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## Chapter 10

### Instructions regarding reporting templates

**IR.01.01 – Content of the submission**

**General comments**

This section relates to quarterly and annual submission of information for individual entities, groups, third country branches, ring-fenced funds, matching portfolios and remaining part.

The items required vary according to whether the submission is quarterly or annual and whether the submission is by an individual entity, group or third country branch. These instructions list all the items that are used in the different variants of IR.01.01 templates.

The template variant specifies which items are required for each case.

IR.01.01.01 – individual undertaking, annual
IR.01.01.02 – individual undertaking, quarterly
IR.01.01.04 – group, annual
IR.01.01.05 – group, quarterly
IR.01.01.07 – third country branch, annual
IR.01.01.08 – third country branch, quarterly
IRR.01.01.01 – ring-fenced fund / remaining part, annual
IRR.01.01.04 – ring-fenced fund / remaining part, group
IRR.01.01.07 – ring-fenced fund / remaining part, branch

When a special justification is needed, the explanation is not to be submitted within the reporting template but shall be part of the dialogue between undertakings and national competent authorities.

| | ITEM | INSTRUCTIONS |
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| Z0010 | Ring–fenced fund/matching portfolio/remaining part | Identifies whether the reported figures are with regards to a ring–fenced fund ('RFF'), matching adjustment portfolio ('MAP') or to the remaining part. One of the options in the following closed list shall be used:<br>1 — RFF/MAP<br>2 — Remaining part |
| Z0020 | Fund/Portfolio number | When item Z0010 = 1, identification number for a ring–fenced fund or matching portfolio. This number is attributed by the undertaking and must be consistent over time and with the fund/portfolio number reported in other templates. |
| C0010/R0010 | IR.01.02 — Basic information — general | This template shall always be reported. The only option possible is:<br>1 — Reported |
| C0010/R0020 | IR.01.03 — Basic information — RFF and matching | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF or MAP |

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| | adjustment portfolios | 13 – Not reported as method 2 is used exclusively (groups)<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0025 | IR.01.04 – Basic information – branch legal entity | One of the options in the following closed list shall be used:<br>1 — Reported<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0030 | IR.02.01 — Balance sheet | One of the options in the following closed list shall be used:<br>1 — Reported<br>6 — Exempted by waiver or modification by consent<br>13 – Not reported as method 2 is used exclusively (groups)<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0040 | IR.02.02 — Assets and liabilities by currency | One of the options in the following closed list shall be used:<br>1 — Reported<br>3 — Not due in accordance with instructions of the template<br>13 – Not reported as method 2 is used exclusively (groups)<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0050 | IR.02.03 — Additional branch balance sheet information | One of the options in the following closed list shall be used:<br>1 — Reported<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0060 | IR.03.01 — Off–balance sheet items — general | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no off–balance sheet items<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0070 | IR.03.02 — Off–balance sheet items — unlimited guarantees received | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no unlimited guarantees received<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0080 | IR.03.03 — Off–balance sheet items — unlimited | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no unlimited guarantees provided |

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| | guarantees provided | 0 — Not reported other reason (in this case special justification is needed) |
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| C0010/R0120 | IR.05.02 — Premiums, claims and expenses by country | One of the options in the following closed list shall be used:<br>1 — Reported<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0122 | IR.05.03 — Life income and expenditure | One of the options in the following closed list shall be used:<br>1 — Reported<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0124 | IR.05.04 — Non-life income, expenditure and business model analysis | One of the options in the following closed list shall be used:<br>1 — Reported<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0126 | IR.05.05 – Life premiums and claims by country | One of the options in the following closed list shall be used:<br>1 — Reported<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0128 | IR.05.06 – Non-life premiums and claims by country | One of the options in the following closed list shall be used:<br>1 — Reported<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0132 | IR.05.07 – Business model analysis – financial guarantee insurers | One of the options in the following closed list shall be used:<br>1 — Reported<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0134 | IR.05.08 – Material pooling arrangements | One of the options in the following closed list shall be used:<br>1 — Reported<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0136 | IR.05.09 – Assessable mutual | One of the options in the following closed list shall be used:<br>1 — Reported |

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| | | 3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0138 | IR.05.10 – Excess capital generation | One of the options in the following closed list shall be used:<br>1 — Reported<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0140 | IR.06.02 — List of assets | One of the options in the following closed list shall be used:<br>1 — Reported<br>6 — Exempted by waiver or modification by consent<br>7 — Not due annually as reported for Quarter 4 (this option is only applicable on annual submissions)<br>0– Not reported other reason (in this case special justification is needed) |
| C0010/R0150 | IR.06.03 — Collective investment undertakings — look–through approach | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no Collective investment undertakings<br>3 — Not due in accordance with instructions of the template<br>6 — Exempted by waiver or modification by consent<br>7 — Not due annually as reported for Quarter 4 (this option is only applicable on annual submissions)<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0170 | IR.08.01 — Open derivatives | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no derivative transactions<br>6 — Exempted by waiver or modification by consent<br>7 — Not due annually as reported for Quarter 4 (this option is only applicable on annual submissions)<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0190 | IR.09.01 — Income/gains and losses in the period | One of the options in the following closed list shall be used:<br>1 — Reported<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0200 | IR.10.01 — Securities lending | One of the options in the following closed list shall be used:<br>1 — Reported |

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| | and repos | 2 — Not reported as no Securities lending and repos<br>3 — Not due in accordance with instructions of the template<br>6 — Exempted by waiver or modification by consent<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0210 | IR.11.01 — Assets held as collateral | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no Assets held as collateral<br>6 — Exempted by waiver or modification by consent<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0220 | IR.12.01 — Life technical provisions | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no life and health SLT business<br>3 — Not due in accordance with instructions of the template<br>6 — Exempted by waiver or modification by consent<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0232 | IR.12.03 — Life best estimate liabilities by country | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no life and health SLT business<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0234 | IR.12.04 — Best estimate assumptions for life insurance risks | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no life and health SLT business<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0236 | IR.12.05 — With-profits value of bonus | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no life and health SLT business<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |

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| C0010/R0238 | IR.12.06 — With-profits liabilities and assets | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no life and health SLT business<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0250 | IR.14.01 — Life obligations analysis | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no life and health SLT business<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0280 | IR.16.01 — Non-life annuities information | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no annuities stemming from Non–Life Insurance obligations<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0282 | IR.16.02 — Non-life annuities projection of future cash flows | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no non-life annuities<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0290 | IR.17.01 — Non–life technical provisions | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no non–life business<br>3 — Not due in accordance with instructions of the template<br>6 — Exempted<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0305 | IR.17.03 — Non–life best estimate liabilities by country | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no non–life business<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0310 | IR.18.01 — Non-life projection of future cash flows | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no non–life business<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0315 | IR.18.02 — Non-life liability projection of | One of the options in the following closed list shall be used: |

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| | future cash flows | 1 — Reported<br>2 — Not reported as no liability business<br>0 — Not reported other reason (in this case special justification is needed) |
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| C0010/R0320 | IR.19.01 — Non–life claim development | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no non–life business<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0325 | IR.19.02 — Non–life general liability claim development | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no general liability business<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0330 | IR.20.01 — Development of the distribution of the claims incurred | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no non–life business<br>18 — Not reported as no direct insurance business<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0350 | IR.21.02 — Non-life underwriting risks | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no non–life business<br>18 — Not reported as no direct insurance business<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0365 | IR.21.04 — Cyber underwriting risk | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no non-life business<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0370 | IR.22.01 — Impact of long term guarantees measures and transitionals | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no long term guarantees measures ('LTG') measures or transitionals are applied<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0380 | IR.22.04 — Information on the transitional on interest rates calculation | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no such transitional measure is applied<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0402 | IR.22.07 — Best estimate subject to volatility adjustment | One of the options in the following closed list shall be used:<br>1 — Reported |

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| | by currency | 2 — Not reported as volatility adjustment not applied<br>0 — Not reported other reason (in this case special justification is needed) |
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| C0010/R0410 | IR.23.01 — Own funds | One of the options in the following closed list shall be used:<br>1 — Reported<br>6 — Exempted by waiver or modification by consent<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0420 | IR.23.02 — Detailed information by tiers on own funds | One of the options in the following closed list shall be used:<br>1 — Reported<br>13 – Not reported as method 2 is used exclusively (groups)<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0430 | IR.23.03 — Annual movements on own funds | One of the options in the following closed list shall be used:<br>1 — Reported<br>13 – Not reported as method 2 is used exclusively (groups)<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0440 | IR.23.04 — List of items on own funds | One of the options in the following closed list shall be used:<br>1 — Reported<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0450 | IR.24.01 — Participations held | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no participations held<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0482 | IR.25.04 — Solvency Capital Requirement | One of the options in the following closed list shall be used:<br>1 — Reported<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0484 | IR.25.05 — Solvency Capital Requirement – Partial or full internal model components | One of the options in the following closed list shall be used:<br>1 — Reported<br>10 — Not reported as use of standard formula<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0486 | IR.25.06 — Solvency Capital Requirement – loss-absorbing capacity of deferred taxes | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 – Not reported as LACDT is zero<br>0 — Not reported other reason (in this case special justification is needed) |

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| C0010/R0500 | IR.26.01 — Solvency Capital Requirement — Market risk | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as risk not existent<br>8 — Not reported as use of partial internal model<br>9 — Not reported as use of full internal model<br>11 — Not reported as reported at RFF/MAP level<br>17 — Reported twice due to use of PIM<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0510 | IR.26.02 — Solvency Capital Requirement — Counterparty default risk | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as risk not existent<br>8 — Not reported as use of partial internal model<br>9 — Not reported as use of full internal model<br>11 — Not reported as reported at RFF/MAP level<br>17 — Reported twice due to use of PIM<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0520 | IR.26.03 — Solvency Capital Requirement — Life underwriting risk | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as risk not existent<br>8 — Not reported as use of partial internal model<br>9 — Not reported as use of full internal model<br>11 — Not reported as reported at RFF/MAP level<br>17 — Reported twice due to use of PIM<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0530 | IR.26.04 — Solvency Capital Requirement — Health underwriting risk | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as risk not existent<br>8 — Not reported as use of partial internal model<br>9 — Not reported as use of full internal model<br>11 — Not reported as reported at RFF/MAP level<br>17 — Reported twice due to use of PIM<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0540 | IR.26.05 — Solvency Capital Requirement — Non–life underwriting risk | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as risk not existent<br>8 — Not reported as use of partial internal model<br>9 — Not reported as use of full internal model<br>11 — Not reported as reported at RFF/MAP level<br>17 — Reported twice due to use of PIM<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0550 | IR.26.06 — Solvency Capital Requirement — Operational risk | One of the options in the following closed list shall be used:<br>1 — Reported<br>8 — Not reported as use of partial internal model |

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| | | 9 — Not reported as use of full internal model<br>11 — Not reported as reported at RFF/MAP level<br>17 — Reported twice due to use of PIM<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0560 | IR.26.07 — Solvency Capital Requirement — Simplifications | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no simplified calculations used<br>8 — Not reported as use of partial internal model<br>9 — Not reported as use of full internal model<br>11 — Not reported as reported at RFF/MAP level<br>17 — Reported twice due to use of PIM<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0570 | IR.27.01 — Solvency Capital Requirement — Non–life and health catastrophe risk | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Risk not existent<br>8 — Not reported as use of partial internal model<br>9 — Not reported as use of full internal model<br>11 — Not reported as reported at RFF/MAP level<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0580 | IR.28.01 — Minimum Capital Requirement — Only life or only non–life activity | One of the options in the following closed list shall be used:<br>1 – Reported<br>2 — Not reported as both life and non–life insurance or reinsurance activity<br>0– Not reported other reason (in this case special justification is needed) |
| C0010/R0590 | IR.28.02 — Minimum Capital Requirement — Both life and non–life activity | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as only life or only non–life insurance or reinsurance activity or only reinsurance activity<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0660 | IR.30.03 — Non-life outwards reinsurance contract information | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no reinsurance<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0670 | IR.30.04 — Non-life outward reinsurance contract reinsurer exposures | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no reinsurance<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0672 | IR.30.05 — Reinsurance and | One of the options in the following closed list shall be used: |

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| | collateral provider entity information | 1 — Reported<br>2 — Not reported as no reinsurance<br>0 — Not reported other reason (in this case special justification is needed) |
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| C0010/R0674 | IR.30.06 — Life outwards reinsurance summary | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no life reinsurance<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0676 | IR.30.07 — Life outwards proportional reinsurance | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no proportional life reinsurance<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0678 | IR.30.08 — Life outwards non-proportional reinsurance | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no non-proportional life reinsurance<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0680 | IR.31.01 — Outwards reinsurance balance sheet exposures | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no reinsurance<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0700 | IR.32.01 — Undertakings in the scope of the group | One of the options in the following closed list shall be used:<br>1 — Reported<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0710 | IR.33.01 — Insurance and reinsurance individual requirements | One of the options in the following closed list shall be used:<br>1 — Reported<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0720 | IR.34.01 — Other regulated and non-regulated financial undertakings | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no non–(re)insurance business in the scope of the group<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0730 | IR.35.01 — Contribution to group technical provisions | One of the options in the following closed list shall be used:<br>1 — Reported<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0740 | IR.36.01 — IGT — | One of the options in the following closed list shall be used: |

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| | equity–type transactions, debt and asset transfer | 1 — Reported<br>2 — Not reported as no intragroup transaction ('IGT') on Equity–type transactions, debt and asset transfer<br>12 — Not reported as no parent undertaking is a mixed–activity insurance holding company where they are not part of a group as defined under Article 213 (2) (a), (b) and (c) of Solvency II Directive<br>0 — Not reported other reason (in this case special justification is needed) |
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| C0010/R0750 | IR.36.02 — IGT — derivatives | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no IGT on Derivatives<br>12 — Not reported as no parent undertaking is a mixed–activity insurance holding company where they are not part of a group as defined under Article 213 (2) (a), (b) and (c) of Solvency II Directive<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0770 | IR.36.04 — IGT — cost sharing, contingent liabilities, off BS and other items | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no IGT on Cost Sharing, contingent liabilities, off Balance Sheet ('BS') and other items<br>12 — Not reported as no parent undertaking is a mixed–activity insurance holding company where they are not part of a group as defined under Article 213 (2) (a), (b) and (c) of Solvency II Directive<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0790 | IRR.02.01 — Balance Sheet | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0792 | IRR.05.03 — Life income and expenditure | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP or no life and health SLT business<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0800 | IRR.12.01 — Life technical provisions | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP or no life and health SLT business<br>0 — Not reported other reason (in this case |

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| | | special justification is needed) |
| C0010/R0802 | IRR.12.05 — With-profits value of bonus | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP or life and health SLT business<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0804 | IRR.12.06 — With-profits liabilities and assets | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP or life and health SLT business<br>3 — Not due in accordance with instructions of the template<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0810 | IRR.17.01 — Non–life technical provisions | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP or no non–life business<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0820 | IRR.22.02 — Matching adjustment portfolio projection of future cash flows | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no Matching Adjustment ('MA') is applied<br>15 — Not reported as refers to RFF or remaining part<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0830 | IRR.22.03 — Matching adjustment calculation | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no MA is applied<br>15 — Not reported as refers to RFF or remaining part<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0862 | IRR.25.04 — Solvency Capital Requirement | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0864 | IRR.25.05 — Solvency Capital Requirement - Partial or full internal model | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP<br>10 — Not reported as use of standard formula |

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| | components | 0 — Not reported other reason (in this case special justification is needed) |
|---|---|---|
| C0010/R0870 | IRR.26.01 — Solvency Capital Requirement — Market risk | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP or risk not existent<br>8 — Not reported as use of partial internal model<br>9 — Not reported as use of full internal model<br>17 — Reported twice due to use of PIM<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0880 | IRR.26.02 — Solvency Capital Requirement — Counterparty default risk | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP or risk not existent<br>8 — Not reported as use of partial internal model<br>9 — Not reported as use of full internal model<br>17 — Reported twice due to use of PIM<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0890 | IRR.26.03 — Solvency Capital Requirement — Life underwriting risk | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP or risk not existent<br>8 — Not reported as use of partial internal model<br>9 — Not reported as use of full internal model<br>17 — Reported twice due to use of PIM<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0900 | IRR.26.04 — Solvency Capital Requirement — Health underwriting risk | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP or risk not existent<br>8 — Not reported as use of partial internal model<br>9 — Not reported as use of full internal model<br>17 — Reported twice due to use of PIM<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0910 | IRR.26.05 — Solvency Capital Requirement — Non–life underwriting risk | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP or risk not existent<br>8 — Not reported as use of partial internal model<br>9 — Not reported as use of full internal model<br>17 — Reported twice due to use of PIM<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0920 | IRR.26.06 — Solvency Capital | One of the options in the following closed list shall be used: |

This document is effective from 31 December 2024 and was published as part of PS3/24.

Please see: www.bankofengland.co.uk/prudential-regulation/publication/2024/february/review-of-solvency-ii-reporting-disclosure-phase-2-near-final-policy-statement.

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| | Requirement — Operational risk | 1 — Reported<br>2 — Not reported as no RFF/MAP<br>9 — Not reported as use of full internal model<br>11 — Not reported as reported at RFF/MAP level<br>17 — Reported twice due to use of PIM<br>0 — Not reported other reason (in this case special justification is needed) |
|---|---|---|
| C0010/R0930 | IRR.26.07 — Solvency Capital Requirement — Simplifications | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP or simplified calculations used<br>8 — Not reported as use of partial internal model<br>9 — Not reported as use of full internal model<br>17 — Reported twice due to use of PIM<br>0 — Not reported other reason (in this case special justification is needed) |
| C0010/R0940 | IRR.27.01 — Solvency Capital Requirement — Non–life and health catastrophe risk | One of the options in the following closed list shall be used:<br>1 — Reported<br>2 — Not reported as no RFF/MAP or risk not existent<br>8 — Not reported as use of partial internal model<br>9 — Not reported as use of full internal model<br>0 — Not reported other reason (in this case special justification is needed) |