

S.01.01 – Content of the submission

General comments:

This section relates to opening, quarterly and annual submission of information for groups, ring fenced funds, matching portfolios and remaining part at group level.

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

	ITEM	INSTRUCTIONS
Z0010	Ring-fenced fund/matching portfolio/remaining part	Identifies whether the reported figures are with regard to a ring-fenced fund ("RFF"), matching adjustment portfolio ("MAP") or to the remaining part. One of the options in the following closed list shall be used: 1 – RFF/MAP 2 – Remaining part
Z0020	Fund/Portfolio number	When item Z0010 = 1, identification number for a ring-fenced fund or matching portfolio. This number is attributed by the undertaking and must be consistent over time and with the fund/portfolio number reported in other templates. When item Z0010 = 2, then report "0"
C0010/R0010	S.01.02 – Basic Information – General	This template shall always be reported. The only option possible is: 1 – Reported
C0010/R0020	S.01.03 – Basic Information – RFF and matching adjustment portfolios	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no RFF or MAP 13 – Not reported as method 2 is used exclusively 0 – Not reported other reason (in this case special justification is needed)
C0010/R0030	S.02.01 – Balance sheet	One of the options in the following closed list shall be used: 1 – Reported 6 – Exempted under Article 254(2) 13 – Not reported as method 2 is used exclusively 0 – Not reported other reason (in this case special justification is needed)

C0010/R0040	S.02.02 – Assets and liabilities by currency	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>3 – Not due in accordance with instructions of the template</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0060	S.03.01. – Off-balance sheet items – general	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>2 – Not reported as no off-balance sheet items</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0070	S.03.02 – Off-balance sheet items – List of unlimited guarantees received by the group	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>2 – Not reported as no unlimited guarantees received</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0080	S.03.03 – Off-balance sheet items – List of unlimited guarantees provided by the group	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>2 – Not reported as no unlimited guarantees provided</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0110	S.05.01 – Premiums, claims and expenses by line of business	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>6 – Exempted under Article 254(2)</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0120	S.05.02 – Premiums, claims and expenses by country	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>3 – Not due in accordance with instructions of the template</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>

C0010/R0130	S.06.01 – Summary of Assets	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>4 – Not due as S.06.02 reported quarterly</p> <p>5 – Not due as S.06.02 reported annually</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0140	S.06.02 – List of assets	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>6 – Exempted under Article 254(2)</p> <p>7 – Not due as no material changes since quarterly submission</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0150	S.06.03 – Collective investment undertakings – look-through approach	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>2 – Not reported as no Collective investment undertakings</p> <p>3 – Not due in accordance with instructions of the template</p> <p>6 – Exempted under Article 35 (6) to 8)</p> <p>7 – Not due as no material changes since quarterly submission</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0160	S.07.01 – Structured products	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>2 – Not reported as no structured products</p> <p>3 – Not due in accordance with instructions of the template</p> <p>6 – Exempted under Article 35 (6) to (8)</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>

C0010/R0170	S.08.01 – Open derivatives	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Not reported as no derivative transactions 6 – Exempted under Article 254(2)</p> <p>7 – Not due as no material changes since quarterly submission</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0180	S.08.02 – Derivatives Transactions	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Not reported as no derivative transactions 6 – Exempted under Article 254(2)</p> <p>7 – Not due as no material changes since quarterly submission</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0190	S.09.01 – Income/gains and losses in the period	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0200	S.10.01 – Securities lending and repos	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Not reported as no Securities lending and repos</p> <p>3 – Not due in accordance with instructions of the template</p> <p>6 – Exempted under Article 35 (6) to (8)</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0210	S.11.01 – Assets held as collateral	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Not reported as no Assets held as collateral 6 – Exempted under Article 254(2)</p>

		0 – Not reported other reason (in this case special justification is needed)
C0010/R0260	S.15.01 – Description of the guarantees of variable annuities	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no variable annuities 0 – Not reported other reason (in this case special justification is needed)
C0010/R0270	S.15.02 – Hedging of guarantees of variable annuities	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no variable annuities 0 – Not reported other reason (in this case special justification is needed)
C0010/R0370	S.22.01 – Impact of long term guarantees measures and transitionals	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no long term guarantees ("LTG") or transitional measures are applied 0 – Not reported other reason (in this case special justification is needed)
C0010/R0410	S.23.01 – Own funds	One of the options in the following closed list shall be used: 1 – Reported 6 – Exempted under Article 254(2) 0 – Not reported other reason (in this case special justification is needed)
C0010/R0420	S.23.02 – Detailed information by tiers on own funds	One of the options in the following closed list shall be used: 1 – Reported 13 – Not reported as method 2 is used exclusively 0 – Not reported other reason (in this case special justification is needed)

C0010/R0430	S.23.03 – Annual movements on own funds	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0440	S.23.04 – List of items on own funds	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0460	S.25.01 – Solvency Capital Requirement – for groups on Standard Formula	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported as standard formula ("SF") is used</p> <p>2 – Reported due to Article 112 request</p> <p>8 – Not reported as use of partial internal model ("PIM")</p> <p>9 – Not reported as use of full internal model ("IM")</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0470	S.25.02 – Solvency Capital Requirement – for groups using the standard formula and partial internal model	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>9 – Not reported as use of full internal model</p> <p>10 – Not reported as use of standard formula</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0480	S.25.03 – Solvency Capital Requirement – for groups on Full Internal Models	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>8 – Not reported as use of partial internal model</p> <p>10 – Not reported as use of standard formula</p> <p>13 – Not reported as method 2 is used exclusively</p>

		0 – Not reported other reason (in this case special justification is needed)
C0010/R0500	S.26.01 – Solvency Capital Requirement – Market risk	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Not reported as risk not existent 8 – Not reported as use of partial internal model 9 – Not reported as use of full internal model 11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0510	S.26.02 – Solvency Capital Requirement – Counterparty default risk	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Not reported as risk not existent 8 – Not reported as use of partial internal model 9 – Not reported as use of full internal model 11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0520	S.26.03 – Solvency Capital Requirement – Life underwriting risk	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Not reported as risk not existent 8 – Not reported as use of partial internal model 9 – Not reported as use of full internal model 11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0530	S.26.04 – Solvency Capital Requirement – Health underwriting risk	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Not reported as risk not existent 8 – Not reported as use of partial internal model</p>

		<p>9 – Not reported as use of full internal model</p> <p>11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0540	S.26.05 – Solvency Capital Requirement – Non–Life underwriting risk	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>2 – Not reported as risk not existent</p> <p>8 – Not reported as use of partial internal model</p> <p>9 – Not reported as use of full internal model</p> <p>11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0550	S.26.06 – Solvency Capital Requirement – Operational risk	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>8 – Not reported as use of partial internal model</p> <p>9 – Not reported as use of full internal model</p> <p>11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0560	S.26.07 – Solvency Capital Requirement – Simplifications	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>2 – Not reported as no simplified calculations used</p> <p>8 – Not reported as use of partial internal model</p> <p>9 – Not reported as use of full internal model</p> <p>11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>

C0010/R0570	S.27.01 – Solvency Capital Requirement – Non–Life and Health catastrophe risk	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Risk not existent 8 – Not reported as use of partial internal model 9 – Not reported as use of full internal model 11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0680	S.31.01 – Share of reinsurers (including Finite Reinsurance and SPV's)	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Not reported as no reinsurance</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0690	S.31.02 – Special Purpose Vehicles	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Not reported as no Special Purpose Insurance Vehicles (SPV")</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0700	S.32.01 – Undertakings in the scope of the group	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0710	S.33.01 – Insurance and Reinsurance individual requirements	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 0 – Not reported other reason (in this case special justification is needed)</p>

C0010/R0720	S.34.01 – Other regulated and non-regulated financial undertakings including insurance holding companies and mixed financial holding company individual requirements	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>2 – Not reported as no non–(re)insurance business in the scope of the group</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0730	S.35.01 – Contribution to group Technical Provisions	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0740	S.36.01 – IGT – Equity–type transactions, debt and asset transfer	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>2 – Not reported as no Intragroup transaction ("IGT") on Equity–type transactions, debt and asset transfer</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0750	S.36.02 – IGT – Derivatives	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>2 – Not reported as no IGT on Derivatives</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0760	S.36.03 – IGT – Internal reinsurance	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>2 – Not reported as no IGT on Internal reinsurance</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0770	S.36.04 – IGT – Cost Sharing, contingent liabilities, off BS and other items	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>2 – Not reported as no IGT on Cost Sharing, contingent liabilities, off BS and other items</p>

		0 – Not reported other reason (in this case special justification is needed)
C0010/R0780	S.37.01 – Risk concentration	One of the options in the following closed list shall be used: 1 – Reported 2 – Not due in accordance with threshold decided by group supervisor 0 – Not reported other reason (in this case special justification is needed)
C0010/R0790	SR.02.01 – Balance Sheet	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no RFF/MAP 13 – Not reported as method 2 is used exclusively 14 – Not reported as refers to MAP fund 0 – Not reported other reason (in this case special justification is needed)
C0010/R0840	SR.25.01 – Solvency Capital Requirement – Only SF	One of the options in the following closed list shall be used: 1 – Reported as standard formula is used 2 – Reported due to Article 112 request 8 – Not reported as use of partial internal model 9 – Not reported as use of full internal model 13 – Not reported as method 2 is used exclusively 0 – Not reported other reason (in this case special justification is needed)
C0010/R0850	SR.25.02 – Solvency Capital Requirement – SF and PIM	One of the options in the following closed list shall be used: 1 – Reported 9 – Not reported as use of full internal model 10 – Not reported as use of standard formula 13 – Not reported as method 2 is used exclusively

		0 – Not reported other reason (in this case special justification is needed)
C0010/R0860	SR.25.03 – Solvency Capital Requirement – IM	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 8 – Not reported as use of partial internal model 10 – Not reported as use of standard formula</p> <p>13 – Not reported as method 2 is used exclusively 0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0870	SR.26.01 – Solvency Capital Requirement – Market risk	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Risk not existent</p> <p>8 – Not reported as use of partial internal model 9 – Not reported as use of full internal model</p> <p>11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively 0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0880	SR.26.02 – Solvency Capital Requirement – Counterparty default risk	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Risk not existent</p> <p>8 – Not reported as use of partial internal model 9 – Not reported as use of full internal model</p> <p>11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>

C0010/R0890	SR.26.03 – Solvency Capital Requirement – Life underwriting risk	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Risk not existent</p> <p>8 – Not reported as use of partial internal model 9 – Not reported as use of full internal model</p> <p>11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively 0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0900	SR.26.04 – Solvency Capital Requirement – Health underwriting risk	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Risk not existent</p> <p>8 – Not reported as use of partial internal model 9 – Not reported as use of full internal model</p> <p>11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively 0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0910	SR.26.05 – Solvency Capital Requirement – Non-Life underwriting risk	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 2 – Risk not existent</p> <p>8 – Not reported as use of partial internal model 9 – Not reported as use of full internal model</p> <p>11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively 0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0920	SR.26.06 – Solvency Capital Requirement – Operational risk	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported 8 – Not reported as use of partial internal model 9 – Not reported as use of full internal model 11 – Not reported as reported at RFF/MAP level</p>

		<p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0930	SR.26.07 – Solvency Capital Requirement – Simplifications	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>2 – Not reported as no simplified calculations used</p> <p>8 – Not reported as use of partial internal model</p> <p>9 – Not reported as use of full internal model</p> <p>11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>
C0010/R0940	SR.27.01 – Solvency Capital Requirement – Non-Life Catastrophe risk	<p>One of the options in the following closed list shall be used:</p> <p>1 – Reported</p> <p>2 – Risk not existent</p> <p>8 – Not reported as use of partial internal model</p> <p>9 – Not reported as use of full internal model</p> <p>11 – Not reported as reported at RFF/MAP level</p> <p>13 – Not reported as method 2 is used exclusively</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>