010	 Qualitative questionnaire - Excel - <i>update 3</i>
30.08.2010	 Manual for the completion of the QIS5 internal models sheets
13.09.2010	 Simplification for technical provisions (TP.2.159 to TP.2.163, TP.7.59 to TP.7.63, TP.7.70 to TP.7.73, TP.7.83 to TP.7.88) - <i>update</i>
27.08.2010	 Spread risk (SCR.5.67 to SCR.5.103)
01.10.2010	 Counterparty default risk (scr.6.1 to scr.6.58) - <i>update 3</i>
27.08.2010	 Adjustment for non proportional reinsurance (SCR.9.25 to SCR.9.28, Annex N)
23.09.2010	 Man made cat risk (SCR.9.93 to SCR.9.166) - <i>update</i>
24.08.2010	 Adapted Technical Specifications linked to spreadsheet Solo
02.08.2010	 Tool for extrapolating risk free rate curves
02.08.2010	 Automatic macro - Tool for extrapolating risk free rate curves
02.08.2010	 User manual for CEIOPS risk free rate extrapolation tool



D. Questions and Answers

Date	Document title
04.11.2010	 Questions and answers (latest available update)
16.07.2010	 Questions and answers procedure applicable for QIS 5 exercise

F. National Guidance

Date	Document title
13.08.2010	 Germany - QIS5 National Guidance - Treatment of German accident insurance with guaranteed premium repayment in the solvency balance sheet of QIS5
13.08.2010	 Germany - QIS5 National Guidance - Implementation of Cresta Zones for the calculation of non-life Natural Catastrophe risk in the SCR Standard Formula of QIS5
30.08.2010	 Table - transition to Cresta Zones
13.08.2010	 Germany - QIS5 National Guidance - Valuation of technical provisions for German SLT health insurance
13.08.2010	 Finland - QIS5 National Guidance - Provision for the Joint Guarantee System
13.08.2010	 Sweden - QIS5 National Guidance - Treatment of the restricted reserve called Säkerhetsreserv

G. QIS5 Seminar - August 2010

Date	Document title
27.08.2010	 Presentations delivered during 25-26 August Seminar
27.08.2010	 Deferred tax assets example