

Annex II Chapter 10

Instructions regarding reporting templates for individual undertaking

S.26.03 – Solvency Capital Requirements – Life underwriting risk

General comments:

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

Template SR.26.03.01 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.

All values shall be reported net of reinsurance and other risk mitigating techniques.

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) [Rule 3.4 of the Solvency Capital Requirement – Internal Models Part of the PRA Rulebook], 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 ⁴	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.
R0010/C0010	Simplifications used: mortality risk	Identify whether an undertaking used simplifications for a calculation of mortality risk. The following options shall be used: 1 – Simplifications used

	2 – Simplifications not used
	If R0010/C0010 = 1, only C0060 and C0080 shall be filled in for R0100.
Simplifications used	Identify whether an undertaking used simplifications
longevity	for the calculation of longevity 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 R0200.
Simplifications	Identify whether an undertaking used simplifications
sed: disability-	for the calculation of disability - morbidity risk. The
norbidity risk –	following options shall be used:
	1 – Simplifications used
	2 – Simplifications not used
	If R0030/C0010 = 1, only C0060 and C0080 shall
	be filled in for R0300.
Simplifications	Identify whether an undertaking used simplifications
sed: lapse risk	for the calculation of lapse risk. The following
	options shall be used:
	1 - Simplification for the Article 95
	2 – Simplification for the Article 95a
	9 - Simplifications not used
4	Options 1 and 2 can be used simultaneously.
	Identify whether an undertaking used simplifications
	for the calculation of life expense risk. The following
SK –	options shall be used: 1 – Simplifications used
	2 – Simplifications not used
	If R0050/C0010 = 1, only C0060 and C0080 shall
	be filled in for R0500.
Simplifications	Identify whether an undertaking used simplifications
	for the calculation of life catastrophe risk. The
atastrophe risk	following options shall be used:
	1 – Simplifications used
	2 – Simplifications not used
	If R0060/C0010 = 1, only C0060 and C0080 shall
	implifications sed: disability- norbidity risk –

Life underwriting risk

R0100/C0020	Initial absolute	This is the absolute value of the assets sensitive to
	values before shock	mortality risk, before the shock.
	 Assets – Mortality 	
	risk	Recoverables from reinsurance and SPVs shall not
		be included in this cell.

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R0100/C0030	Initial absolute values before shock	This is the absolute value of liabilities sensitive to mortality risk, before the shock.
	- Liabilities -	
	Mortality risk	The amount of TP shall be net of reinsurance and SPV recoverables.
R0100/C0040	Absolute values	This is the absolute value of the assets sensitive to
	after shock -	mortality risk after the shock (i.e. permanent
	Assets – Mortality	increase in mortality rates).
	risk	
		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0100/C0050	Absolute values	This is the absolute value of the liabilities (after the
	after shock -	loss absorbing capacity of technical provisions)
	Liabilities (after the	sensitive to risk, after the shock (i.e. permanent
	loss absorbing	increase in mortality rates).
	capacity of	
	technical	The amount of TP shall be net of reinsurance and
	provisions) –	SPV recoverables.
D0400/00000	Mortality risk	This is the next set of the same fam. (19) 11. (1)
R0100/C0060	Absolute value after	This is the net capital charge for mortality risk after
	<u>shock – Net</u>	the shock (after adjustment for the loss absorbing capacity of technical provisions).
	solvency capital	capacity of regrinical provisions).
	<u>requirement –</u> Mortality risk	If R0010/C0010=1, this item represents net capital
	INOTAILY LISK	charge for mortality risk calculated using
		simplifications.
R0100/C0070	Absolute values	This is the absolute value of the liabilities (before
	after shock –	the loss absorbing capacity of technical provisions)
	Liabilities (before	sensitive to mortality risk, after the shock
	the loss-absorbing	(permanent increase in mortality rates).
	capacity of	
	technical	The amount of TP shall be net of reinsurance and
	provisions)	SPV recoverables.
	Mortality risk	
R0100/C0080	Absolute value after	This is the gross capital charge for mortality risk.
	shock – Gross	(before the loss absorbing capacity of technical
	solvency capital	provisions)
	<u>requirement –</u>	
	Mortality risk	If R0010/C0010=1, this item represents gross
		capital charge for mortality risk calculated using
D 0000/00000		simplifications.
R0200/C0020	Initial absolute	This is the absolute value of the assets sensitive to
	values before shock	longevity risk, before the shock.
	– Assets – Longevity risk	Recoverables from reinsurance and SPVs shall not
	Longevity Hok	be included in this cell.
R0200/C0030	Initial absolute	This is the absolute value of liabilities sensitive to
1 (0200/00000	values before shock	
	- Liabilities -	iongomy nor onargo, boloro ino onook.
	Longevity risk	The amount of TP shall be net of reinsurance and
		SPV recoverables.

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R0200/C0040	Absolute values after shock – Assets – Longevity risk	This is the absolute value of the assets sensitive to longevity risk, after the shock (i.e. permanent decrease in mortality rates).
		be included in this cell.
R0200/C0050	Absolute values after shock – Liabilities (after the loss absorbing capacity of technical provisions) – Longevity risk	This is the absolute value of the liabilities (after the loss absorbing capacity of technical provisions sensitive to longevity risk, after the shock (i.e. permanent decrease in mortality rates). The amount of TP shall be net of reinsurance and SPV recoverables.
<u>R0200/C0060</u>	Absolute value after shock – Net solvency capital requirement – Longevity risk	This is the net capital charge for longevity risk after the shock (after adjustment for the loss absorbing capacity of technical provisions). If R0020/C0010=1, this item represents net capital charge for longevity risk calculated using simplifications
R0200/C0070	Absolute values after shock – Liabilities (before the loss-absorbing capacity of technical provisions)- Longevity risk	This is the absolute value of the liabilities (before the loss absorbing capacity of technical provisions) sensitive to longevity risk charge, after the shock (permanent decrease in mortality rates. The amount of TP shall be net of reinsurance and SPV recoverables.
<u>R0200/C0080</u>	Absolute value after shock – Gross solvency capital requirement – Longevity risk	This is the gross capital charge for longevity risk (before the loss absorbing capacity of technical provisions). If R0020/C0010=1, this item represents gross capital charge for longevity risk calculated using simplifications.
R0300/C0020	Initial absolute values before shock - Assets - Disability - morbidity risk	This is the absolute value of the assets sensitive to disability – morbidity risk, before the shock. Recoverables from reinsurance and SPVs shall not be included in this cell.
R0300/C0030	Initial absolute values before shock – Liabilities – Disability– morbidity risk	

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R0300/C0040	Absolute values after shock – Assets – Disability – morbidity risk	This is the absolute value of the assets sensitive to disability — morbidity risk, after the shock (i.e. as prescribed by standard formula: an increase in disability and morbidity rates which are used in calculation of technical provisions to reflect the disability and morbidity experience in the next following 12 months , and for all months after the following 12 months - and a decrease in the disability and morbidity rates recovery rates used in the calculation of technical provisions in respect of next 12 months and for all year thereafter.
R0300/C0050	Absolute values after shock – Liabilities (after the loss absorbing capacity of technical provisions) – Disability – morbidity risk	be included in this cell. This is the absolute value of liabilities (after the loss absorbing capacity of technical provisions) sensitive to disability – morbidity risk, after the shock (i.e. as prescribed by standard formula, see description provided in definition to cell R0300/C0040). The amount of TP shall be net of reinsurance and SPV recoverables.
<u>R0300/C0060</u>	Absolute value after shock – Net solvency capital requirement – Disability – morbidity risk	This is the net capital charge for disability – morbidity risk, after adjustment for the loss absorbing capacity of technical provisions. If R0030/C0010=1, this item represents net capital charge for disability and morbidity risk calculated using simplifications.
R0300/C0070	Absolute values after shock Liabilities (before the loss absorbing capacity of technical provisions) – Disability –	This is the absolute value of the liabilities (before the loss absorbing capacity of technical provisions) sensitive to disability — morbidity risk, after the shock (i.e. as prescribed by standard formula, see description provided in definition to cell R0300/C0040). The amount of TP shall be net of reinsurance and
<u>R0300/C0080</u>	<u>morbidity risk</u> <u>Absolute value after</u> <u>shock – Gross</u> <u>solvency capital</u> <u>requirement –</u> <u>Disability –</u> <u>morbidity risk</u>	SPV recoverables. This is the gross capital charge for disability – morbidity risk (before the loss absorbing capacity of technical provisions). If R0030/C0010=1, this item represents gross capital charge for disability and morbidity risk calculated using simplifications.

<u>R0400/C0060</u>	<u>Absolute value after</u> <u>shock – Net</u> <u>solvency capital</u> requirement –	This is the overall net capital charge for lapse risk, after adjustment for the loss absorbing capacity of technical provisions.
	Lapse risk	If R0040/C0010=1, this item represents net capital charge for lapse risk calculated using simplifications.
R0400/C0080	Absolute value after shock – Gross solvency capital requirement – Lapse risk	This is the overall gross capital charge (before the loss-absorbing capacity of technical provisions) for lapse risk.
		capital charge for lapse risk calculated using simplifications.
R0410/C0020	Initial absolute values before shock – Assets – Lapse risk– risk of increase in lapse rates	This is the absolute value of the assets sensitive to the risk of an increase in lapse rates, before the shock. Recoverables from reinsurance and SPVs shall not be included in this cell.
R0410/C0030	Initial absolute values before shock – Liabilities – Lapse risk – risk of increase in lapse rates	This is the absolute value of liabilities sensitive to
R0410/C0040	Absolute values after shock— Assets – Lapse risk –risk of increase in lapse rates	This is the absolute value of the assets sensitive to the risk of an increase in lapse rates, after the shock (i.e. permanent increase in the lapse rates). Recoverables from reinsurance and SPVs shall not be included in this cell.
R0410/C0050	Absolute values after shock – Liabilities (after the loss absorbing capacity of technical provisions) – Lapse risk – risk of increase in lapse rates	This is the absolute value of liabilities (after the loss absorbing capacity of technical provisions) sensitive to the risk of an increase in lapse rates, after the shock (i.e. permanent increase in the lapse rates). The amount of TP shall be net of reinsurance and SPV recoverables.
<u>R0410/C0060</u>	Absolute value after shock – Net solvency capital requirement – Lapse risk – risk of increase in lapse rates	This is the net capital charge for the risk of a permanent increase in lapse rates, after adjustment for the loss absorbing capacity of technical provisions.If R0040/C0010=1, this item represents net capital charge for a permanent increase in lapse rates, calculated using simplified calculation for lapse rate.

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R0410/C0070	Absolute values	This is the absolute value of the liabilities (before
	after shock -	the loss absorbing capacity of technical provisions)
	Liabilities (before	sensitive to the risk of a permanent increase in
	the loss-absorbing	lapse rates, after the shock (permanent increase in
	capacity of	lapse rates).
	technical provisions	
	<u>– Lapse risk – risk</u>	The amount of TP shall be net of reinsurance and
	of increase in lapse	SPV recoverables.
	rates)	
R0410/C0080	Absolute value after	This is the gross capital charge (before the loss-
	<u>shock – Gross</u>	absorbing capacity of technical provisions) for the
	solvency capital	risk of a permanent increase in lapse rates.
	requirement –	
	Lapse risk – risk of	If R0040/C0010=1, this item represents gross
	increase lapse	capital charge for a permanent increase in lapse
	rates	rates, calculated using simplified calculation for
		lapse rate.
R0420/C0020	Initial absolute	This is the absolute value of the assets sensitive to
	values before shock	the risk of a permanent decrease in lapse rates,
	- Assets - Lapse	before the shock.
	risk – risk of	
	decrease in lapse	Recoverables from reinsurance and SPVs shall not
	rates	be included in this cell.
R0420/C0030	Initial absolute	This is the absolute value of liabilities sensitive to
	values before shock	the risk of a permanent decrease in lapse rates,
	- Liabilities - Lapse	before the shock.
	risk – risk of	
	decrease in lapse	The amount of TP shall be net of reinsurance and
	rates	SPV recoverables.
R0420/C0040	Absolute values	This is the absolute value of the assets sensitive to
	after shock	the risk of a permanent decrease in lapse rates,
	Assets Lapse risk	after the shock (i.e. permanent decrease in the
	- risk of decrease	rates of lapse rates).
	in lapse rates	1 ,
		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0420/C0050	Absolute values	This is the absolute value of the liabilities (after the
	after shock -	loss absorbing capacity of technical provisions)
	Liabilities (after the	sensitive to the risk of a permanent decrease in
	loss absorbing	lapse rates, after the shock (i.e. permanent
	capacity of	decrease of the rates of lapse rates).
	technical	
	provisions) – Lapse	The amount of TP shall be net of reinsurance and
	risk – risk of	SPV recoverables.
	decrease in lapse	
	rates	
1	lates	

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R0430/C0060	Absolute value after	This is the net capital charge for mass lapse risk,
	shock – Net	after adjustment for the loss absorbing capacity of
	solvency capital	technical provisions.
	requirement –	· · · · · · · · · · · · · · · · · · ·
	Lapse risk – mass	
	lapse risk	
R0430/C0070	Absolute values	This is the absolute value of the liabilities sensitive
K0430/60070		
	after shock -	to mass lapse risk charge, after the shock (before
	Liabilities (before	the loss absorbing capacity of technical provisions).
	the loss-absorbing	
	capacity of	The amount of TP shall be net of reinsurance and
	technical	SPV recoverables.
	provisions)-Lapse	\sim
	risk – mass lapse	
	risk	• O [•]
R0430/C0080	Absolute value after	This is the gross capital charge for mass lapse risk,
1.0.00,00000	shock – Gross	after the shock (before the loss absorbing capacity
	solvency capital	of technical provisions).
	requirement –	
	Lapse risk – mass	
D0500/00000	lapse risk	
R0500/C0020	Initial absolute	This is the absolute value of the assets sensitive to
	values before shock	life – expense risk, before the shock.
	– Assets – Life –	
	expense risk	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0500/C0030	Initial absolute	This is the absolute value of liabilities sensitive to
	values before shock	life -expense risk, before the shock.
	- Liabilities - Life	
	expense risk	The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0500/C0040	Absolute values	This is the absolute value of the assets sensitive to
NU000/C0040		
	after shock	life expense risk, after the shock (i.e. shock as
	Assets Life -	prescribed by standard formula: a 10 % increase
	expense risk	the amount of expenses taken into account in the
		calculation of technical provisions and increase in 1
		percentage point to the expense inflation rate
		(expressed as a percentage) used for the
		calculation of technical provision).
		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0500/C0050	Absolute values	This is the absolute value of liabilities (after the loss
	after shock -	absorbing capacity of technical provisions) sensitive
	Liabilities (after the	to expense risk, after the shock (i.e. a shock. as
	loss absorbing	prescribed by standard formula, refer to description
	0	
	capacity of	provided within definition to cell R0500/C0040).
	technical	
	provisions) – Life –	The amount of TP shall be net of reinsurance and
	expense risk	SPV recoverables.

R0500/C0060 Absolute value after shock – Net solvency capital requirement – Life expense risk This is the net capital charge for expense risk, including adjustment for the loss absorbing capacity of technical provisions. R0500/C0070 Absolute values after shock – Liabilities (before the loss-absorbing capacity of technical provisions) – Life expense risk If R0050=1, this cell represents net capital charge for life expense risk calculated using simplified calculation. R0500/C0070 Absolute values after shock – Liabilities (before the loss-absorbing capacity of technical provisions) – Life expense risk This is the absolute value of the liabilities (before the loss-absorbing capacity of technical provisions) – Life expense risk R0500/C0080 Absolute value after shock – Gross solvency capital requirement – Life expense risk This is the gross capital charge for expense risk (before the loss absorbing capacity of technical provisions). R0600/C0020 Initial absolute values before shock – Assets – Revision risk This is the gabolute value of the assets sensitive to revision risk, before the shock.
solvency capital requirement – Life expense risk of technical provisions. R0500/C0070 Absolute values after shock Liabilities (before the loss absorbing capacity of technical provisions) – Life expense risk If R0050=1, this cell represents net capital charge for life expense risk calculated using simplified calculation. R0500/C0070 Absolute values after shock Liabilities (before the loss absorbing capacity of technical provisions) sensitive to expense risk, after the shock (i.e. shock as prescribed by standard formula, refer to description provided within definition to cell R0500/C0040). R0500/C0080 Absolute value after shock – Gross solvency capital requirement – Life expense risk This is the gross capital charge for expense risk (before the loss absorbing capacity of technical provisions). R0600/C0020 Initial absolute values before shock – Assets – Revision risk This is the gross capital charge for the assets sensitive to revision risk, before the shock.
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R0500/C0070Absolute values after shock— Liabilities (before the loss-absorbing capacity of technical provisions)—Life— expense riskThis is the absolute value of the liabilities (before the loss absorbing capacity of technical provisions) sensitive to expense risk, after the shock (i.e. shock as prescribed by standard formula, refer to description provided within definition to cell R0500/C0040).R0500/C0080Absolute value after shock – Gross solvency capital requirement – Life— expense riskThis is the gross capital charge for expense risk (before the loss absorbing capacity of technical provisions).R0600/C0020Initial absolute values before shock - Assets – Revision riskThis is the absolute value of the assets sensitive to revision risk, before the shock. Proverables from reinsurance and SPVs shall not
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R0600/C0020 Initial absolute This is the absolute value of the assets sensitive to values before shock revision risk, before the shock. - Assets - Revision Recoverables from reinsurance and SPVs shall not
simplified calculations. R0600/C0020 Initial absolute value of the assets sensitive to values before shock - Assets - Revision risk, before the shock. - Assets - Revision risk Recoverables from reinsurance and SPVs shall not
R0600/C0020Initial absolute values before shock – Assets – Revision riskThis is the absolute value of the assets sensitive to revision risk, before the shock. Recoverables from reinsurance and SPVs shall not
values before shock - Assets - Revision risk Recoverables from reinsurance and SPVs shall not
- Assets - Revision risk Recoverables from reinsurance and SPVs shall not
risk Recoverables from reinsurance and SPVs shall not
R0600/C0030 Initial absolute C This is the absolute value of liabilities sensitive to
values before shock revision risk, before the shock.
-Liabilities-
Revision risk The amount of TP shall be net of reinsurance and
SPV recoverables.
R0600/C0040 Absolute values This is the absolute value of the assets sensitive to
after shock – revision risk, after the shock (i.e. shock as
Assets – Revision prescribed by standard formula: a % increase in the
risk amount of annuity benefits taken into account in the
calculation of technical provisions.
Recoverables from reinsurance and SPVs shall not
be included in this cell.
R0600/C0050 Absolute values This is the absolute value of liabilities (after the loss
Liabilities (after the to revision risk charge, after the shock (i.e. as
loss absorbing prescribed by standard formula, refer to a definition
capacity of in item R0600/C0040).
technical
provisions) – The amount of TP shall be net of reinsurance and
Revision risk SPV recoverables.

		This is the net conital charge for revision risk offer
<u>R0600/C0060</u>	Absolute value after	This is the net capital charge for revision risk after
	<u>shock – Net</u>	adjustment for the loss absorbing capacity of
	solvency capital	technical provisions.
	<u>requirement –</u>	
D	Revision risk	
R0600/C0070	Absolute values	This is the absolute value of the liabilities (excluding
	after shock -	the loss-absorbing capacity of technical provisions)
	Liabilities (before	underlying revision risk charge, after the shock ((i.e.
	the loss-absorbing	shock as prescribed by standard formula, refer to a
	capacity of	definition provided in item R0600/C0040), as used
	technical	to compute the risk.
	provisions) –	
	Revision risk	The amount of TP shall be not of reinsurance and
		SPV recoverables.
R0600/C0080	Absolute value after	This is the gross capital charge (before the loss-
	shock – Gross	absorbing capacity of technical provisions) for
	solvency capital	revision risk.
	requirement –	
	Revision risk	
R0700/C0020	Initial absolute	This is the absolute value of the assets sensitive to
	values before shock	life catastrophe risk, before the shock.
	- Assets - Life	
	Catastrophe risk	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0700/C0030	Initial absolute	This is the absolute value of liabilities sensitive to
	values before shock	life catastrophe risk, before the shock.
	- Liabilities - Life	
	Catastrophe risk	The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0700/C0040	Absolute values	This is the absolute value of the assets sensitive to
	after shock	life catastrophe risk, after the shock.
	Assets Life	
	Catastrophe risk	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0700/C0050	Absolute values	This is the absolute value of liabilities (after the loss
	after shock -	absorbing capacity of technical provisions) sensitive
	Liabilities (after the	to life catastrophe risk charge, after the shock.
	loss absorbing	
	capacity of	The amount of TP shall be net of reinsurance and
	technical	SPV recoverables.
	provisions) - Life	
	catastrophe risk	
R0700/C0060	Absolute value after	This is the net capital charge for life catastrophe
1.0100,00000	shock -Net	risk after adjustment for the loss absorbing capacity
	solvency capital	of technical provisions.
	requirement – life	
		If R0060/C0010=1, this item represents net capital
	catastrophe risk	
		charge for life catastrophe risk calculated using
		simplified calculations.

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R0700/C0070	Absolute values after shock –	This is the absolute value of the liabilities (before the loss absorbing capacity of technical provisions)
	Liabilities (before	sensitive to life catastrophe risk, after the shock.
	the loss-absorbing	
	capacity of	The amount of TP shall be net of reinsurance and
	technical	SPV recoverables.
	provisions) – life	
	catastrophe risk	
R0700/C0080	Absolute value after	This is the gross capital charge for life catastrophe
	shock – Gross	risk (before the loss absorbing capacity of technical
	solvency capital	provisions).
	<u>requirement – life</u>	
	catastrophe risk	If R0060/C0010=1, this item represents gross
		capital charge for life catastrophe risk calculated
		using simplified calculations.
R0800/C0060	Diversification	This is the diversification effect within the life
	within life	underwriting risk module as a result of the
	underwriting risk	aggregation of the net capital requirements (after
	module – Net	adjustment for the loss absorbing capacity of
		technical provisions) of the single risk sub-
		modules.
		Diversification shall be reported as a negative value
		if they reduce the capital requirement.
R0800/C0080	Diversification	This is the diversification effect within the life
	within life	underwriting risk module as a result of the
	underwriting risk	aggregation of the gross capital requirements
	module – Gross	(before the loss absorbing capacity of technical
	C)	provisions) of the single risk sub-modules.
	1 (X)	Diversification shall be reported as a negative value
		if they reduce the capital requirement.
R0900/C0060	Total net solvency	This is the total net capital charge for life
	capital requirement	underwriting risk, after adjustment for the loss
	for life underwriting	absorbing capacity of technical provisions.
	risk	
R0900/C0080	Total gross	This is the total gross capital charge for life
	solvency capital	underwriting risk, before the loss absorbing capacity
	requirement for life	of technical provisions.
	underwriting risk	

Further details on revision risk

R1000/C0090	USP – Factors applied for the revision risk shock	Revision shock – undertaking specific parameter ("USP") as calculated by the undertaking and approved by the supervisory authority Prudential Regulation Authority.
		This item is not reported where no undertaking specific parameter is used.