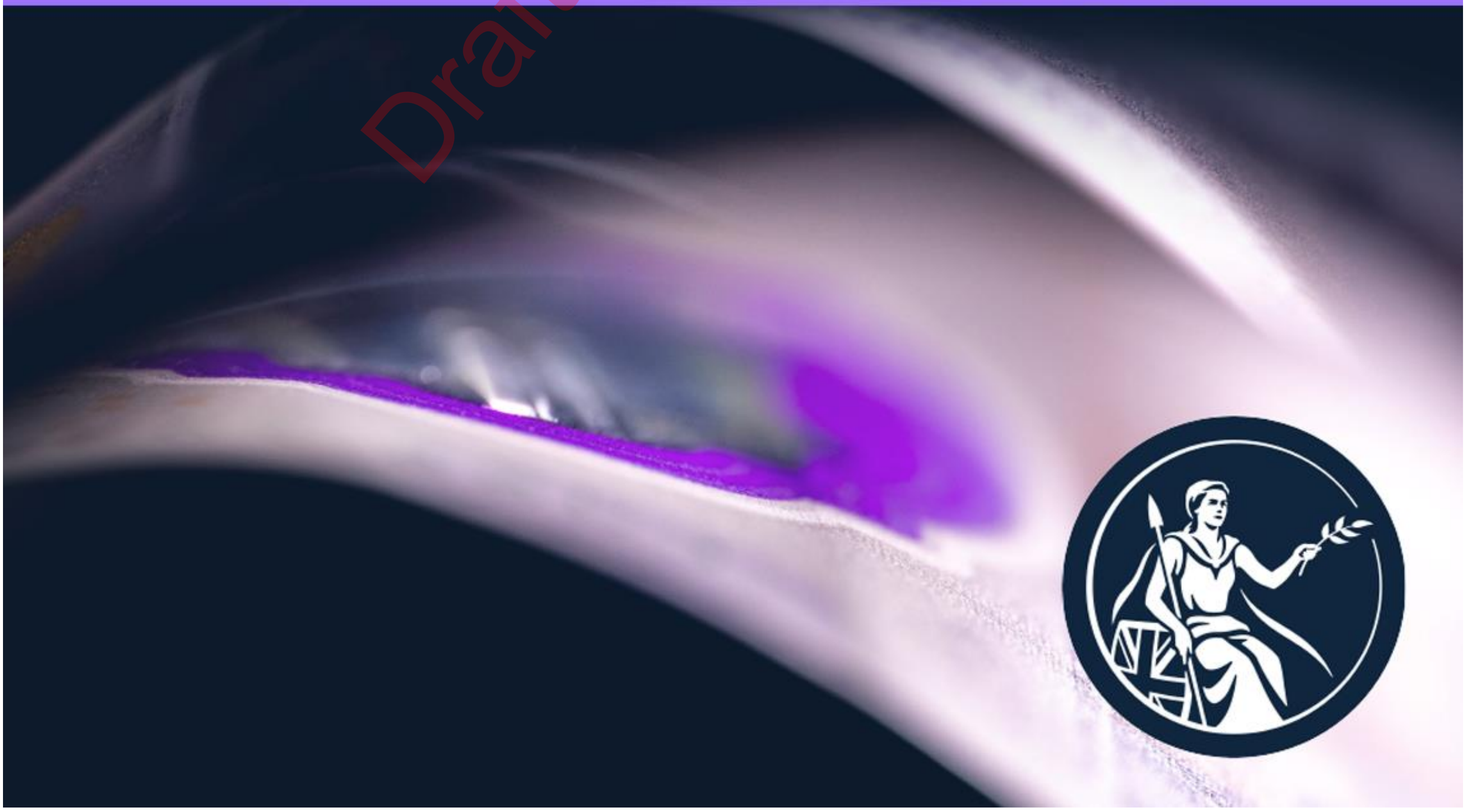
Bank of England PRA

Appendix 26: Summary table of reporting templates with proposed changes in this consultation

Consultation paper | CP12/23

June 2023



Summary table of reporting templates with proposed changes in this consultation

Table A: List of templates changes

Category of proposed changes	Template code	Template name	Scope of application
Deletion	S.06.02.07	List of assets	Third country branches (TCBs) only
	S.23.01.07	Own Funds	
	S.23.03.07	Annual Movements on Own funds	
	S.25.01.01	Solvency Capital Requirement – for undertakings on Standard Formula	
	S.25.02.01	Solvency Capital Requirement – for undertakings using the standard formula and partial internal model	
	S.25.03.01	Solvency Capital Requirement – for undertakings on Full Internal Models	
	SR.25.01.01	Solvency Capital Requirement – for undertakings on Standard Formula [RFF/MP/RM]	
	SR.25.02.01	Solvency Capital Requirement – for undertakings using the standard formula and	

		partial internal model [RFF/MP/RM]	
	SR.25.03.01	Solvency Capital Requirement – for undertakings on Full Internal Models [RFF/MP/RM]	
	S.24.01.01	Participation Held	
	S.26.01.01	Solvency Capital Requirements – Market Risk	
	S.26.02.01	Solvency Capital Requirements – Counterparty default risk	
	S.26.03.01	Solvency Capital Requirements – Life underwriting risk	
	S.26.04.01	Solvency Capital Requirements – Health underwriting risk	
	S.26.05.01	Solvency Capital Requirements – non-life underwriting risk	
	S.26.06.01	Solvency Capital Requirements – Operational risk	
	S.26.07.01	Solvency Capital Requirements – Simplification	
	S.27.01.01	Solvency Capital Requirements – non-life	

		and Health catastrophe risk	
	S.28.01.01	Minimum Capital Requirements – Only life or non-life insurance or reinsurance activity	
	S.28.02.01	Minimum Capital Requirements – Both life and non-life insurance activity	
	S.02.02.01	Assets and liability by currency	
	S.03.01.01	Off-balance sheet items – general	
	S.03.02.01	Off-balance sheet items – List of unlimited guarantees received by the undertakings	
	S.03.03.01	Off-balance sheet items – List of unlimited guarantees provided by the undertakings	
	S.06.03.01	Collective investment undertakings – look through approach	
	S.08.01.01	Open Derivatives	
	S.09.01.01	Income/gains and losses in the period	
	S.10.01.01	Securities lending and repos	
	S.11.01.01	Asset held as collateral	

	S.22.01.01	Impact of long-term guarantees measures and transitionals	
	SR.22.02.01	Projection of future cash flows (Best Estimate - Matching portfolios) [RFF/MP/RM]	
	SR.22.03.01	Information on the matching adjustment calculation [RFF/MP/RM]	
	S.22.04.01	Information on the transitional on interest rates calculation	
	S.22.06.01	Best estimate subject to volatility adjustment by country and currency	
	S.26.01.04	Solvency Capital Requirements – Market Risk	Groups only
	S.26.02.04	Solvency Capital Requirements – Counterparty default risk	
	S.26.03.04	Solvency Capital Requirements – Life underwriting risk	
	S.26.04.04	Solvency Capital Requirements – Health underwriting risk	
	S.26.05.04	Solvency Capital Requirements – non-life underwriting risk	

	S.26.06.04	Solvency Capital Requirements – Operational risk	
	S.26.07.04	Solvency Capital Requirements – Simplification	
	S.27.01.04	Solvency Capital Requirements – non-life and health catastrophe risk	
	SR.26.01.01	Solvency Capital Requirements – Market Risk [RFF/MP/RM]	Groups and TCBs only
	SR.26.02.01	Solvency Capital Requirements – Counterparty default risk [RFF/MP/RM]	
	SR.26.03.01	Solvency Capital Requirements – Life underwriting risk [RFF/MP/RM]	
	SR.26.04.01	Solvency Capital Requirements – Health underwriting risk [RFF/MP/RM]	
	SR.26.05.01	Solvency Capital Requirements – non-life underwriting risk [RFF/MP/RM]	
	SR.26.06.01	Solvency Capital Requirements – Operational risk [RFF/MP/RM]	

	SR.26.07.01	Solvency Capital Requirements – Simplification [RFF/MP/RM]	
	SR.27.01.01	Solvency Capital Requirements – non-life and health catastrophe risk [RFF/MP/RM]	
	S.22.05.01	Overall calculation of the transitional on technical provisions	Solos and TCBs only
	Regular Supervisory Report (RSR)		All firms (Solos, Groups and TCBs)
New threshold implemented	NS.09.01.01	Best estimate assumption for life insurance risk	All life firms (except TCBs)
New templates	S.01.04.07	Legal Entity Financial Information	TCBs only
	Branch Resolution Regime (Narrative Reporting)		
	NS.00	Basic information	
	NS.01.01.01	With-profits value of bonus	
	NS.02.01.01	With-profits assets and liabilities	
	NS.03.01.01	Material pooling arrangements	
	NS.04.01.01	Assessable mutuals	
	NS.07.01.07	Income and expenditure by line of business (non-life) (Annual)	

	NS.07.01.08	Income and expenditure by line of business (non-life) (Quarterly)	
	NS.08.01.01	Business model analysis – financial guarantee insurers	
	NS.10.01.01	Projection of future cash flows (best estimate – non-life: liability claim types)	
	NS.11.01.01	non-life claim development information (general liability sub-classes)	
	AoC.01	Analysis of Change	Approved internal model firms only
In-template changes	S.02.01.01	Balance sheet (Annually)	Solos and Groups only
	S.02.01.02	Balance sheet (Quarterly)	
	SR.02.01.01	Balance sheet [RFF/MP/RM]	
	S.02.01.07	Balance sheet (Annually)	TCBs only
	S.02.01.08	Balance sheet (Quarterly)	
	SR.02.01.07	Balance sheet (Annually) [RFF/MP/RM]	
	S.12.01.01	Life and Health SLT Technical Provision (Annually)	Solos and TCBs only

	S.12.01.02	Life and Health SLT Technical Provision (Quarterly)	
	SR.12.01.01	Life and Health SLT Technical Provision [RFF/MP/RM]	
	S.17.01.01	non-life Technical Provisions (Annually)	
	S.17.01.02	non-life Technical Provisions (Quarterly)	
	SR.17.01.01	non-life Technical Provisions [RFF/MP/RM]	
	S.22.06.01 (New template code: S.22.07.01)	Best estimate subject to volatility adjustment by currency	Solos only
	QMC.01	Quarterly minor model change reporting for firms with an approved internal model	Approved internal model firms only
	IM.00	Internal model Output Content of the submission & Basic Information	
	IM.03.07.01	Internal model outputs (non-life) - Market Risk Outputs	
	IM.03.02.02	Internal model outputs (non-life) - Reserve Risk Outputs – Solvency	

		II Lines, 1 Year Risk (non-life)	
	MO.03.02.02	Internal model outputs (non-life) - Reserve Risk Outputs – Own Lines, Ultimate Risk – Aggregate (non-life)	
	IM.03.10.01	Internal model outputs (non-life) - Descriptions of Undertakings own lines of business (LoBs) (Non - life)	
	MR.01.02	Market Risk Sensitivity	Applicable to all entity types that are subjected to their respective requirements
	S.01.01.01	Content of submission (Annually)	Solos only
	S.01.01.02	Content of submission (Quarterly)	
	S.01.02.01	Basic Information – General (Annually)	
	SR.01.01.01	Content of submission [RFF/MP/RM] (Annually)	
	S.01.01.04	Content of submission (Annually)	Groups only
	S.01.01.05	Content of submission (Quarterly)	
	S.01.02.04	Basic information – general (Annually)	

		SR.01.01.04	Content of submission [RFF/MP/RM] (Annually)	
		S.01.01.07	Content of the submission (Annually)	TCBs only
		SR.01.01.07	Content of the submission [RFF/MP/RM]	
		S.01.01.08	Content of the submission (Quarterly)	
		S.01.02.07	Basic information – general	
Substantial revisions	Reporting templates to delete	S.25.01.04	Solvency Capital Requirement – for undertakings on Standard Formula	Groups only
		S.25.02.04	Solvency Capital Requirement – for undertakings using the standard formula and partial internal model	
		S.25.03.04	Solvency Capital Requirement – for undertakings on Full Internal Models	
		SR.25.01.04	Solvency Capital Requirement – for undertakings on Standard Formula [RFF/MP/RM]	
		SR.25.02.04	Solvency Capital Requirement – for undertakings using the standard formula and	

			partial internal model [RFF/MP/RM]	
		SR.25.03.04	Solvency Capital Requirement – for undertakings on Full Internal Models [RFF/MP/RM]	
	New reporting templates	S.25.04.04	Solvency Capital Requirements – for all undertakings	
		S.25.05.01	Solvency Capital Requirements – for undertakings using an internal model (partial or full)	
		SR.25.04.01	Solvency Capital Requirements – for all undertakings [RFF/MAP/RM]	
Others	Allowing multiple sub-group SCR reporting at the approved individual model level	S.25.04.04	Solvency Capital Requirements – for all undertakings	Groups only
		S.25.05.04	Solvency Capital Requirements – for undertakings using an internal model (partial or full)	
		SR.25.04.01	Solvency Capital Requirements – for all undertakings [RFF/MAP/RM]	
	Logfile changes	S.01.03	Basic Information – RFF and matching adjustments portfolio	Solos and Groups only

		S.06.02	List of Assets	
		S.14.01	Life obligations analysis	TCBs only
		S.16.01	Information on annuities stemming from non-nife Insurance obligations	
		S.31.01	Share of reinsurers [Including Finite Reinsurance and SPV's]	
		NS.03	Material pooling arrangements	
		NS.08	Business model analysis – financial guarantee insurers	
		IM.03	Internal model output (non-life)	Approved internal model firms only
	Transition to a rule-based reporting	S.25.08.01 (Placeholder name)	Quarterly minor model change reporting for firms with an approved internal model	Approved internal model firms only
		S.25.07.01 (Placeholder name)	Analysis of Change	
	Extension of quarterly deadline and shift to working day definition	All SII reporting templates		All firms (Solos, Groups and TCBs)

*Templates not mentioned here are not subject to this consultation.