



## National specific template Log NS.12 – The Society of Lloyd’s solvency capital requirement

|  | ITEM   | INSTRUCTIONS   |
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|  | General Comment  | The purpose of this template is to report how Lloyd’s solvency capital requirement (SCR) will be covered by eligible own funds as required by the Solvency II Firms Part of the PRA Rulebook.<br>All Rule references are to the Solvency II Firms Part of the PRA Rulebook. SCR is either standard formula (reference SCR SF), or internal models (reference SCR IM). The use of either: a) all SCR SF; or b) all SCR IM references is dependent on whether or not Lloyd’s Internal Model has been approved. |
| <u>A</u><br><u>R0010C0</u><br><u>050</u> | Lloyd’s SCR  | Calculated in accordance with either:<br>a) Solvency Capital Requirement - Standard Formula Part of the PRA Rulebook; or<br>b) Solvency Capital Requirement - General Provisions part of the PRA Rulebook  |
| <u>B</u><br><u>R0020</u>                 | Own funds attributable to the Society  | Own funds of the Society determined in accordance with the Own Funds Part of the PRA Rulebook  |
| <u>C</u><br><u>R0030</u>                 | Own funds attributable to members  | Members’ own funds (including funds at Lloyd’s, funds in Syndicate, undistributed profits minus unpaid losses after distribution has occurred from the syndicate to the member level (but still held in trust at Lloyd’s)).  |
| <u>D</u><br><u>R0040</u>                 | Total Lloyd’s own funds  | Sum of <del>lines B and C</del> rows R0020 and R0030.  |
| <u>E</u><br><u>R0050</u>                 | Members’ own funds available to cover Lloyd’s SCR                            | Calculated in accordance with either:<br>a) Solvency Capital Requirement - Standard Formula Part of the PRA Rulebook Chapter 6; or<br>b) Solvency Capital Requirement - General Provisions part of the PRA Rulebook  |
| <u>F</u><br><u>R0060</u>                 | Own funds attributable to the Society available to cover Lloyd’s SCR         | Calculated in accordance with either:<br>a) SCR Standard Formula Part of the PRA Rulebook Chapter 8; or<br>b) SCR Internal Models Part of the PRA Rulebook Chapter 17<br><del>F5 = B5</del> R0060C0050 = R0020C0050.   |
| <u>G</u><br><u>R0070</u>                 | Own funds available to meet the Lloyd’s SCR.                                 | Sum of <del>Lines E and F</del> rows R0050 and R0060.  |
| <u>H</u><br><u>R0080</u>                 | Own Funds eligible to meet the Lloyd’s SCR.                                  | Calculated in accordance with Own Funds Part of the PRA Rulebook.(arrived at by applying the limits to <del>G</del> R0070)   |
| <u>I</u><br><u>R0090</u><br><u>C0050</u> | Society’s central requirement  | Calculated in accordance with SCR – General Provisions Part of the PRA Rulebook  |
| <u>J</u><br><u>R0100</u>                 | Own funds attributable to the Society available to cover central requirement | <del>B5 = F5 = J5</del> R0020C0050. = R0060C0050 = R0100C0050.   |



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|                          | <b>ITEM</b>  | <b>INSTRUCTIONS</b>  |
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| <u>⌘</u><br><u>R0110</u> | Own funds attributable to the Society eligible to meet central requirement | Calculated in accordance with PRA Rulebook Own Funds part of the PRA Rulebook. Arrived at by applying the limits to <u>⌘</u><br><u>R0100</u> |