

#### **Annex II Chapter 10**

Instructions regarding reporting templates for individual undertakings

#### S.26.01 - Solvency Capital Requirement - Market risk

#### **General comments:**

This section relates to annual submission of information for individual entities, ring fencedfunds, matching adjustment portfolios, and remaining part.

The template SR.26.01.01 has to be filled in for each ring-fenced fund (RFF), each matching adjustment portfolio (MAP) and for the remaining part. However, where a RFF/MAP includes a MAP/RFF embedded, the fund should be treated as different funds. This template shall be reported for all sub-funds of a material RFF/MAP as identified in the second table of S.01.03.

Amounts before and after shock shall be filled in with the amount of assets and liabilities sensitive to that shock. For the liabilities the assessment shall be done at the most granular level available between contract and homogeneous risk group. This means that if a contract/HRG is sensitive to a shock the amount of liabilities associated to that contract/HRG shall be reported as amount sensitive to that shock.

	ITEM	INSTRUCTIONS
Z0010	Article 112	Identifies whether the reported figures have been requested under Article 112(7) to provide an estimate of the SCR using standard formula. One of the options in the following closed list shall be used:  1 – Article 112(7) reporting 2 – Regular reporting
Z0020	Ring-fenced fund, matching adjustment portfolio or remaining part	Identifies whether the reported figures are with regard to a RFF, matching adjustment portfolio or to the remaining part. One of the options in the following closed list shall be used:  1 – RFF/MAP 2 – Remaining part
Z0030	Fund/Portfolio number	When item Z0020 = 1, identification number for a ring-fenced fund or matching adjustment portfolio. This number is attributed by the undertaking and must be consistent over time and with the fund/portfolio number reported in other templates.
R0012/C0010	Simplifications spread risk – bonds and loans	The options in the following closed list shall be used: 1 – Simplification for Article 104 2 – Simplifications for Article 105a 9 – Simplifications not used Options 1 and 2 may be used simultaneously



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		If R0012/C0010 = 1, only C0060 and C0080 shall be filled in for R0410.
R0014/C0010	Simplifications market concentration risk – simplifications used	One of the options in the following closed list shall be used:  1 – Simplifications for Article 105a  9 – Simplifications not used
R0020/C0010	Captives simplifications  – interest rate risk	Identify whether a captive undertaking used simplifications for the calculation of interest rate risk. The following options shall be used:  1 – Simplifications used  2 – Simplifications not used  If R0020/C0010 = 1, only C0060 and C0080 shall be filled in for R0100–R0120
R0030/C0010	Captives simplifications – spread risk bonds and loans	Identify whether a captive undertaking used simplifications for the calculation of spread risk with regard to bonds and loans. The following options shall be used:  1 – Simplifications used 2 – Simplifications not used
R0040/C0010	Captives simplifications  – market risk concentration	Identify whether a captive undertaking used simplifications for the calculation of market risk concentration. The following options shall be used:  1 – Simplifications used 2 – Simplifications not used

### Interest rate risk

R0100/C0060	Absolute value after	This is the net capital charge for interest rate risk,
	shock – Net solvency	ie after adjustment for the loss absorbing capacity
	capital requirement -	of technical provisions.
	interest rate risk	If R0020/C0010=1, this item represents the net
		capital charge for interest rate risk calculated using
		simplified calculations for captive undertakings.
R0100/C0080	Absolute value after	This is the gross capital charge for interest rate
	shock Gross solvency	risk, i.e. before the loss absorbing capacity of
	capital requirement	technical provisions.
	interest rate risk	
		If R0020/C0010=1, this item represents the gross
		capital charge for interest rate risk calculated using
		simplified calculations for captive undertakings.
R0110-R0120/	Initial absolute values	This is the total value of the assets sensitive to
C0020	before shock - Assets -	interest rate down/up risk, before shock.
	Interest rate risk -	•
	interest rate down/up	Recoverables from reinsurance and SPVs shall not
	shock	be included in this cell.
R0110-R0120/	Initial absolute values	This is the total value of the liabilities sensitive to
C0030	before shock - Liabilities	interest rate down/up risk, before shock.
	- Interest rate risk -	,
	interest rate down/up	The amount of TP shall be net of reinsurance and
	shock	SPV recoverables.
	Initial absolute values before shock — Liabilities — Interest rate risk — interest rate down/up	This is the total value of the liabilities sensitive to interest rate down/up risk, before shock.  The amount of TP shall be net of reinsurance and



<del>R0110</del>	Absolute values after	This is the absolute value of assets sensitive to
R0120/	shock - Assets - Interest	interest rate down/up risks after the shock.
C0040	rate risk – interest rate	
	down/up shock	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0110-R0120/	Absolute values after	This is the absolute value of liabilities (after the
C0050	shock - Liabilities (after	loss absorbing capacity of technical provisions)
	the loss absorbing	sensitive to interest rate down/up risks after the
	capacity of technical	<del>shock.</del>
	provisions) - Interest	
	rate risk- interest rate	The amount of TP shall be net of reinsurance and
	down/up shock	SPV recoverables.
R0110-R0120/	Absolute value after	This is the net capital charge for interest rate
<u>C0060</u>	shock - Net solvency	down/up risk, after adjustment for the loss
	capital requirement-	absorbing capacity of technical provisions.
	interest rate risk-	
	interest rate down/up	If R0020/C0010=1, this item represents the net
	shock	capital charge for interest rate down/up risk
		calculated using simplifications.
R0110-R0120/	Absolute values after	This is the absolute value of liabilities (before the
C0070	shock - Liabilities	loss absorbing capacity of technical provisions)
	(before the loss-	sensitive to interest rate down/up risks after the
	absorbing capacity of	<del>shock.</del>
	technical provisions) -	
	Interest rate risk -	The amount of TP shall be net of reinsurance and
	Interest rate down/up	SPV recoverables.
	shock	
R0110-R0120/	Absolute value after	This is the gross capital charge for the interest rate
C0080	shock - Gross solvency	down/up risk, i.e. before the loss absorbing
	capital requirement —	capacity of Technical provisions
	interest rate risk	
	interest rate down/up	If R0020/C0010=1, this item represents the gross
	shock	capital charge for interest rate down/up risk
		calculated using simplifications.

### **Equity risk**

R0200/C0060	Absolute value after shock – Net solvency capital requirement –	This is the net capital charge for equity risk, ie after adjustment for the loss absorbing capacity of technical provisions.
R0200/C0080	Absolute value after shock — Gross solvency capital requirement — equity risk	This is the gross capital charge for equity risk, i.e. before the loss absorbing capacity of technical provisions.
R0210/C0020	Initial absolute values before shock — Assets — equity risk — type 1 equities	This is the initial absolute value of the assets sensitive to the equity risk charge related to type 1 equities  Recoverables from reinsurance and SPVs shall not be included in this cell.



D0040/00000	Initial absolute values	This is the initial absolute value of the Babilities
R0210/C0030	Initial absolute values	This is the initial absolute value of the liabilities
	before shock – Liabilities	sensitive to equity risk related to type 1 equities.
	- equity risk - type 1	
	equities	The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0210/C0040	Absolute values after	This is the absolute value of the assets sensitive to
	shock – Assets – Equity	the equity risk charge related to type 1 equities
	risk – type 1 equities	category, after the shock.
		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0210/C0050	Absolute values after	This is the absolute value of the liabilities sensitive
	shock – Liabilities (after	to equity risk charge related to type 1 equities,
	the loss absorbing	after the shock and after the loss absorbing
	capacity of technical	capacity of technical provisions.
	provisions) – Equity risk	
	<del>-type 1 equities</del>	The amount of TP shall be net of reinsurance and
D0040/0000	Al la fa	SPV recoverables
R0210/C0060	Absolute value after	This is the net capital charge for equity risk (for
	shock – Net solvency	type 1 equities), after adjustment for the loss
	<u>capital requirement –</u>	absorbing capacity of technical provisions.
	equity risk –type 1	
D0040/00070	equities	T 14 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
R0210/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
	shock - Liabilities	to equity risk charge related to type 1 equities,
	(before the loss	after the shock but before the loss absorbing
	absorbing capacity of	capacity of technical provisions.
	technical provisions)	The constant of TD about the material accompany and
	equity risk -type 1	The amount of TP shall be net of reinsurance and
R0210/C0080	Absolute value after	SPV recoverables.
RUZ 10/C0080	Absolute value after	This is the gross capital charge for equity risk for
	shock - Gross solvency	type 1 equities, i.e. before the loss absorbing
	capital requirement –	capacity of technical provisions.
	Equity risk type 1	
D0004 D0040/	equities	This is the initial checkute value of the coast-
R0221-R0240/	Initial absolute values	This is the initial absolute value of the assets
C0020	before shock - Assets -	sensitive to the equity risk (for each kind of type 1
	equity risk type 1	equity).
	equities	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0221-R0240/	Absolute values after	This is the absolute value of the assets sensitive
<del>R0221-R0240/</del> C0040	, mo o o i o i o i o i o o o o i i o i	the equity risk charge, (for each kind of type 1
<del>50040</del>	shock - Assets - equity	equity), after the shock.
	risk -type 1 equities	<del>oquity), after the shock.</del>
		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0250/C0020	Initial absolute values	This is the initial absolute value of the assets
1 <del>110200/00020</del>	before shock — Assets —	
		sensitive to the equity risk for type 2 equities
	equity risk type 2 equities	Recoverables from reinsurance and SPVs shall not
	<del>oquitios</del> 	be included in this cell.
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R0250/C0030	Initial absolute values	This is the initial absolute value of liabilities
	<del>before shock – Liabilities</del>	sensitive to the equity risk for type 2 equities.
	- equity risk -type 2	
	equities	The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0250/C0040	Absolute values after	This is the absolute value of the assets sensitive to
	shock - Assets - Equity	equity risk charge for type 2 equities, after the
	risk - type 2 equities	shock.
	non type i equilies	one on
		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0250/C0050	Absolute values after	This is the absolute value of liabilities sensitive to
<del>KU23U/GUU3U</del>		
	shock – Liabilities (after	equity risk (for type 2 equities), after the shock and
	the loss absorbing	after the loss absorbing capacity of technical
	capacity of technical	provisions.
	<del>provisions) – Equity risk</del>	
	<del>-type 2 equities</del>	The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0250/C0060	Absolute value after	This is the net capital charge for equity risk (for
	shock – Net solvency	type 2 equities) after adjustment for the loss
	capital requirement –	absorbing capacity of technical provisions.
	equity risk –type 2	
	equities	
R0250/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
110200/00070	shock - Liabilities	to equity risk (for type 2 equities), after the shock
	(before the loss	but before the loss absorbing capacity of technical
	absorbing capacity of	provisions.
	technical provisions)	provisions:
	•	The amount of TP shall be net of reinsurance and
	equity risk -type 2	
D0050/00000	equities Abaratus of the	SPV recoverables.
R0250/C0080	Absolute value after	This is the gross capital charge for equity risk for
	shock - Gross solvency	type 2 equities, i.e. before the loss absorbing
	capital requirement –	capacity of technical provisions.
	Equity risk type 2	
	equities	
R0261-R0280/	Initial absolute values	This is the value of the assets sensitive to the
C0020	before shock - Assets -	equity risk (for each kind of type 2 equities)
	equity_risk_type 2	
	equities	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0261-R0280/	Absolute values after	This is the absolute value of the assets sensitive to
C0040	shock - Assets - equity	equity risk (for each kind of type 2 equities), after
	risk -type 2 equities	the equity shock.
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		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
D0201/C0020	Initial absolute values	
R0291/C0020,	Initial absolute values	This is the initial absolute value of the assets
R0293-	before shock - Assets -	sensitive to the equity risk for each kind of
R0295/C0020	Equity risk qualifying	qualifying infrastructure corporate equities.
	infrastructure corporate	
	equities	



R0291/C0030.	Initial absolute values	Recoverables from reinsurance and SPVs shall not be included in this cell.  This is the initial absolute value of liabilities
R0293-	before shock – Liabilities	
R0295/C0030		sensitive to the equity risk for each kind of
<del>RU293/GUU3U</del>	- Equity risk - qualifying infrastructure corporate	qualifying infrastructure corporate equities.
	equities	The amount of TP shall be net of reinsurance and SPV recoverables.
R0291/C0040.	Absolute values after	This is the absolute value of the assets sensitive
R0293-	shock - Assets - Equity	to equity risk charge for each kind of qualifying
R0295/C0040	risk – qualifying infrastructure corporate	infrastructure corporate equities, after the shock.
	equities	Recoverables from reinsurance and SPVs shall not be included in this cell.
R0291/C0050,	Absolute values after	This is the absolute value of liabilities sensitive to
R0293-	shock - Liabilities (after	equity risk (for each kind of qualifying
R0295/C0050	the loss absorbing	infrastructure corporate equities), after the shock
	capacity of technical	and after the loss absorbing capacity of technical
	<del>provisions) – Equity risk</del>	provisions.
	<ul> <li>qualifying infrastructure</li> </ul>	provisions
	corporate equities	The amount of TP shall be net of reinsurance and SPV recoverables.
R0291/C0060,	Absolute value after	This is the net capital charge for equity risk (for
R0293-	shock - Net solvency	each kind of qualifying infrastructure corporate
R0295/C0060	capital requirement -	equities) after adjustment for the loss absorbing
	Equity risk –qualifying	capacity of technical provisions.
	infrastructure corporate	
	equities	
R0291/C0070,	Absolute values after	This is the absolute value of the liabilities sensitive
<del>R0293-</del>	shock - Liabilities	to equity risk (for each kind of qualifying
R0295/C0070	(before the loss	infrastructure corporate equities), after the shock
	absorbing capacity of	but before the loss absorbing capacity of technical
	technical provisions) -	provisions.
	Equity risk — qualifying	providence.
	infrastructure corporate equities	The amount of TP shall be net of reinsurance and SPV recoverables.
R0291/C0080,	Absolute value after	This is the gross capital charge for each kind of
R0293-	shock - Gross solvency	equity risk for qualifying infrastructure corporate
R0295/C0080	capital requirement -	equities, i.e. before the loss absorbing capacity of
	Equity risk - qualifying	technical provisions.
	infrastructure corporate	
	equities	
R0292/C0020,	Initial absolute values	This is the initial absolute value of the assets
R0296-	before shock - Assets -	sensitive to the equity risk for each kind of
R0298/C0020	Equity risk -qualifying	qualifying infrastructure equities other than
	infrastructure other than	corporate equities.
	cororate equities	
	Jordia Oquilloo	

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		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0292/C0030,	Initial absolute values	This is the initial absolute value of liabilities
R0296-	before shock – Liabilities	sensitive to the equity risk for each kind of
R0298/C0030	- Equity risk - qualifying	qualifying infrastructure equities other than
	infrastructure other than	corporate equities.
	corporate equities	
	' '	The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0292/C0040,	Absolute values after	This is the absolute value of the assets sensitive to
<del>R0296-</del>	shock - Assets - Equity	equity risk charge for each kind of qualifying
R0298/C0040	risk – qualifying	infrastructure equitie other than corporate equities
	infrastructure other than	s, after the shock.
	corporate equities	
		Recoverables from reinsurance and SPVs shall not
		<del>be included in this cell.</del>
R0292/C0050,	Absolute values after	This is the absolute value of liabilities sensitive to
<del>R0296-</del>	shock - Liabilities (after	equity risk (for each kind of qualifying infrastructure
R0298/C0050	the loss absorbing	equities other than corporate equities), after the
	capacity of technical	shock and after the loss absorbing capacity of
	provisions) – Equity risk	technical provisions.
	<ul> <li>qualifying infrastructure</li> </ul>	
	other than corporate	The amount of TP shall be net of reinsurance and
D0000/00000	equities	SPV recoverables.
R0292/C0060,	Absolute value after	This is the net capital charge for equity risk (for
R0296-	shock – Net solvency	each kind of qualifying infrastructure equities other
R0298/C0060	<u>capital requirement –</u>	than corporate equities) after adjustment for the
	Equity risk –qualifying	loss absorbing capacity of technical provisions.
	infrastructure other than	
R0292/C0070,	Corporate equities  Absolute values after	This is the absolute value of the liabilities sensitive
R0296-	shock - Liabilities	to equity risk (for each kind of qualifying
R0298/C0070	(before the loss	infrastructure equities other than corporate
1.0230/00070	absorbing capacity of	equities), after the shock but before the loss
	technical provisions) –	absorbing capacity of technical provisions.
	Equity risk – qualifying	asserting supports of toolinious provisions.
	infrastructure other than	The amount of TP shall be net of reinsurance and
	corporate equities	SPV recoverables.
R0292/C0080,	Absolute value after	This is the gross capital charge for equity risk for
R0296-	shock - Gross solvency	each kind of qualifying infrastructure equities other
R0298/C0080	capital requirement –	than corporate equities, i.e. before the loss
	Equity risk – qualifying	absorbing capacity of technical provisions.

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	infrastructure other than	
	corporate equities	
Property risk		
R0300/C0020	Initial absolute values	This is the absolute value of the assets sensitive to
	<del>before shock – Assets –</del>	the property risk.
	Property risk	
		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0300/C0030	Initial absolute values	This is the value of the liabilities sensitive to the
	before shock - Liabilities	property risk.
	- Property risk	
		The amount of TP shall be net of reinsurance and
		SPV recoverables:
R0300/C0040	Absolute values after	This is the absolute value of the assets sensitive to
	shock - Assets -	property risk charge, after the property shock.
	Property risk	
		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0300/C0050	Absolute values after	This is the absolute value of the liabilities
	shock - Liabilities (after	underlying property risk charge, after the property
	the loss absorbing	shock and after the loss absorbing capacity of
	capacity of technical	technical provisions.
	provisions) - Property	
	risk	The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0300/C0060	Absolute value after	This is the net capital charge for property risk, after
	shock – Net solvency	adjustment for the loss absorbing capacity of
	capital requirement -	technical provisions.
	property risk	
R0300/C0070	Absolute values after	This is the absolute value of the liabilities
	shock Liabilities	underlying property risk charge, after the property
	(before the loss	shock but before the loss absorbing capacity of
	absorbing capacity of	technical provisions.
	technical provisions) –	
	<del>property risk</del>	The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0300/C0080	Absolute value after	This is the gross capital charge for property risk,
	shock - Gross solvency	i.e. before the loss absorbing capacity of technical
	capital requirement –	<del>provisions.</del>
	Property risk	

### Spread risk

R0400/C0060	Absolute value after	This is the net capital charge for spread risk, after
	shock - Net solvency	adjustment for the loss absorbing capacity of
	capital requirement -	technical provisions.
	spread risk	

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R0400/C0080	Absolute value after	This is the gross capital charge for spread risk,
	<del>shock – Gross solvency</del>	before the loss absorbing capacity of technical
	<del>capital requirement –</del>	<del>provisions.</del>
	<del>spread risk</del>	
R0410/C0020	Initial absolute values	This is the absolute value of the assets sensitive to
	before shock - Assets -	the spread risk on bonds and loans.
	spread risk – bonds and	
	<del>loans</del>	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0410/C0030	Initial absolute values	This is the absolute value of the liabilities sensitive
	before shock - Liabilities	to the spread risk on bonds and loans.
	- spread risk - bonds	
	and loans	The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0410/C0040	Absolute values after	This is the absolute value of the assets sensitive to
	shock - Assets - spread	the spread risk on bonds and loans, after the
	risk - bonds and loans	shock.
		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0410/C0050	Absolute values after	This is the absolute value of the liabilities
	shock - Liabilities (after	underlying the spread risk charge for bonds and
	the loss absorbing	loans, after the shock and after the loss absorbing
	capacity of technical	capacity of technical provisions.
	<del>provisions) – spread risk</del>	
	- bonds and loans	The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0410/C0060	Absolute value after	This is the net capital charge for spread risk on
	shock – Net solvency	bonds and loans, after adjustment for the loss
	capital requirement -	absorbing capacity of technical provisions.
	spread risk - bonds and	
	<u>loans</u>	If R0010/C0010 = 1, this item represents the net
		solvency capital requirement for spread risk –
	(A)	bonds and loans, calculated using simplifications
R0410/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
	shock Liabilities	to the spread risk on bonds and loans, after the
	(before the loss	shock but before the loss absorbing capacity of
	absorbing capacity of	technical provisions.
	technical provisions)-	
	spread_risk - bonds and	The amount of TP shall be net of reinsurance and
	loans	SPV recoverables.
R0410/C0080	Absolute value after	This is the gross capital charge for spread risk on
	shock - Gross solvency	bonds and loans, i.e. before the loss absorbing
	capital requirement –	capacity of technical provisions.
	spread risk - bonds and	
	loans	If R0010/C0010 = 1, this item represents gross
		solvency capital requirement for spread risk –
1	1	bonds and loans calculated using simplifications.

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R0412/C0020	Initial absolute values before shock — Assets — Spread risk — bonds and loans (other than qualifying infrastructure investment)	This is the initial absolute value of the assets sensitive to the spread risk on bonds and loans other than qualifying infrastructure investment and infrastructure corporate.  Recoverables from reinsurance and SPVs shall not be included in this cell.
R0412/C0030	Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (other than qualifying infrastructure investment)	This is the initial absolute value of the liabilities sensitive to the spread risk on bonds and loans other than qualifying infrastructure investment and infrastructure corporate. This value shall be reported only where the split between R0412, R0413 and R0414 could be derived from the method used for the calculation. When the split is not possible only R0410 shall be filled in. The amount of TP shall be net of reinsurance and SPV recoverables.
R0412/C0040	Absolute values after shock — Assets — Spread risk — bonds and loans (other than qualifying infrastructure investment)	This is the absolute value of the assets sensitive to the spread risk on bonds and loans other than qualifying infrastructure investment and infrastructure corporate, after the shock.  Recoverables from reinsurance and SPVs shall not be included in this cell
R0412/C0050	Absolute values after shock – Liabilities (after the loss absorbing capacity of technical provisions) – Spread risk – bonds and loans (other than qualifying infrastructure investment)	This is the absolute value of the liabilities underlying the spread risk charge for bonds and loans other than qualifying infrastructure investment and infrastructure corporate, after the shock and after the loss absorbing capacity of technical provisions. This value shall be reported only where the split between R0412, R0413 and R0414 could be derived from the method used for the calculation. When the split is not possible only R0410 shall be filled in.  The amount of TP shall be net of reinsurance and SPV recoverables.
R0412/C0060	Absolute value after shock — Net solvency capital requirement — Spread risk — bonds and loans (other than qualifying infrastructure investment)	This is the net capital charge for spread risk on bonds and loans other than qualifying infrastructure investment and infrastructure corporate, after adjustment for the loss absorbing capacity of technical provisions. This value shall be reported only where the split between R0412, R0413 and R0414 could be derived from the method used for the calculation. When the split is not possible only R0410 shall be filled in. If R0010/C0010 = 1, this item shall not be reported.

R0412/C0070	Absolute values after shock — Liabilities (before the loss absorbing capacity of technical provisions) — Spread risk — bonds and loans (other than qualifying infrastructure investment)	This is the absolute value of the liabilities sensitive to the spread risk on bonds and loans other than qualifying infrastructure investment and infrastructure corporate, after the shock but before the loss absorbing capacity of technical provisions. This value shall be reported only where the split between R0412, R0413 and R0414 could be derived from the method used for the calculation. When the split is not possible only R0410 shall be filled in.  The amount of TP shall be net of reinsurance and SPV recoverables.
R0412/C0080	Absolute value after shock — Gross solvency capital requirement — Spread risk — bonds and loans (other than qualifying infrastructure investment)	This is the gross capital charge for spread risk on bonds and loans other than qualifying infrastructure investment and infrastructure corporate, i.e. before the loss absorbing capacity of technical provisions. This value shall be reported only where the split between R0412, R0413 and R0414 could be derived from the method used for the calculation. When the split is not possible only R0410 shall be filled in. If R0010/C0010 = 1, this item shall not be reported.
R0413/C0020	Initial absolute values before shock — Assets — Spread risk — bonds and loans (qualifying infrastructure investment)	This is the initial absolute value of the assets sensitive to the spread risk on bonds and loans that are qualifying investment infrastructure other than infrastructure corporate.  Recoverables from reinsurance and SPVs shall not be included in this cell.
R0413/C0030	Initial absolute values before shock - Liabilities - Spread risk - bonds and loans (qualifying infrastructure investment)	This is the initial absolute value of the liabilities sensitive to the spread risk on bonds and loans that are qualifying infrastructure investment other than infrastructure corporate. This value shall be reported only where the split between R0412, R0413 and R0414 could be derived from the method used for the calculation. When the split is not possible only R0410 should be filled in. The amount of TP shall be net of reinsurance and SPV recoverables.
R0413/C0040	Absolute values after shock — Assets — Spread risk — bonds and loans (qualifying infrastructure investment)	This is the absolute value of the assets sensitive to the spread risk on bonds and loans that are qualifying infrastructure investment other than infrastructure corporate, after the shock. Recoverables from reinsurance and SPVs shall not be included in this cell.

R0413/C0050	Absolute values after	This is the absolute value of the liabilities
	shock - Liabilities (after	underlying the spread risk charge for bonds and
	the loss absorbing	loans that are qualifying infrastructure investment
	capacity of technical	other than infrastructure corporate, after the shock
	<del>provisions) – Spread risk</del>	and after the loss absorbing capacity of technical
	- bonds and loans	provisions. This value shall be reported only where
	(qualifying infrastructure	the split between R0412, R0413 and R0414 could
	investment)	be derived from the method used for the
	,	calculation. When the split is not possible only
		R0410 should be filled in.
		The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0413/C0060	Absolute value after	This is the net capital charge for spread risk on
	shock - Net solvency	bonds and loans that are qualifying infrastructure
	capital requirement -	investment other than infrastructure corporate,
	Spread risk - bonds and	after adjustment for the loss absorbing capacity of
	loans (qualifying	technical provisions. This value shall be reported
	<u>infrastructure</u>	only where the split between R0412, R0413 and
	investment)	R0414 could be derived from the method used for
		the calculation. When the split is not possible only
		R0410 should be filled in.
		If R0010/C0010 = 1, this item should not be
		reported.
R0413/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
	shock - Liabilities	to the spread risk on bonds and loans that are
	(before the loss	qualifying infrastructure investment other than
	absorbing capacity of	infrastructure corporate, after the shock but before
	technical provisions) -	the loss absorbing capacity of technical provisions.
	Spread risk bonds and	This value shall be reported only where the split
	loans (qualifying	between R0412, R0413 and R0414 could be
	infrastructure	derived from the method used for the calculation.
	<del>investment)</del>	When the split is not possible only R0410 should
		<del>be filled in.</del>
		The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0413/C0080	Absolute value after	This is the gross capital charge for spread risk on
	shock - Gross solvency	bonds and loans that are qualifying infrastructure
	<del>capital requirement –</del>	investment other than infrastructure corporate, i.e.
	<del>Spread risk – bonds and</del>	before the loss absorbing capacity of technical
	loans (qualifying	provisions. This value shall be reported only where
	infrastructure	the split between R0412, R0413 and R0414 could
	investment)	be derived from the method used for the
		calculation. When the split is not possible only
		R0410 should be filled in.

		If R0010/C0010 = 1, this item should not be
		reported.
R0412/C0020	Initial absolute values	This is the initial absolute value of the assets
	before shock - Assets -	sensitive to the spread risk on bonds and loans
	Spread risk - bonds and	other than qualifying infrastructure investment and
	loans (other than	infrastructure corporate.
	qualifying infrastructure	Recoverables from reinsurance and SPVs shall not
	investment)	be included in this cell.
R0412/C0030	Initial absolute values	This is the initial absolute value of the liabilities
	before shock - Liabilities	sensitive to the spread risk on bonds and loans
	- Spread risk - bonds	other than qualifying infrastructure investment and
	and loans (other than	infrastructure corporate. This value shall be
	qualifying infrastructure	reported only where the split between R0412,
	investment)	R0413 and R0414 could be derived from the
		method used for the calculation. When the split is
		not possible only R0410 should be filled in.
		The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0412/C0040	Absolute values after	This is the absolute value of the assets sensitive to
	shock - Assets - Spread	the spread risk on bonds and loans other than
	risk - bonds and loans	qualifying infrastructure investment and
	(other than qualifying)	infrastructure corporate, after the shock.
	infrastructure	Recoverables from reinsurance and SPVs shall not
	investment)	be included in this cell.
R0412/C0050	Absolute values after	This is the absolute value of the liabilities
	shock - Liabilities (after	underlying the spread risk charge for bonds and
	the loss absorbing	loans other than qualifying infrastructure
	capacity of technical	investment and infrastructure corporate, after the
	provisions) - Spread risk	shock and after the loss absorbing capacity of
	- bonds and loans	technical provisions. This value shall be reported
	(other than qualifying	only where the split between R0412, R0413 and
	infrastructure	R0414 could be derived from the method used for
	investment)	the calculation. When the split is not possible only
		R0410 should be filled in.
		The amount of TP shall be net of reinsurance and
		SPV recoverables.

R0412/C0060	Absolute value after	This is the net capital charge for spread risk on
110412/00000		
	shock – Net solvency	bonds and loans other than qualifying
	<u>capital requirement –</u>	infrastructure investment and infrastructure
	Spread risk – bonds and	corporate, after adjustment for the loss absorbing
	loans (other than	capacity of technical provisions. This value shall be
	qualifying infrastructure	reported only where the split between R0412,
	investment)	R0413 and R0414 could be derived from the
		method used for the calculation. When the split is
		not possible only R0410 should be filled in.
		If R0010/C0010 = 1, this item should not be
		reported.
R0412/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
	shock - Liabilities	to the spread risk on bonds and loans other than
	(before the loss	qualifying infrastructure investment and
	absorbing capacity of	infrastructure corporate, after the shock but before
	technical provisions) -	the loss absorbing capacity of technical provisions.
	Spread risk - bonds and	This value shall be reported only where the split
	loans (other than	between R0412, R0413 and R0414 could be
	qualifying infrastructure	derived from the method used for the calculation.
	investment)	When the split is not possible only R0410 should
		be filled in.
		The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0412/C0080	Absolute value after	This is the gross capital charge for spread risk on
	shock - Gross solvency	bonds and loans other than qualifying
	capital requirement	infrastructure investment and infrastructure
	Spread risk - bonds and	corporate, i.e. before the loss absorbing capacity
	loans (other than	of technical provisions. This value shall be
	qualifying infrastructure	reported only where the split between R0412,
	investment)	R0413 and R0414 could be derived from the
	mivesurienty)	method used for the calculation. When the split is
		not possible only R0410 should be filled in.
	•	If R0010/C0010 = 1, this item should not be
D0440/00000	Letter about a contrar	reported.
R0413/C0020	Initial absolute values	This is the initial absolute value of the assets
	before shock – Assets –	sensitive to the spread risk on bonds and loans
	Spread risk – bonds and	that are qualifying infrastructure investment other
	loans (qualifying	than infrastructure corporate.
	infrastructure	Recoverables from reinsurance and SPVs shall not
	investment)	be included in this cell.
·	·	

D0440/00000		<del>-</del>
R0413/C0030	Initial absolute values	This is the initial absolute value of the liabilities
	<del>before shock – Liabilities</del>	sensitive to the spread risk on bonds and loans
	— Spread risk — bonds	that are qualifying infrastructure investment other
	and loans (qualifying	than infrastructure corporate. This value shall be
	infrastructure	reported only where the split between R0412,
	investment)	R0413 and R0414 could be derived from the
		method used for the calculation. Where the split is
		not possible only R0410 shall be filled in.
		The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0413/C0040	Absolute values after	This is the absolute value of the assets sensitive to
	shock - Assets - Spread	the spread risk on bonds and loans that are
	risk - bonds and loans	qualifying infrastructure investment other than
	(qualifying infrastructure	infrastructure corporate, after the shock.
	investment)	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0413/C0050	Absolute values after	This is the absolute value of the liabilities
	shock - Liabilities (after	underlying the spread risk charge for bonds and
	the loss absorbing	loans that are qualifying infrastructure investment
	capacity of technical	other than infrastructure corporate, after the shock
	provisions) - Spread risk	and after the loss absorbing capacity of technical
	- bonds and loans	provisions. This value shall be reported only where
	(qualifying infrastructure	the split between R0412, R0413 and R0414 could
	investment)	be derived from the method used for the
	60	calculation. When the split is not possible only
		R0410 shall be filled in.
		The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0413/C0060	Absolute value after	This is the net capital charge for spread risk on
	shock Net solvency	bonds and loans that are qualifying infrastructure
	capital requirement -	investment other than infrastructure corporate,
	Spread risk – bonds and	after adjustment for the loss absorbing capacity of
	loans (qualifying	technical provisions. This value shall be reported
	infrastructure	only where the split between R0412, R0413 and
	investment)	R0414 could be derived from the method used for
	,	the calculation. When the split is not possible only
		R0410 shall be filled in.
		If R0010/C0010 = 1, this item shall not be reported.
L	1	

	Tax a second	I—
R0413/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
	shock - Liabilities	to the spread risk on bonds and loans that are
	(before the loss	qualifying infrastructure investment other than
	absorbing capacity of	infrastructure corporate, after the shock but before
	technical provisions) -	the loss absorbing capacity of technical provisions.
	Spread risk – bonds and	This value shall be reported only where the split
	loans (qualifying	between R0412, R0413 and R0414 could be
	infrastructure	derived from the method used for the calculation.
	investment)	When the split is not possible only R0410 shall be
		filled in.
		The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0413/C0080	Absolute value after	This is the gross capital charge for spread risk on
	shock - Gross solvency	bonds and loans that are qualifying infrastructure
	capital requirement -	investment other than infrastructure corporate, i.e.
	Spread risk - bonds and	before the loss absorbing capacity of technical
	loans (qualifying	provisions. This value shall be reported only where
	infrastructure	the split between R0412, R0413 and R0414 could
	investment)	be derived from the method used for the
	,	calculation. When the split is not possible only
		R0410 shall be filled in.
		If R0010/C0010 = 1, this item shall not be
		reported.]
R0414/C0020	Initial absolute values	This is the initial absolute value of the assets
1.011.170020	before shock – Assets –	sensitive to the spread risk on bonds and loans
	Spread risk – bonds and	that are qualifying infrastructure corporate
	loans (qualifying	investment.
	infrastructure corporate	Recoverables from reinsurance and SPVs shall not
	investment)	be included in this cell.
	IIIV GGUTIGU	bo moraded in the boil.
R0414/C0030	Initial absolute values	This is the initial absolute value of the liabilities
110 11 1/ 00000	before shock – Liabilities	sensitive to the spread risk on bonds and loans
	- Spread risk - bonds	that are qualifying infrastructure corporate
	and loans (qualifying	investment. This value shall be reported only
	infrastructure corporate	where the split between R0412, R0413 and R0414
	investment)	could be derived from the method used for the
	in vostino <del>nij</del>	calculation. When the split is not possible only
		R0410 shall be filled in.
		The amount of TP shall be net of reinsurance and
		SPV recoverables.
		OF V ICOUVERAUICS.

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R0414/C0040	Absolute values after	This is the absolute value of the assets sensitive to
	shock - Assets - Spread	the spread risk on bonds and loans that are
	risk - bonds and loans	qualifying infrastructure corporate investment, after
	(qualifying infrastructure	the shock.
	corporate investment)	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0414/C0050	Absolute values after	This is the absolute value of the liabilities
	shock - Liabilities (after	underlying the spread risk charge for bonds and
	the loss absorbing	loans that are qualifying infrastructure corporate
	capacity of technical	investment, after the shock and after the loss
	<del>provisions) – Spread risk</del>	absorbing capacity of technical provisions. This
	- bonds and loans	value shall be reported only where the split
	(qualifying infrastructure	between R0412, R0413 and R0414 could be
	corporate investment)	derived from the method used for the calculation.
		When the split is not possible only R0410 shall be
		filled in.
		The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0414/C0060	Absolute value after	This is the net capital charge for spread risk on
	shock - Net solvency	bonds and loans that are qualifying infrastructure
	capital requirement –	corporate investment, after adjustment for the loss
	Spread risk - bonds and	absorbing capacity of technical provisions. This
	loans (qualifying	value shall be reported only where the split
	infrastructure corporate	between R0412, R0413 and R0414 could be
	investment)	derived from the method used for the calculation.
		When the split is not possible only R0410 shall be
		filled in.
		If R0010/C0010 = 1, this item shall not be reported.
R0414/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
	shock Liabilities	to the spread risk on bonds and loans that are
	(before the loss	qualifying infrastructure corporate investment, after
	absorbing capacity of	the shock but before the loss absorbing capacity of
	technical provisions) -	technical provisions. This value shall be reported
	Spread risk - bonds and	only where the split between R0412, R0413 and
	loans (qualifying	R0414 could be derived from the method used for
	infrastructure corporate	the calculation. When the split is not possible only
	investment)	R0410 shall be filled in.
		The amount of TP shall be net of reinsurance and
		SPV recoverables.

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D0444/00000	Absolute value often	This is the gross conital shares for annead siels as
R0414/C0080	Absolute value after	This is the gross capital charge for spread risk on
	<del>shock – Gross solvency</del>	bonds and loans that are qualifying infrastructure
	<del>capital requirement –</del>	corporate investment, i.e. before the loss
	Spread risk – bonds and	absorbing capacity of technical provisions. This
	loans (qualifying	value shall be reported only where the split
	infrastructure corporate	between R0412, R0413 and R0414 could be
	investment)	derived from the method used for the calculation.
	,	When the split is not possible only R0410 shall be
		filled in.
		If R0010/C0010 = 1, this item shall not be
		reported.]
R0420/C0060	Absolute value after	This is the net capital charge for spread risk on
110-120/00000	shock – Net solvency	credit derivatives, after adjustment for the loss
	capital requirement –	absorbing capacity of technical provisions.
	spread risk - credit	X
	derivatives	
R0420/C0080	Absolute value after	This is the gross capital charge for spread risk on
	shock - Gross solvency	credit derivatives, i.e. before the loss absorbing
	<del>capital requirement –</del>	capacity of technical provisions
	<del>spread risk — credit</del>	
	derivatives	
R0430-R0440/		This is the absolute value of assets sensitive to the
<del>C0020</del>	before shock - Assets -	downward/upward shock in respect to the spread
	spread risk – credit derivatives –	risk on credit derivatives.
	downward/upward shock	Recoverables from reinsurance and SPVs shall not
	on credit derivatives	be included in this cell.
R0430-R0440/		This is the absolute value of the liabilities sensitive
C0030	before shock - Liabilities	to the downward/upward shock in respect to
	- spread risk - credit	spread risk on credit derivatives.
	derivatives	
	downward/upward shock	The amount of TP shall be net of reinsurance and
	on credit derivatives	SPV recoverables.
	Absolute values after	This is the absolute value of the assets sensitive
C0040	shock Assets - spread	the downward/upward shock for spread risk on
	risk credit derivatives	credit derivatives, after the shock.
	downward/upward shock	December from reingurance and CDV/s shall not
	on credit derivatives	Recoverables from reinsurance and SPVs shall not be included in this cell.
R0430-R0440/	Absolute values after	This is the absolute value of the liabilities sensitive
<del>C0050</del>	shock – Liabilities (after	to the downward/upward shock for spread risk on
00000	the loss absorbing	credit derivatives, after the shock and after the loss
	capacity of technical	absorbing capacity of technical provisions.
	provisions) – spread risk	and the same of th
	-credit derivatives -	The amount of TP shall be net of reinsurance and
	downward/upward shock	SPV recoverables.
	on credit derivatives	



D0400 D0440/	Alanahuta walioa aftan	This is the net conited shows for the
R0430-R0440/	1.	This is the net capital charge for the
<u>C0060</u>	shock – Net solvency	downward/upward shock for spread risk on credit
	<u>capital requirement</u> –	derivatives, after adjustment for the loss absorbing
	spread risk - credit	capacity of technical provisions.
	<u>derivatives –</u>	
	downward/upward shock	
	on credit derivatives	
R0430-R0440/		This is the absolute value of the liabilities sensitive
<del>C0070</del>	shock - Liabilities	to the downward/upward shock for spread risk on
	(before the loss	credit derivatives, after the shock but before the
	absorbing capacity of	loss absorbing capacity of technical provisions.
	technical provisions)-	
	spread risk -credit	The amount of TP shall be net of reinsurance and
	<del>derivatives</del> –	SPV recoverables.
	downward/upward shock	
	on credit derivatives	
R0430-R0440/	Absolute value after	This is the gross capital charge for the
C0080	shock - Gross solvency	downward/upward shock for spread risk on credit
	capital requirement -	derivatives, i.e. before the loss absorbing capacity
	spread risk - credit	of technical provisions.
	<del>derivatives</del> –	
	downward/upward shock	
	on credit derivatives	
R0450/C0020	Initial absolute values	This is the absolute value of the assets sensitive to
	before shock - Assets -	the spread risk on securitisation positions.
	spread risk –	
	securitisation positions	Recoverables from reinsurance and SPVs shall not
	4	be included in this cell.
R0450/C0030	Initial absolute values	This is the absolute value of the liabilities sensitive
	before shock - Liabilities	to the spread risk on securitisation positions.
	- spread risk -	· ·
	securitisation positions	The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0450/C0040	Absolute values after	This is the absolute value of the assets sensitive to
110100,00010	shock Assets spread	the spread risk on securitisation positions, after the
	risk – securitisation	shock.
	positions	
	postario	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0450/C0050	Absolute values after	This is the absolute value of the liabilities sensitive
1.10.100,0000	shock – Liabilities (after	to the spread risk on securitisation positions, after
	the loss absorbing	the shock and after the loss absorbing capacity of
	capacity of technical	technical provisions.
		Toooon providends
•	provisions) - spread risk	
	provisions) – spread risk	The amount of TP shall be not of reinsurance and
	provisions) — spread risk — securitisation positions	The amount of TP shall be net of reinsurance and
R0450/C0060	- securitisation positions	SPV recoverables.
R0450/C0060	- securitisation positions ) Absolute value after	SPV recoverables. This is the net capital charge for spread risk on
R0450/C0060	- securitisation positions  )  Absolute value after shock – Net solvency	SPV recoverables.  This is the net capital charge for spread risk on securitisation positions, after adjustment for the
R0450/C0060	Absolute value after shock – Net solvency capital requirement –	SPV recoverables. This is the net capital charge for spread risk on
R0450/C0060	- securitisation positions  )  Absolute value after shock – Net solvency	SPV recoverables.  This is the net capital charge for spread risk on securitisation positions, after adjustment for the



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R0450/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
	shock - Liabilities	to the spread risk on securitisation positions, after
	(before the loss	the shock but before the loss absorbing capacity of
	absorbing capacity of	technical provisions.
	technical provisions)-	
	<del>spread_risk_</del>	The amount of TP shall be net of reinsurance and
	securitisation positions	SPV recoverables.
R0450/C0080	Absolute value after	This is the gross capital charge for spread risk on
	shock - Gross solvency	securitisation positions, i.e. before the loss
	<del>capital requirement –</del>	absorbing capacity of technical provisions.
	<del>spread risk –</del>	
	securitisation positions	
R0461/C0020	Initial absolute values	This is the absolute value of the assets sensitive to
	<del>before shock – Assets –</del>	the spread risk on senior STS securitisation
	spread risk -	positions.
	securitisation positions -	
	senior STS securitisation	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
		XU
R0461/C0030	Initial absolute values	This is the absolute value of the liabilities sensitive
	<del>before shock – Liabilities</del>	to the spread risk on senior STS securitisation
	— spread risk —	positions.
	securitisation positions –	
	senior STS securitisation	
		The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0461/C0040	Absolute values after	This is the absolute value of the assets sensitive to
	shock - Assets - spread	the spread risk on senior STS securitisation
	risk – securitisation	securitisation positions, after the shock.
	positions - senior STS	, , , , , , , , , , , , , , , , , , , ,
	securitisation	
		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0461/C0050	Absolute values after	This is the absolute value of the liabilities sensitive
	shock Liabilities (after	to the spread risk on senior STS securitisation
	the loss absorbing	positions, after the shock and after the loss
	capacity of technical	absorbing capacity of technical provisions.
	<del>provisions) – spread risk</del>	assorbing dapatity of toolinidal provisions.
	<ul> <li>securitisation positions</li> </ul>	
	- senior STS	
	securitisation)	The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0461/C0060	Absolute value after	This is the net capital charge for spread risk on
	shock – Net solvency	senior STS securitisation positions, after
	capital requirement -	adjustment for the loss absorbing capacity of
	spread risk -	
	securitisation positions –	technical provisions.
	senior STS securitisation	
1		



R0461/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
<del>KU40 1/CUU/ U</del>	shock – Liabilities	
	(before the loss	to the spread risk on senior STS securitisation
	absorbing capacity of	positions, after the shock but before the loss
	technical provisions)-	absorbing capacity of technical provisions.
	spread risk –	
	securitisation positions –	
	senior STS securitisation	The amount of TD about he not of reincurrence and
		The amount of TP shall be net of reinsurance and
R0461/C0080	Absolute value after	SPV recoverables. This is the gross conital charge for appendicition
<del>RU401/CUU0U</del>	shock - Gross solvency	This is the gross capital charge for spread risk on senior STS securitisation positions, i.e. before the
	capital requirement –	loss absorbing capacity of technical provisions.
	spread risk —	loss absorbing capacity of technical provisions.
	securitisation positions –	
	senior STS securitisation	
R0462/C0020	Initial absolute values	This is the absolute value of the assets sensitive to
1.0.00,00020	before shock - Assets -	the spread risk on non-senior STS securitisation
	spread risk –	·
	securitisation positions –	positions.
	non-senior STS	Recoverables from reinsurance and SPVs shall not
	securitisation	be included in this cell.
R0462/C0030	Initial absolute values	This is the absolute value of the liabilities sensitive
	before shock – Liabilities	to the spread risk on non-senior STS securitisation
	<del>- spread risk -</del>	securitisation positions.
	securitisation positions	
	non-senior STS	The amount of TP shall be net of reinsurance and
	securitisation	SPV recoverables.
D0.400/000.40		
R0462/C0040	Absolute values after	This is the absolute value of the assets sensitive to
	shock - Assets - spread	the spread risk on non-senior STS securitisation
	risk – securitisation	securitisation positions, after the shock.
	positions non-senior STS securitisation	
	313 Securiusation	Recoverables from reinsurance and SPVs shall not
D0400/00050	No all and a section of the	be included in this cell.
R0462/C0050	Absolute values after	This is the absolute value of the liabilities sensitive
	shock - Liabilities (after	to the spread risk on non-senior STS securitisation
	the loss absorbing capacity of technical	positions, after the shock and after the loss
	provisions) – spread risk	absorbing capacity of technical provisions.
	- securitisation positions	T
	- non-senior STS	The amount of TP shall be net of reinsurance and
	securitisation)	SPV recoverables.
R0462/C0060	Absolute value after	This is the net capital charge for spread risk on
	shock – Net solvency	non-senior STS securitisation positions, after
	capital requirement -	adjustment for the loss absorbing capacity of
	spread risk -	technical provisions.
	securitisation positions -	teorifical provisions.
	non-senior STS	
	<u>securitisation</u>	



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	Absolute values after	This is the absolute value of the liabilities sensitive
	<del>shock – Liabilities</del>	to the spread risk on non-senior STS securitisation
	<del>(before the loss</del>	positions, after the shock but before the loss
;	absorbing capacity of	absorbing capacity of technical provisions.
	technical provisions)-	absorbing dapatity of teermical provisions.
	<del>spread risk –</del>	
	securitisation positions –	
	non-senior STS	The amount of TP shall be net of reinsurance and
	securitisation	SPV recoverables.
D0460/C0000	Abaduta valua ofter	
	Absolute value after	This is the gross capital charge for spread risk on
	shock - Gross solvency	non-senior STS securitisation positions, i.e. before
	capital requirement –	the loss absorbing capacity of technical provisions.
	spread risk —	
	securitisation positions –	
	non-senior STS	• ( )
	securitisation	
110 100, 000=0	Initial absolute values	This is the absolute value of the assets sensitive to
	before shock – Assets –	the spread risk on resecuritisation positions.
	<del>spread risk –</del>	
	securitisation positions –	Recoverables from reinsurance and SPVs shall not
	<del>resecuritisation</del>	<del>be included in this cell.</del>
	Initial absolute values	This is the absolute value of the liabilities sensitive
	<del>before shock – Liabilities</del>	to the spread risk on resecuritisation positions.
	<del>- spread risk -</del>	
:	securitisation positions -	The amount of TP shall be net of reinsurance and
	resecuritisation (	SPV recoverables.
R0480/C0040	Absolute values after	This is the absolute value of the assets sensitive to
	shock - Assets - spread	the spread risk on resecuritisation positions, after
	risk - securitisation	the shock.
	positions –	
	resecuritisation	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0480/C0050	Absolute values after	This is the absolute value of the liabilities sensitive
	shock - Liabilities (after	to the spread risk on resecuritisation positions,
	the loss absorbing	after the shock and after the loss absorbing
	capacity of technical	capacity of technical provisions.
	provisions) – spread risk	2-1 7
	- securitisation positions	The amount of TP shall be net of reinsurance and
	- resecuritisation	SPV recoverables.
	Absolute value after	This is the net capital charge for spread risk on
	shock – Net solvency	resecuritisation positions, after adjustment for the
1	capital requirement –	loss absorbing capacity of technical provisions.
1	spread risk -	1000 about hing dapatity of teerinical provisions.
1		
1 -	<u>securitisation positions –</u> resecuritisation	
	Absolute values after	This is the absolute value of the liabilities sensitive
	shock - Liabilities	to the spread risk on resecuritisation positions,
	(before the loss	after the shock but before the loss absorbing
	absorbing capacity of	capacity of technical provisions.
	•	a special provider
	technical provisions) – spread risk –	

	1	
	securitisation positions -	The amount of TP shall be net of reinsurance and
	resecuritisation	SPV recoverables.
R0480/C0080	Absolute value after	This is the gross capital charge for spread risk on
	shock - Gross solvency	resecuritisation positions, i.e. before the loss
	<del>capital requirement –</del>	absorbing capacity of technical provisions.
	<del>spread risk –</del>	
	securitisation positions -	
	resecuritisation	
R0481/C0020	Initial absolute values	This is the absolute value of the assets sensitive to
	<del>before shock – Assets –</del>	the spread risk on other securitisation positions.
	<del>spread risk –</del>	
	securitisation positions –	
	other securitisation	
		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0481/C0030	Initial absolute values	This is the absolute value of the liabilities sensitive
1.0101/00000	before shock - Liabilities	to the spread risk on other securitisation positions.
	- spread risk -	to the spread risk on other securitisation positions.
	securitisation positions –	
	other securitisation	
	other securitisation	The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0481/C0040	Absolute values after	This is the absolute value of the assets sensitive to
<del>NU40 1/00040</del>	shock - Assets - spread	
	risk – securitisation	the spread risk on other securitisation positions,
	positions – other	after the shock.
	securitisation	
	Securiosation	
		Recoverables from reinsurance and SPVs shall not
	\$'0'	be included in this cell.
R0481/C0050	Absolute values after	This is the absolute value of the liabilities sensitive
	shock Liabilities (after	to the spread risk on other securitisation
	the loss absorbing	securitisation positions, after the shock and after
	capacity of technical	the loss absorbing capacity of technical provisions.
	<del>provisions) – spread risk</del>	and 1000 about bing capacity of toornitoal provisions.
	<ul> <li>securitisation positions</li> </ul>	
	- other securitisation)	
		The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0481/C0060	Absolute value after	This is the net capital charge for spread risk on
110-1700000	shock – Net solvency	
	capital requirement –	other securitisation positions, after adjustment for
	spread risk -	the loss absorbing capacity of technical provisions.
	securitisation positions –	
	other cocuritiestics	
	other securitisation	



R0481/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
	shock - Liabilities	to the spread risk on other securitisation positions,
	(before the loss	after the shock but before the loss absorbing
	absorbing capacity of	capacity of technical provisions.
	technical provisions)-	supersty of toolimical provisions:
	spread risk –	
	securitisation positions – other securitisation	
	Other Securitisation	The amount of TP shall be net of reinsurance and
D0404/C0000	Alexalista scalista after	SPV recoverables.
R0481/C0080	Absolute value after shock — Gross solvency	This is the gross capital charge for spread risk on other securitisation positions, i.e. before the loss
	capital requirement –	absorbing capacity of technical provisions.
	spread risk —	absorbing dapasity of toolinical provisions.
	securitisation positions –	
	other securitisation	• 0
R0482/C0020	Initial absolute values	This is the absolute value of the assets sensitive to
	before shock – Assets –	the spread risk on transitional type 1 securitisation
	spread risk – securitisation positions –	positions.
	transitional type 1	
	securitisation	
		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0482/C0030	Initial absolute values	This is the absolute value of the liabilities sensitive
	before shock — Liabilities	to the spread risk on transitional type 1
	- spread risk -	securitisation positions.
	securitisation positions – transitional type 1	
	securitisation	
		The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0482/C0040	Absolute values after	This is the absolute value of the assets sensitive to
	shock - Assets - spread	the spread risk on transitional type 1 securitisation
	risk - securitisation	positions, after the shock.
	positions - transitional	
	type 1 securitisation	
		December from reincurance and CDVs shall not
		Recoverables from reinsurance and SPVs shall not be included in this cell.
R0482/C0050	Absolute values after	This is the absolute value of the liabilities sensitive
1.5.52, 55555	shock – Liabilities (after	to the spread risk on transitional type 1
	the loss absorbing `	securitisation positions, after the shock and after
	capacity of technical	the loss absorbing capacity of technical provisions.
	provisions) – spread risk	and look about any outputing of toolinion providions.
	- securitisation positions	
	- transitional type 1 securitisation)	
	Joodhilladion,	The amount of TP shall be net of reinsurance and
R0482/C0060	Absolute value after	SPV recoverables.  This is the net capital charge for spread risk on
110402/0000	shock – Net solvency	
	capital requirement –	transitional type 1 securitisation positions, after
L		ı



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	spread risk -	adjustment for the loss absorbing capacity of
	securitisation positions –	technical provisions.
	transitional type 1	
	securitisation	
R0482/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
	shock - Liabilities	to the spread risk on transitional type 1
	(before the loss	securitisation positions, after the shock but before
	absorbing capacity of	the loss absorbing capacity of technical provisions.
	technical provisions)-	<del>шө төз авэтыну бараску от гөсптісагртольногь.</del> 
	spread risk -	
	securitisation positions -	
	transitional type 1	The amount of TP shall be net of reinsurance and
	securitisation	SPV recoverables.
R0482/C0080	Absolute value after	
11040Z/0000U	shock - Gross solvency	This is the gross capital charge for spread risk on
	capital requirement –	transitional type 1 securitisation positions, i.e.
	spread risk -	before the loss absorbing capacity of technical
	securitisation positions –	<del>provisions.</del>
	transitional type 1	X
	securitisation	
R0483/C0020	Initial absolute values	This is the absolute value of the assets sensitive to
100/0020	before shock – Assets –	
	spread risk –	the spread risk on guaranteed STS securitisation
	securitisation positions –	<del>positions.</del>
	guaranteed STS	O'
	securitisation	
	Securification	Recoverables from reinsurance and SPVs shall not
	4	be included in this cell.
R0483/C0030	Initial absolute values	This is the absolute value of the liabilities sensitive
<del>NU403/GUU3U</del>	before shock - Liabilities	
	- spread risk	to the spread risk on guaranteed STS
	securitisation positions –	securitisation positions.
	guaranteed STS	
	securitisation	
	300 <del>unusuus</del>	The amount of TP shall be net of reinsurance and
	< >,	
R0483/C0040	Absolute values after	SPV recoverables.  This is the absolute value of the assets sensitive to
<del>10403/60040</del>		
	shock - Assets - spread	the spread risk on guaranteed STS securitisation
		positions, after the shock.
	positions guaranteed STS securitisation	
	<del>3 i 3 SecuniiSaliON</del>	
		December from a large and a LODY   1 "
		Recoverables from reinsurance and SPVs shall not
D0400/00050		be included in this cell.
R0483/C0050	Absolute values after	This is the absolute value of the liabilities sensitive
	shock - Liabilities (after	to the spread risk on guaranteed STS
	the loss absorbing	securitisation positions, after the shock and after
	capacity of technical	the loss absorbing capacity of technical provisions.
	provisions) – spread risk	
	<ul> <li>securitisation positions</li> </ul>	



R0483/C0060	- guaranteed STS securitisation  Absolute value after shock - Net solvency capital requirement - spread risk - securitisation positions - guaranteed STS securitisation	The amount of TP shall be net of reinsurance and SPV recoverables.  This is the net capital charge for spread risk on guaranteed STS securitisation positions, after adjustment for the loss absorbing capacity of technical provisions.
R0483/C0070	Absolute values after shock — Liabilities (before the loss absorbing capacity of technical provisions)—spread_risk—securitisation positions—guaranteed STS securitisation	This is the absolute value of the liabilities sensitive to the spread risk on guaranteed STS securitisation positions, after the shock but before the loss absorbing capacity of technical provisions.  The amount of TP shall be net of reinsurance and SPV recoverables.
R0483/C0080	Absolute value after shock — Gross solvency capital requirement — spread risk — securitisation positions — guaranteed STS securitisation	This is the gross capital charge for spread risk on guaranteed STS securitisation positions, i.e. before the loss absorbing capacity of technical provisions.

### **Concentration risk**

R0500/C0020	Initial absolute values before shock — Assets — market risk concentrations	This is the absolute value of the asset sensitive to the market risk concentrations  For captive undertakings, if R0040/C0010=1, this item represents the absolute value of the assets sensitive to the market risk concentration, after taking into account simplifications allowed for captives.
		Recoverables from reinsurance and SPVs shall not be included in this cell.
R0500/C0060	Absolute value after shock – Net solvency capital requirement – market risk concentrations	This is the net capital charge for market risk concentrations, after adjustment for the loss absorbing capacity of technical provisions, aggregated for each single name exposure.  For captive undertakings, if cell R0040/C0010=1, this item represents net capital charge for market risk concentration, calculated using simplified calculation.



R0500/C0080	Absolute value after	This is the gross capital charge for market risk
	shock - Gross solvency	concentrations, aggregated for each single name
	capital requirement -	exposure, i.e. before the loss absorbing capacity of
	market risk	technical provisions.
	concentrations	·

### **Currency risk**

Cullelley lisk		
R0600/C0060	Absolute value after	This is the sum for the different currencies of:
	shock - Net solvency	– the capital requirement (including after the loss
	capital requirement (after	absorbing capacity of technical provisions) for an
	the loss absorbing	increase in value of the foreign currency against
	capacity of technical	the local currency;
	provisions) - currency	- the capital requirement (including after the loss
	risk	absorbing capacity of technical provisions) for a
		decrease in value of the foreign currency against
		the local currency.
R0600/C0080	Absolute value after	This is the sum for the different currencies of:
	shock - Gross solvency	- the capital requirement (before the loss
	capital requirement -	absorbing capacity of technical provisions) for an
	currency risk	increase in value of the foreign currency against
	,	the local currency;
		- the capital requirement (before the loss
		absorbing capacity of technical provisions) for a
		decrease in value of the foreign currency against
		the local currency.
R0610-R0620/	Initial absolute values	This is the total value of the assets sensitive to
C0020	before shock - Assets -	currency increase/decrease risk, before shock.
	Currency risk - increase/	,
	decrease in the value of	Recoverables from reinsurance and SPVs shall not
	the foreign currency	be included in this cell.
R0610-R0620/		This is the total value of the liabilities sensitive to
C0030	before shock Liabilities	currency increase/decrease risk, before shock.
	- Currency risk -	
	increase/ decrease in the	The amount of TP shall be net of reinsurance and
	value of the foreign	SPV recoverables.
	<del>currency</del>	
R0610-R0620/	Absolute values after	This is the absolute value of assets sensitive to
<del>C0040</del>	shock - Assets -	currency increase/decrease risk after the shock.
	Currency risk – increase/	
	decrease in the value of	Recoverables from reinsurance and SPVs shall not
	the foreign currency	<del>be included in this cell.</del>
R0610-R0620/	Absolute values after	This is the absolute value of liabilities (after the
C0050	shock - Liabilities (after	loss absorbing capacity of technical provisions)
	the loss absorbing	sensitive to currency increase/decrease risk after
	capacity of technical	the shock.
	provisions) - Currency	
	risk – increase/ decrease	The amount of TP shall be net of reinsurance and
	in the value of the	SPV recoverables.
	foreign currency	
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R0610-R0620/	Absolute value after	This is the net capital charge for currency
C0060	shock – Net solvency	increase/decrease risk, after adjustment for the
	capital requirement (after	loss absorbing capacity of technical provisions. In
	the loss absorbing	R0610 only the currencies where the increase
	capacity of technical	shock is the largest shall be reported and in R0620
	provisions) - Currency	only the currencies where the decrease shock is
	risk – increase/ decrease	the largest shall be reported.
	in the value of the	
	foreign currency	
R0610-R0620/	Absolute values after	This is the absolute value of liabilities (before the
C0070	shock (before the loss-	loss absorbing capacity of technical provisions)
	absorbing capacity of	sensitive to currency increase/decrease risk after
	technical provisions) -	the shock.
	Currency risk - increase/	
	decrease in the value of	The amount of TP shall be net of reinsurance and
	the foreign currency	SPV recoverables.
R0610-R0620/	Absolute value after	This is the gross capital charge for the currency
C0080	shock - Gross solvency	increase/decrease risk, i.e. excluding before the
	capital requirement	loss absorbing capacity of Technical provisions. In
	(excluding the loss-	R0610 only the currencies where the increase
	absorbing capacity of	shock is the largest shall be reported and in R0620
	technical provisions) -	only the currencies where the decrease shock is
	Currency risk - increase/	the largest shall be reported.
	decrease in the value of	
	the foreign currency	

### Diversification within market risk module

R0700/C0060	Diversification within	This is the diversification effect within the market
	market risk module	risk module as a result of the aggregation of the net
	net 🔾 🔾	capital requirements (after loss absorbing capacity
		of technical provisions) of the single risk sub-
		modules.
		Diversification shall be reported as a negative value
		when it reduces the capital requirement.
R0700/C0080	Diversification within	This is the diversification effect within the market
	market risk module -	risk module as a result of the aggregation of the
	gross	gross capital requirements (before loss absorbing
		capacity of technical provisions) of the single risk
		sub-modules.
		Diversification shall be reported as a negative value
		when it reduces the capital requirement.

### Total solvency capital requirement for market risk

R0800/C0060	Total market risk – Net	This is the total net capital charge for all market
	solvency capital	risks, after loss absorbing capacity of technical
	requirement	provisions, calculated using the standard formula.
R0800/C0080	Total market risk -	This is the total gross capital charge for all market
	Gross solvency capital	risks, excluding loss absorbing capacity of technical
	requirement	provisions, calculated using the standard formula