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 fenced—funds, 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	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

	T	
		2 – Simplifications not used
		If R0010/C0010 = 1, only C0060 and C0080 shall
		be filled in for R0100.
R0020/C0010	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.
R0030/C0010	Simplifications	Identify whether an undertaking used simplifications
	used: disability-	for the calculation of disability - morbidity risk. The
	morbidity 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.
R0040/C0010	Simplifications	Identify whether an undertaking used simplifications
	used: 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
		Options 1 and 2 can be used simultaneously.
R0050/C0010	Simplifications	Identify whether an undertaking used simplifications
	used: life expense	for the calculation of life expense risk. The following
	risk –	options shall be used:
		1 – Simplifications used
	·0	2 – Simplifications not used
		If R0050/C0010 = 1, only C0060 and C0080 shall
		be filled in for R0500.
R0060/C0010	Simplifications	Identify whether an undertaking used simplifications
	used: life	for the calculation of life catastrophe risk. The
	catastrophe risk	following options shall be used:
		1 – Simplifications used
		2 – Simplifications not used
		If R0060/C0010 = 1, only C0060 and C0080 shall
		be filled in for R0700.

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.

R0100/C0030	Initial absolute values before shock Liabilities	This is the absolute value of liabilities sensitive to mortality risk, before the shock.
	Mortality risk	The amount of TP shall be net of reinsurance and SPV recoverables.
R0100/C0040	Absolute values after shock Assets – Mortality risk	This is the absolute value of the assets sensitive to mortality risk after the shock (i.e. permanent increase in mortality rates).
		Recoverables from reinsurance and SPVs shall not be included in this cell.
R0100/C0050	Absolute values after shock — Liabilities (after the loss absorbing capacity of technical	This is the absolute value of the liabilities (after the loss absorbing capacity of technical provisions) sensitive to risk, after the shock (i.e. permanent increase in mortality rates). The amount of TP shall be net of reinsurance and
	provisions) – Mortality risk	SPV recoverables.
R0100/C0060	Absolute value after shock – Net solvency capital requirement – Mortality risk	This is the net capital charge for mortality risk after the shock (after adjustment for the loss absorbing capacity of technical provisions). If R0010/C0010=1, this item represents net capital charge for mortality risk calculated using simplifications.
R0100/C0070	Absolute values after shock — Liabilities (before the loss—absorbing capacity of technical provisions)	This is the absolute value of the liabilities (before the loss absorbing capacity of technical provisions) sensitive to mortality risk, after the shock (permanent increase in mortality rates). The amount of TP shall be net of reinsurance and SPV recoverables.
R0100/C0080	Mortality risk Absolute value after shock – Gross solvency capital requirement –	This is the gross capital charge for mortality risk. (before the loss absorbing capacity of technical provisions)
	Mortality risk	If R0010/C0010=1, this item represents gross capital charge for mortality risk calculated using simplifications.
R0200/C0020	Initial absolute values before shock - Assets - Longevity risk	This is the absolute value of the assets sensitive to
R0200/C0030	Initial absolute	be included in this cell. This is the absolute value of liabilities sensitive to
	values before shock Liabilities – Longevity risk	

R0200/C0040	Absolute values after shock – Assets – Longevity	This is the absolute value of the assets sensitive to longevity risk, after the shock (i.e. permanent decrease in mortality rates).
		Recoverables from reinsurance and SPVs shall not 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.
R0200/C0060	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.
R0200/C0080	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	This is the absolute value of liabilities sensitive to disability – morbidity risk, before the shock. The amount of TP shall be net of reinsurance and SPV recoverables.

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. Recoverables from reinsurance and SPVs shall not
R0300/C0050	Absolute values after shock – Liabilities (after the loss absorbing capacity of technical	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).
	provisions) — Disability — morbidity risk	The amount of TP shall be net of reinsurance and SPV recoverables.
R0300/C0060	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
R0300/C0080	morbidity risk Absolute value after shock – Gross	SPV recoverables. This is the gross capital charge for disability – morbidity risk (before the loss absorbing capacity of
	solvency capital requirement – Disability – morbidity risk	technical provisions). If R0030/C0010=1, this item represents gross capital charge for disability and morbidity risk calculated using simplifications.

R0400/C0060	Absolute value after shock — Net solvency capital requirement — Lapse risk	This is the overall net capital charge for lapse risk, after adjustment for the loss absorbing capacity of technical provisions. If R0040/C0010=1, this item represents net capital charge for lapse risk calculated using
D0400/00000	Alasakuta walioa aftan	simplifications.
R0400/C0080	Absolute value after shock – Gross	This is the overall gross capital charge (before the loss–absorbing capacity of technical provisions) for
	solvency capital	lapse risk.
	requirement –	
	<u>Lapse risk</u>	If R0040/C0010=1, this item represents gross
		capital charge for lapse risk calculated using
R0410/C0020	Initial absolute	simplifications. This is the absolute value of the assets sensitive to
RU410/G0020	values before shock	
	- Assets - Lapse	shock.
	risk-risk of	on both.
	increase in lapse	Recoverables from reinsurance and SPVs shall not
	rates	be included in this cell.
R0410/C0030	Initial absolute	This is the absolute value of liabilities sensitive to
	values before shock	
	- Liabilities - Lapse	shock.
	risk – risk of	
	increase in lapse	The amount of TP shall be net of reinsurance and
D0440/C0040	Absolute values	SPV recoverables. This is the absolute value of the assets sensitive to
R0410/C0040	Absolute values	the risk of an increase in lapse rates, after the
	Assets – Lapse risk	shock (i.e. permanent increase in the lapse rates).
	-risk of increase in	onock (i.e. permanent moreage in the lapse rates).
	lapse rates	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0410/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 the risk of an increase in lapse rates, after the
	loss absorbing	shock (i.e. permanent increase in the lapse rates).
	capacity of	The assessment of TD about he not of naine surrouse and
	technical provisions) – Lapse	The amount of TP shall be net of reinsurance and SPV recoverables.
	risk – risk of	3FV 1060V01dDl05.
	increase in lapse	
	rates	
R0410/C0060	Absolute value after	This is the net capital charge for the risk of a
	shock - Net	permanent increase in lapse rates, after adjustment
	solvency capital	for the loss absorbing capacity of technical
	<u>requirement –</u>	provisions.
	<u>Lapse risk – risk of</u>	
	increase in lapse	If R0040/C0010=1, this item represents net capital
	<u>rates</u>	charge for a permanent increase in lapse rates,
		calculated using simplified calculation for lapse rate.

D0440400000	TAL	
R0410/C0070	Absolute values after shock – Liabilities (before the loss-absorbing capacity of	This is the absolute value of the liabilities (before the loss absorbing capacity of technical provisions) sensitive to the risk of a permanent increase in lapse rates, after the shock (permanent increase in lapse rates).
	technical provisions Lapse risk - risk of increase in lapse	The amount of TP shall be net of reinsurance and SPV recoverables.
	rates)	of victoverables.
R0410/C0080	Absolute value after	This is the gross capital charge (before the loss-
	shock - Gross	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
	14.00	lapse rate.
R0420/C0020	Initial absolute	This is the absolute value of the assets sensitive to
110 120, 00020	values before shock	
	- Assets - Lapse	before the shock
	risk – risk of	Bololo ulo olloca
	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	
		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	

R0420/C0060	Absolute value after	This is the net capital charge for the risk of a
	shock – Net	permanent decrease in lapse rates, after
	solvency capital	adjustment for the loss absorbing capacity of
	requirement –	technical provisions.
	Lapse risk – risk of	toormoon providente.
		If D0040/C0040 4 this item represents not conite!
	decrease in lapse	If R0040/C0010=1, this item represents net capital
	<u>rates</u>	charge for a permanent decrease in lapse rates,
		calculated using simplified calculation for lapse rate.
R0420/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 decrease in
	the loss-absorbing	lapse rates, after the shock (permanent decrease in
	capacity of	lapse rates).
	technical	iapse rates).
		The amount of TD shall be not of reincurence and
	provisions) - Lapse	The amount of TP shall be not of reinsurance and
	risk – risk of	SPV recoverables.
	decrease in lapse	
	rates	
R0420/C0080	Absolute value after	This is the gross capital charge for the risk of a
	shock - Gross	decrease in lapse rates as used to compute the risk
	solvency capital	(before the loss absorbing capacity of technical
	requirement –	provisions).
	Lapse risk – risk of	
	decrease in lapse	If R0040/C0010=1, this item represents gross
		capital charge for a permanent decrease in lapse
	<u>rates</u>	
		rates, calculated using simplified calculation for
D0400/00000	1	lapse rate
R0430/C0020	Initial absolute	This is the absolute value of the assets sensitive to
	values before shock	mass lapse risk, before the shock.
	- Assets - Lapse	
	risk- mass lapse	Recoverables from reinsurance and SPVs shall not
	risk X	be included in this cell.
R0430/C0030	Initial absolute	This is the absolute value of liabilities sensitive to
	values before shock	mass lapse risk, before the shock.
	Liabilities – Lapse	The state of the s
	risk -mass lapse	The amount of TP shall be net of reinsurance and
	risk	SPV recoverables.
D0420/C0040	11-	This is the absolute value of the assets sensitive to
R0430/C0040	Absolute values	
	after shock -	mass lapse risk charge, after the shock.
	Assets – Lapse risk	
	 mass lapse risk 	Recoverables from reinsurance and SPVs shall not
		be included in this cell.
R0430/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 mass lapse risk charge, after the shock.
	loss absorbing	and the state of t
	capacity of	The amount of TP shall be net of reinsurance and
	technical	SPV recoverables.
		of viecoverables.
	provisions) – Lapse	
	risk – mass lapse	
	risk	

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
	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	
	risk – mass lapse	
	risk	• 0
R0430/C0080	Absolute value after	This is the gross capital charge for mass lapse risk,
	shock – Gross	after the shock (before the loss absorbing capacity
	solvency capital	of technical provisions).
	<u>requirement –</u>	
	<u>Lapse risk – mass</u>	
D0-00/00000	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 -	Day he of the second control of the second c
	expense risk	Recoverables from reinsurance and SPVs shall not
D0500/00000	leitiel electivite	be included in this cell.
R0500/C0030	Initial absolute	This is the absolute value of liabilities sensitive to
	- Liabilities - Life -	life -expense risk, before the shock.
		The amount of TP shall be net of reinsurance and
	expense risk	SPV recoverables.
R0500/C0040	Absolute values	This is the absolute value of the assets sensitive to
110000/00040	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
	expense risk	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).
		providenti)
		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
	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.
	expense risk	or virecoverables.

	T	<u></u>
R0500/C0060	Absolute value after	This is the net capital charge for expense risk,
	shock – Net	including adjustment for the loss absorbing capacity
	solvency capital	of technical provisions.
	requirement - Life	
	expense risk	If R0050=1, this cell represents net capital charge
		for life expense risk calculated using simplified
		calculation.
R0500/C0070	Absolute values	This is the absolute value of the liabilities (before
110000/000/0	after shock –	,
		the loss absorbing capacity of technical provisions)
	Liabilities (before	sensitive to expense risk, after the shock (i.e. shock
	the loss-absorbing	as prescribed by standard formula, refer to
	capacity of	description provided within definition to cell
	technical	R0500/C0040).
	provisions) – Life –	
	expense risk	The amount of TP shall be not of reinsurance and
	•	SPV recoverables.
R0500/C0080	Absolute value after	This is the gross capital charge for expense risk
	shock – Gross	(before the loss absorbing capacity of technical
	solvency capital	provisions).
	requirement – Life –	provisions).
	expense risk	If R0050/C0010=1, this cell represents gross capital
	CAPCING TISK	charge for life expense risk calculated using
		simplified calculations.
R0600/C0020	Initial absolute	This is the absolute value of the assets sensitive to
KUUUU/GUUZU		
	values before shock	revision risk, before the shock.
	- Assets - Revision	De complete from reingurous and CDVs shall not
	risk	Recoverables from reinsurance and SPVs shall not
D0000/00000		be included in this cell.
R0600/C0030	Initial absolute	This is the absolute value of liabilities sensitive to
	values before shock	revision risk, before the shock.
	- Liabilities -	T
	Revision risk	The amount of TP shall be net of reinsurance and
D0000/00010		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
	after shock -	absorbing capacity of technical provisions) sensitive
	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.
<u> </u>	1.134101011 11010	C. 1 1000 to 100100.

R0600/C0060	Absolute value after	This is the net capital charge for revision risk after
K0000/C0000	shock – Net	adjustment for the loss absorbing capacity of
	solvency capital	technical provisions.
		lectifical provisions.
	<u>requirement</u> – Revision risk	
R0600/C0070	Absolute values	This is the absolute value of the liabilities (excluding
10000/000/0	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) –	to compute the next
	Revision risk	The amount of TP shall be not of reinsurance and
	TCVISION NSIC	SPV recoverables.
R0600/C0080	Absolute value after	This is the gross capital charge (before the loss–
10000/0000	shock – Gross	absorbing capacity of technical provisions) for
	solvency capital	revision risk.
	requirement –	TEVISION NICE
	Revision risk	X
R0700/C0020	Initial absolute	This is the absolute value of the assets sensitive to
110100/00020	values before 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
110100,0000	values before 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	
D	catastrophe risk	
R0700/C0060	Absolute value after	This is the net capital charge for life catastrophe
	shock —Net	risk after adjustment for the loss absorbing capacity
	solvency capital	of technical provisions.
	<u>requirement</u> – <u>life</u>	
	catastrophe risk	If R0060/C0010=1, this item represents net capital
		charge for life catastrophe risk calculated using
		simplified calculations.

R0700/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 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	<u>Diversification</u>	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
110000700000	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
		provisions) of the single risk sub-modules.
	XO	3
		Diversification shall be reported as a negative value
	X	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.
	<u>risk</u>	
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	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.