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

R0110-	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	The foot rate down ap hone after the shook.
00010	down/up shock	Recoverables from reinsurance and SPVs shall not
	down, up shock	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	shock.
	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
C0060	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	shock.
	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 – equity risk	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.

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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
. 102 . 0, 00000	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	capacity of teermined providence.
	type 1 equities	The amount of TP shall be net of reinsurance and
	-type i equities	SPV recoverables.
R0210/C0060	Absolute value after	
110210/0000	Absolute value after	This is the net capital charge for equity risk (for type 1 equities), after adjustment for the loss
	shock – Net solvency	
	<u>capital requirement –</u>	absorbing capacity of technical provisions.
	equity risk –type 1	
D0040/00070	equities	T
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)	
	equity risk -type 1	The amount of TP shall be net of reinsurance and
	equities	SPV recoverables.
R0210/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	
	equities	
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
C0040	shock - Assets - equity	the equity risk charge, (for each kind of type 1
	risk type 1 equities	equity), after the shock.
	iypo i oquilloo	oquity), and the entert
		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
110200/00020	before shock – Assets –	sensitive to the equity risk for type 2 equities
		Johnshive to the equity hak for type 2 equities
	equity_risk -type 2	Pacayarables from reincurence and SDVs shall not
	equities	Recoverables from reinsurance and SPVs shall not
		be included in this cell.

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R0250/C0030	Initial absolute values	This is the initial absolute value of liabilities
	before shock – Liabilities	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.
		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
	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.
	provisions) – Equity risk	
	-type 2 equities	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
	<u>capital requirement –</u>	absorbing capacity of technical provisions.
	equity risk -type 2	
	<u>equities</u>	
R0250/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
	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)	
	equity risk -type 2	The amount of TP shall be net of reinsurance and
	equities 😧 🔾	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/		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.
		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
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	

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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
RU293/GUU3U	- 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
	provisions) – Equity risk	provisions.
	 qualifying infrastructure 	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
R0293-	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	
	oororate equities	

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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
R0296-	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
		be included in this cell.
R0292/C0050,	Absolute values after	This is the absolute value of liabilities sensitive to
R0296-	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.
	 qualifying infrastructure 	
	other than corporate	The amount of TP shall be net of reinsurance and
	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	
	corporate equities	
R0292/C0070,	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
	absorbing capacity of	equities), after the shock but before the loss
	technical provisions) –	absorbing capacity of technical provisions.
	Equity risk – qualifying	
	infrastructure other than	The amount of TP shall be net of reinsurance and
D0000/00000	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.

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

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,
	shock - Gross solvency	before the loss absorbing capacity of technical
	capital requirement -	provisions.
	spread risk	
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	
	loans	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.
	provisions) – spread risk	capability of toorimised provisioner
	- bonds and loans	The amount of TP shall be net of reinsurance and
	Derived and realis	SPV recoverables.
R0410/C0060	Absolute value after	This is the net capital charge for spread risk on
11011070000	shock – Net solvency	bonds and loans, after adjustment for the loss
	capital requirement –	absorbing capacity of technical provisions.
	spread risk - bonds and	about biring dupatity of tooliffical provisions.
	loans	If R0010/C0010 = 1, this item represents the net
	<u>iodrio</u>	solvency capital requirement for spread risk –
		bonds and loans, calculated using simplifications
R0410/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
110410/00070	shock Liabilities	to the spread risk on bonds and loans, after the
	(before the loss	shock but before the loss absorbing capacity of
		technical provisions.
	absorbing capacity of technical provisions)	teominal provisions.
	spread_risk - bonds and	The amount of TP shall be net of reinsurance and
	1	SPV recoverables.
R0410/C0080	Absolute value after	
KU4+U/GUU8U		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 –
		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
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	shock – Liabilities (after	underlying the spread risk charge for bonds and
	the loss absorbing	leans 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
		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
	infrastructure	only where the split between R0412, R0413 and
	investment)	R0414 could be derived from the method used for
	- Invocational	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
R0413/G0070		
	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 should
		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
	in vostino nij	calculation. When the split is not possible only
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		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.

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R0412/C0060	Absolute value after	This is the net capital charge for spread risk on
	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
		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/C0020	Initial absolute values	This is the initial absolute value of the assets
. 10 110/00020	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.
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D0440/00000	Initial absolute velves	This is the initial shoots to value of the link lift -
R0413/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	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
	(() ک	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.

Absolute values after shock — Liabilities (before the loss absorbing capacity of technical provisions)— Spread risk — bonds and loans (qualifying infrastructure or investment) R0413/C0080 Absolute value after shock — Gross solvency capital requirement— Spread risk — bonds and loans (qualifying infrastructure investment) R0413/C0080 Absolute value after shock — Gross solvency capital requirement— Spread risk — bonds and loans (qualifying infrastructure investment) R0413/C0080 Absolute value after shock — Gross solvency capital requirement— Spread risk — bonds and loans that are qualifying infrastructure investment) R0414/C0020 Initial absolute values before shock — Assets Spread risk — bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying in			Ţ
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abserbing capacity of technical provisions. Spread risk—bonds and loans (qualifying infrastructure investment) R0413/C0080 Absolute value after chock—Gross solvency capital requirement—Spread risk—bonds and loans (qualifying infrastructure investment) Absolute value after chock—Gross solvency capital requirement—Spread risk—bonds and loans (qualifying infrastructure investment) R0414/C0020 Initial absolute values before shock—Assets—Spread risk—bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock—Liabilities—Spread risk—bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock—Liabilities—Spread risk—bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock—Liabilities—Spread risk—bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock—Liabilities—Spread risk—bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock—Liabilities—Spread risk—bonds and loans (qualifying infrastructure corporate investment) This is the gross capital charge for spread risk on bonds and loans (qualifying infrastructure corporate investment. R0414/C0030 Initial absolute values before shock—Assets—sensitive to the spread risk on bonds and loans that are qualifying infrastructure corporate investment. R0414/C0030 Initial absolute values before shock—Liabilities—Spread risk—bonds and loans (qualifying infrastructure corporate investment. 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		shock - Liabilities	to the spread risk on bonds and loans that are
technical provisions) Spread risk — bonds and loans (qualifying infrastructure investment) R0413/C0080 Absolute value after shock — Gross selvency capital requirement—Spread risk — bonds and loans (qualifying infrastructure investment) R0414/C0020 Initial absolute values before shock — Assets—Spread risk — bonds and loans (qualifying infrastructure investment) R0414/C0030 R0414/C0030 Initial absolute values before shock — Liabilities—Spread risk — bonds and loans (qualifying infrastructure the split is in the protection of the calculation. This is the initial absolute value before shock—Isabilities—Spread risk — bonds and loans (qualifying infrastructure the split befine to the spread risk on bonds and loans (qualifying infrastructure the split is into possible only R0419 shall be filled in. If R0010/C0010 = 1, this item shall not be reported. This is the initial absolute value of the assets sensitive to the spread risk on bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities—Spread risk—bonds and loans (qualifying infrastructure corporate investment. 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 split is not possible only R0410 shall be filled in. The amount of TP shall be net of reinsurance and		(before the loss	qualifying infrastructure investment other than
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loans (qualifying infrastructure investment) R0413/C0080 Absolute value after shock—Gross solvency capital requirement—Spread risk—bonds and loans (qualifying infrastructure investment) R0414/C0020 Initial absolute values before shock—Assets—Spread risk—bonds and loans (qualifying infrastructure investment) R0414/C0030 Initial absolute values before shock—Assets—Spread risk—bonds and loans (qualifying infrastructure investment) R0414/C0030 Initial absolute values before shock—Assets—Spread risk—bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock—Assets—Spread risk—bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock—Liabilities sensitive to the spread risk on bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock—Liabilities sensitive to the spread risk on bonds and loans (qualifying infrastructure corporate investment. Recoverables from reinsurance and SPVs shall not be included in this cell. R0414/C0030 R0414/C0030 Initial absolute values before shock—Liabilities sensitive to the spread risk on bonds and loans that are qualifying infrastructure corporate investment. 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		technical provisions) -	the loss absorbing capacity of technical provisions.
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R0414/C0020 Initial absolute values before shock — Assets—Spread risk—bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk—bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk—bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk—bonds and loans (qualifying infrastructure corporate investment. 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		infrastructure	the split between R0412, R0413 and R0414 could
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R0414/C0020 Initial absolute values before shock — Assets—Spread risk — bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment. This is the initial absolute value of the liabilities sensitive to the spread risk on bonds and loans that are qualifying infrastructure corporate investment. 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			calculation. When the split is not possible only
R0414/C0020 Initial absolute values before shock — Assets—Spread risk—bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk—bonds and loans (qualifying infrastructure corporate investment) This is the initial absolute valuer corporate investment. Recoverables from reinsurance and SPVs shall not be included in this cell. This is the initial absolute value of the liabilities sensitive to the spread risk on bonds and loans that are qualifying infrastructure corporate investment. 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			R0410 shall be filled in.
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before shock — Assets—Spread risk — bonds and loans that are qualifying infrastructure corporate investment. R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) This is the initial absolute value of the liabilities sensitive to the spread risk on bonds and loans that are qualifying infrastructure corporate investment. 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			reported.]
Spread risk – bonds and loans (qualifying infrastructure corporate investment) R0414/C0030 Initial absolute values before shock – Liabilities – Spread risk – bonds and loans (qualifying infrastructure corporate investment) This is the initial absolute value of the liabilities sensitive to the spread risk on bonds and loans that are qualifying infrastructure corporate investment. 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	R0414/C0020	Initial absolute values	This is the initial absolute value of the assets
Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) This is the initial absolute value of the liabilities sensitive to the spread risk on bonds and loans that are qualifying infrastructure corporate investment. 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		before shock - Assets	sensitive to the spread risk on bonds and loans
R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) This is the initial absolute value of the liabilities sensitive to the spread risk on bonds and loans that are qualifying infrastructure corporate investment. 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		Spread risk - bonds and	that are qualifying infrastructure corporate
R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) This is the initial absolute value of the liabilities sensitive to the spread risk on bonds and loans that are qualifying infrastructure corporate investment. 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		loans (qualifying	investment.
R0414/C0030 Initial absolute values before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) This is the initial absolute value of the liabilities sensitive to the spread risk on bonds and loans that are qualifying infrastructure corporate investment. 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		infrastructure corporate	Recoverables from reinsurance and SPVs shall not
before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) sensitive to the spread risk on bonds and loans that are qualifying infrastructure corporate investment. 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		investment)	be included in this cell.
before shock — Liabilities — Spread risk — bonds and loans (qualifying infrastructure corporate investment) sensitive to the spread risk on bonds and loans that are qualifying infrastructure corporate investment. 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			
- Spread risk – bonds and loans (qualifying infrastructure corporate investment. 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	R0414/C0030	Initial absolute values	This is the initial absolute value of the liabilities
and loans (qualifying infrastructure corporate investment) investment) investment. 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		before shock - Liabilities	sensitive to the spread risk on bonds and loans
infrastructure corporate investment) 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		Spread risk – bonds	that are qualifying infrastructure corporate
investment) 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		and loans (qualifying	investment. This value shall be reported only
calculation. When the split is not possible only R0410 shall be filled in. The amount of TP shall be net of reinsurance and		infrastructure corporate	where the split between R0412, R0413 and R0414
R0410 shall be filled in. The amount of TP shall be net of reinsurance and		investment)	could be derived from the method used for the
The amount of TP shall be net of reinsurance and			calculation. When the split is not possible only
			R0410 shall be filled in.
SPV recoverables.			The amount of TP shall be net of reinsurance and
1			SPV recoverables.

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
	corporate investment)	be included in this cell.
		be included in this cen.
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
	provisions) - Spread risk	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
	CX.	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

R0414/C0080	Absolute value after	This is the gross capital charge for spread risk on
110-11-700000	The second terror contents	
	shock – Gross solvency	bonds and loans that are qualifying infrastructure
	capital requirement –	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
		·
D0400/00000	Ala a lasta con los a estas	reported.]
R0420/C0060	Absolute value after	This is the net capital charge for spread risk on
	shock – Net solvency	credit derivatives, after adjustment for the loss
	<u>capital requirement –</u>	absorbing capacity of technical provisions.
	<u>spread risk – credit</u> derivatives	
R0420/C0080	Absolute value after	This is the gross capital charge for spread risk on
110-120/00000	shock - Gross solvency	credit derivatives, i.e. before the loss absorbing
	capital requirement –	capacity of technical provisions.
	spread risk — credit	capacity of toolwinear providents.
	derivatives	
R0430-R0440/	Initial absolute values	This is the absolute value of assets sensitive to the
C0020	before shock – Assets –	downward/upward shock in respect to the spread
	spread risk - credit	risk on credit derivatives.
	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	T
	downward/upward shock	The amount of TP shall be net of reinsurance and
D0420 D04404	on credit derivatives	SPV recoverables.
R0430-R0440/ C0040	Absolute values after shock Assets spread	This is the absolute value of the assets sensitive
50040	risk credit derivatives	the downward/upward shock for spread risk on credit derivatives, after the shock.
	downward/upward shock	dicuit acrivatives, after the shout.
	on credit derivatives	Recoverables from reinsurance and SPVs shall not
	on order donvarivos	be included in this cell.
R0430-R0440/	Absolute values after	This is the absolute value of the liabilities sensitive
C0050	shock – Liabilities (after	to the downward/upward shock for spread risk on
	the loss absorbing	credit derivatives, after the shock and after the loss
	capacity of technical	absorbing capacity of technical provisions.
	provisions) – spread risk	
	-credit derivatives -	The amount of TP shall be net of reinsurance and
	downward/upward shock	SPV recoverables.
	on credit derivatives	

D0400 D0440/		
R0430-R0440/		This is the net capital charge for the
<u>C0060</u>	shock – Net solvency	downward/upward shock for spread risk on credit
	capital requirement -	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/	Absolute values after	This is the absolute value of the liabilities sensitive
C0070	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)	loos assersing surpainty of toorimosa providence.
	spread_risk_credit	The amount of TP shall be net of reinsurance and
	derivatives –	SPV recoverables.
	downward/upward shock	or viccoverables.
	on credit derivatives	• . () ·
D0420 D0440/		This is the gross against sharps for the
R0430-R0440/		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.
	derivatives –	
	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 -	to the opious hor on occurrication positions.
	securitisation positions	The amount of TP shall be net of reinsurance and
	3ccartisation positions	SPV recoverables.
D0.450/000.40		
R0450/C0040	Absolute values after	This is the absolute value of the assets sensitive to
	shock Assets - spread	the spread risk on securitisation positions, after the
	risk - securitisation	shock.
	positions	
		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
	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.
	provisions) – spread risk	·
	- securitisation positions	The amount of TP shall be net of reinsurance and
	1	SPV recoverables.
R0450/C0060	Absolute value after	This is the net capital charge for spread risk on
1.0 100,0000	shock – Net solvency	securitisation positions, after adjustment for the
	capital requirement –	loss absorbing capacity of technical provisions.
	spread risk —	loce appearing supering of teermined provisions.
1	Lavicau Har —	
	securitisation positions	

	T	I—
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)-	
	spread_risk_	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
	capital requirement -	absorbing capacity of technical provisions.
	spread risk –	
	securitisation positions	
R0461/C0020	Initial absolute values	This is the absolute value of the assets sensitive to
	before shock – Assets –	the spread risk on senior STS securitisation
	spread risk -	positions.
	securitisation positions -	positions.
	senior STS securitisation	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
		X
R0461/C0030	Initial absolute values	This is the absolute value of the liabilities sensitive
	before shock - Liabilities	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	secuntisation positions, after the shock.
	securitisation	
		Recoverables from reinsurance and SPVs shall not
	_ (0	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.
1	 provisions) 	
	provisions) – spread risk – securitisation positions	
	- securitisation positions - senior STS	
	 securitisation positions 	The amount of TD shall be not of reinsurance and
	securitisation positionssenior STS	The amount of TP shall be net of reinsurance and
D0464/C0060	- securitisation positions - senior STS securitisation)	SPV recoverables.
R0461/C0060	- securitisation positions - senior STS securitisation) Absolute value after	SPV recoverables. This is the net capital charge for spread risk on
R0461/C0060	- securitisation positions - senior STS securitisation) Absolute value after shock – Net solvency	SPV recoverables. This is the net capital charge for spread risk on senior STS securitisation positions, after
R0461/C0060	- securitisation positions - senior STS securitisation) Absolute value after shock - Net solvency capital requirement -	SPV recoverables. This is the net capital charge for spread risk on
R0461/C0060	- securitisation positions - senior STS securitisation) Absolute value after shock – Net solvency capital requirement – spread risk –	SPV recoverables. This is the net capital charge for spread risk on senior STS securitisation positions, after
R0461/C0060	- securitisation positions - senior STS securitisation) Absolute value after shock - Net solvency capital requirement -	SPV recoverables. This is the net capital charge for spread risk on senior STS securitisation positions, after adjustment for the loss absorbing capacity of

R0461/C0070	Absolute values ofter	This is the absolute value of the liabilities sensitive
R0461/G0070	Absolute values after 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 shall be used of asian 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 appead risk on
RU40 1/CUU0U	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 —	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
	before shock - Assets -	the spread risk on non-senior STS securitisation
	spread risk –	positions.
	securitisation positions –	position s.
	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
	- spread risk -	securitisation positions.
	securitisation positions	
	non-senior STS	The amount of TP shall be net of reinsurance and
	Securitisation	SPV recoverables.
D0400/00040	Alexalista scalus a 40	This is the sheet the value of the specta consitive to
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
	positions non-senior	securitisation positions, after the shock.
	STS securitisation	
	CTC SCCATAGGATOTT	Recoverables from reinsurance and SPVs shall not be included in this cell.
R0462/C0050	Absolute values after	This is the absolute value of the liabilities sensitive
110102/00000	shock - Liabilities (after	
	the loss absorbing	to the spread risk on non-senior STS securitisation
	capacity of technical	positions, after the shock and after the loss
	provisions) – spread risk	absorbing capacity of technical provisions.
	- securitisation positions	The amount of TP shall be net of reinsurance and
	– non-senior STS	SPV recoverables.
	securitisation)	or vicooverables.
R0462/C0060	Absolute value after	This is the net capital charge for spread risk on
	shock - Net solvency	non-senior STS securitisation positions, after
	<u>capital requirement</u> –	adjustment for the loss absorbing capacity of
	spread risk —	technical provisions.
	securitisation positions –	
	non-senior STS	
	<u>securitisation</u>	

50400/0000	Tal. I de la de	-
R0462/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
	shock - Liabilities	to the spread risk on non-senior STS securitisation
	(before the loss	positions, after the shock but before the loss
	absorbing capacity of	absorbing capacity of technical provisions.
	technical provisions)-	absorbing depacity of teermical provisions.
	spread_risk_	
	securitisation positions -	
	non-senior STS	The amount of TP shall be net of reinsurance and
	securitisation	SPV recoverables.
R0462/C0080	Absolute value after	This is the gross capital charge for spread risk on
110402/00000	shock - Gross solvency	non-senior STS securitisation positions, i.e. before
	capital requirement	•
	spread risk —	the loss absorbing capacity of technical provisions.
	securitisation positions –	
	non-senior STS	
	securitisation	
R0480/C0020	Initial absolute values	This is the absolute value of the assets sensitive to
110400/00020	before shock – Assets –	the spread risk on resecuritisation positions.
	spread risk –	the spread hat offices duffication positions.
	securitisation positions –	Recoverables from reinsurance and SPVs shall not
	resecuritisation	be included in this cell.
R0480/C0030	Initial absolute values	This is the absolute value of the liabilities sensitive
110400/0000	before shock – Liabilities	to the spread risk on resecuritisation positions.
	- spread risk -	to the spread risk of rescountisation positions.
	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
KU40U/CUU4U	shock - Assets - spread	the spread risk on resecuritisation positions, after
	risk - securitisation	the shock.
	positions –	the shock.
	resecuritisation	Recoverables from reinsurance and SPVs shall not
	resceditisation	be included in this cell.
R0480/C0050	Absolute values after	This is the absolute value of the liabilities sensitive
10100/0000	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	sapasity of tooliilloai provisions.
	- securitisation positions	The amount of TP shall be net of reinsurance and
	- resecuritisation	SPV recoverables.
R0480/C0060	Absolute value after	This is the net capital charge for spread risk on
10 100,0000	shock – Net solvency	resecuritisation positions, after adjustment for the
	capital requirement –	loss absorbing capacity of technical provisions.
	spread risk -	1000 aboording capacity of teerinical provisions.
	securitisation positions –	
	resecuritisation	
R0480/C0070	Absolute values after	This is the absolute value of the liabilities sensitive
1.0-100/-0001-0	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.
	technical provisions)	capacity of technical provisions.
	spread_risk -	
	opredu 115k –	

	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
	capital requirement –	absorbing capacity of technical provisions.
	spread risk –	
	securitisation positions -	
	resecuritisation	
R0481/C0020	Initial absolute values	This is the absolute value of the assets sensitive to
	before shock - Assets -	the spread risk on other securitisation positions.
	spread risk -	
	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
NU40 1/00040	shock - Assets - spread	
	risk – securitisation	the spread risk on other securitisation positions,
	positions — other	after the shock.
	securitisation	
	Securiusation	
		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.
	provisions) – spread risk	and isso absorbing supusity of toolillout provisions.
	 securitisation positions 	
	- 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
1.0 10 1/ 00000	shock – Net solvency	other securitisation positions, after adjustment for
	capital requirement –	
	spread risk –	the loss absorbing capacity of technical provisions.
	securitisation positions –	
	other securitisation	
1	oniei secullisaliuli	

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)-	capacity of tookimoal providence.
	spread risk	
	securitisation positions – other securitisation	
	Other Securitisation	The amount of TP shall be net of reinsurance and
D0404/00000	Alice Indexes Indexes Indexes	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 dapatity of teermieal 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 —	positions.
	securitisation 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 appropriate of TD about he not of reinsures and
		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
100102/00010	shock - Assets - spread	the spread risk on transitional type 1 securitisation
	risk - securitisation	positions, after the shock.
	positions - transitional	positions, after the shook.
	type 1 securitisation	
		Recoverables from reinsurance and SPVs shall not
D0400/C0050	Ala aluta valua a aftar	be included in this cell.
R0482/C0050	Absolute values after shock – Liabilities (after	This is the absolute value of the liabilities sensitive
	the loss absorbing	to the spread risk on transitional type 1
	capacity of technical	securitisation positions, after the shock and after
	provisions) – spread risk	the loss absorbing capacity of technical provisions.
	- securitisation positions	
	- transitional type 1	
	securitisation)	The amount of TP shall be net of reinsurance and
		SPV recoverables.
R0482/C0060	Absolute value after	This is the net capital charge for spread risk on
	shock – Net solvency	transitional type 1 securitisation positions, after
	capital requirement -	

	T	T
	spread risk -	adjustment for the loss absorbing capacity of
	securitisation positions –	technical provisions.
	transitional type 1	
	<u>securitisation</u>	
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)-	the loss absorbing capacity of technical provisions.
	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	This is the gross capital charge for spread risk on
110102/0000	shock - Gross solvency	transitional type 1 securitisation positions, i.e.
	capital requirement –	
	spread risk -	before the loss absorbing capacity of technical
	securitisation positions –	provisions.
	transitional type 1	
	securitisation	
R0483/C0020	Initial absolute values	This is the absolute value of the assets sensitive to
	before shock - Assets -	the spread risk on guaranteed STS securitisation
	spread risk -	positions.
	securitisation positions –	positions.
	guaranteed STS	
	securitisation	
		Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0483/C0030	Initial absolute values	This is the absolute value of the liabilities sensitive
	before shock - Liabilities	to the spread risk on guaranteed STS
	- spread risk	securitisation positions.
	securitisation positions -	secuntisation positions.
	guaranteed STS	
	securitisation	
		The amount of TP shall be net of reinsurance and
	()	SPV recoverables.
R0483/C0040	Absolute values after	This is the absolute value of the assets sensitive to
	shock - Assets - spread	the spread risk on guaranteed STS securitisation
	risk - securitisation	positions, after the shock.
	positions - guaranteed	positions, artor the shook.
	STS securitisation	
		Recoverables from reinsurance and SPVs shall not
		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	•
	provisions) – spread risk	the loss absorbing capacity of technical provisions.
	- securitisation positions	

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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	This is the absolute value of the asset sensitive to
	before shock - Assets -	the market risk concentrations
	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	This is the net capital charge for market risk
	shock – Net solvency	concentrations, after adjustment for the loss
	capital requirement –	absorbing capacity of technical provisions,
	market risk	aggregated for each single name exposure.
	concentrations	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 shock — Gross solvency capital requirement — market risk	This is the gross capital charge for market risk concentrations, aggregated for each single name exposure, i.e. before the loss absorbing capacity of technical provisions.
	concentrations	'

Currency risk

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

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
	<u>risk – increase/ decrease</u>	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 C	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