

SE-Gothenburg: Banking and investment services

OJ S 115/2013 15/06/2013

Contract notice

Services

Directive 2004/18/EC

Section I: Contracting authority

I.1. Name and addresses

Official name: Second Swedish National Pension Fund

Postal address: AP2/Andra AP-fonden, P.O. Box 11155 (Visiting: Östra Hamngatan 26-28, 41109 Göteborg)

Town: Göteborg (Gothenburg)

Postal code: SE-SE-40424

Country: Sweden

For the attention of: Kristian Hartelius

E-mail: fisystem@ap2.se

Telephone: +46 317042900

Fax: +46 317042999

Internet address(es):

General address of the contracting authority: <http://www.ap2.se>

Electronic access to information: <http://www.ap2.se/global/upphandlingar>

[/Application_to_submit_tender_-_fixed_income_portfolio_management_system.pdf](#)

Additional information can be obtained from:

the abovementioned address

Specifications and additional documents (including documents for competitive dialogue and a dynamic purchasing system) can be obtained from:

the abovementioned address

Tenders or requests to participate must be submitted: the abovementioned address

I.2. Type of the contracting authority

National or federal agency/office

I.3. Main activity

Other: Government Entity/National Pension Fund

I.4. Contract award on behalf of other contracting authorities

The contracting authority is purchasing on behalf of other contracting authorities: no

Section II: Object of the contract

II.1. Description

II.1.1. Title attributed to the contract by the contracting authority

Fixed income portfolio management system.

II.1.2. Type of contract and place of performance or delivery

Services

Service category No 6: Financial services a) Insurances services b) Banking and investment services

NUTS code

II.1.3. Information about a framework agreement or a dynamic purchasing system

The notice involves a public contract

II.1.4. Information about framework agreement

II.1.5. Short description of the contract or purchase(s)

AP2 requires a front office system for management and analysis of fixed income portfolios. We are looking for a system which can support investment decisions by providing quick and user-friendly ex-ante risk analysis, stress testing, portfolio optimization, back testing of strategies, and performance attribution. The risk analysis capabilities should include a multi-factor risk model for fixed income with a proven track record, and it is essential that the solution integrates seamlessly with data for our main global fixed income benchmark (Barclays Global Aggregate Government bond index).

The solution should be able to handle both absolute and relative risk analysis and performance attribution. It should be possible to carry out simulations such as what-if/scenario analyses and stress tests and to analyse the effects of changes to positions in the portfolio, both in terms of aggregated risk and broken down on underlying risk components.

II.1.6. CPV code(s)

66100000 Banking and investment services, 72000000 IT services: consulting, software development, Internet and support

II.1.7. Information about the Government Procurement Agreement (GPA)

The procurement is covered by the Government Procurement Agreement: no

II.1.8. Lots

This contract is divided into lots: no

II.1.9. Information about variants

Variants will be accepted: no

II.2. Scope of the procurement

II.2.1. Total quantity or scope

II.2.2. Information about options

II.2.3. Information about renewals

II.3. Duration of the contract or time limit for completion

Section III: Legal, economic, financial and technical information

III.1. Conditions related to the contract

III.1.1. Deposits and guarantees required

III.1.2. Main financing conditions and payment arrangements and/or reference to the relevant provisions governing them

III.1.3. Legal form to be taken by the group of economic operators to whom the contract is to be awarded

III.1.4. Contract performance conditions

The performance of the contract is subject to particular conditions: no

III.2. Conditions for participation

III.2.1. Suitability to pursue the professional activity, including requirements relating to enrolment on professional or trade registers

III.2.2. Economic and financial ability

III.2.3. Technical and professional ability

III.2.4. Information about reserved contracts

III.3. Conditions specific to services contracts

III.3.1. Information about a particular profession

Execution of the service is reserved to a particular profession: no

III.3.2. Information about staff responsible for the performance of the contract

Obligation to indicate the names and professional qualifications of the staff assigned to performing the contract: no

Section IV: Procedure

IV.1. Type of procedure

IV.1.1. Type of procedure

Negotiated

Some candidates have already been selected (if appropriate under certain types of negotiated procedures) no

IV.1.2. Information about the limits on the number of candidates to be invited

Envisaged minimum number 2: and Maximum number 5

IV.1.3. Information about reduction of the number of solutions or tenders during negotiation or dialogue

Recourse to staged procedure to gradually reduce the number of solutions to be discussed or tenders to be negotiated no

IV.2. Award criteria

IV.2.1. Award criteria

The most economically advantageous tender in terms of Price is not the only award criterion and all criteria are stated only in the procurement documents

IV.2.2. Information about electronic auction

An electronic auction will be used: no

IV.3. Administrative information

IV.3.1. File reference number attributed by the contracting authority

IV.3.2. Previous publication concerning this procedure

no

IV.3.3. Conditions for obtaining specifications and additional documents or descriptive document

Payable documents: no

IV.3.4. Time limit for receipt of tenders or requests to participate

22.7.2013

IV.3.5. Estimated date of dispatch of invitations to tender or to participate to selected candidates

IV.3.6. Languages in which tenders or requests to participate may be submitted

English.

IV.3.7. Minimum time frame during which the tenderer must maintain the tender

IV.3.8. Conditions for opening of tenders

Section VI: Complementary information

VI.1. Information about recurrence

This is a recurrent procurement: no

VI.2. Information about European Union funds

The procurement is related to a project and/or programme financed by European Union funds:
no

VI.3. Additional information

To obtain full information on how to submit an application to tender, parties MUST download the document posted at.

[http://www.ap2.se/global/upphandlingar/Application_to_submit_tender -
_fixed_income_portfolio_management_system.pdf](http://www.ap2.se/global/upphandlingar/Application_to_submit_tender_-_fixed_income_portfolio_management_system.pdf)

Applications to submit a tender should be sent to fisystem@ap2.se

Questions regarding the process can be submitted to fisystem@ap2.se

VI.4. Procedures for review

VI.4.1. Review body

VI.4.2. Review procedure

VI.4.3. Service from which information about the review procedure may be obtained

VI.5. Date of dispatch of this notice

12.6.2013