

S.06.01 – Summary of assets

General comments:

This section relates to annual submission of information for individual entities. This template is relevant only for the insurance and reinsurance undertakings exempted from the annual submission of information in templates S.06.02 or S.08.01 in accordance with Article 35 (7) of Directive 2009/138/EC.

The asset categories referred to in this template are the ones defined in Annex IV – Assets Categories of this Regulation.

This template contains a summary of information on assets and derivatives regarding the undertaking as a whole, including assets and derivatives held in unit linked and index linked contracts.

Items shall be reported with positive values unless its Solvency II value is negative (e.g. the case of derivatives that are a liability of the undertaking).

	ITEM	INSTRUCTIONS
C0010 to C0060/R0010	Assets listed	<p>Value of listed assets by portfolio.</p> <p>For the purpose of this template an asset is considered as being listed if it is negotiated on a regulated market or on a multilateral trading facility, as defined by Directive 2004/39/EC.</p> <p>Portfolio corresponds to the distinction between life, non-life, ring-fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio “general” shall be used.</p>
C0010 to C0060/R0020	Assets that are not listed in a stock exchange	<p>Value of assets not listed in a stock exchange, by portfolio.</p> <p>For the purpose of this template, not listed assets are the ones that are not negotiated on a regulated market or on a multilateral trading facility, as defined by Directive 2004/39/EC.</p> <p>Portfolio corresponds to the distinction between life, non-life, ring-fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring-fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio “general” shall be used.</p>
C0010 to C0060/R0030	Assets that are not exchange tradable	<p>Value of assets that are not exchange tradable, by portfolio.</p> <p>For the purpose of this template, not exchange tradable assets are the ones that by their nature are not subject to negotiation on a</p>

		<p>regulated market or on a multilateral trading facility, as defined by Directive 2004/39/EC.</p> <p>Portfolio corresponds to the distinction between life, non-life, ring-fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio "general" shall be used.</p>
C0010 to C0060/R0040	Government bonds	<p>Value of assets classifiable under asset category 1 of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non-life, ring-fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio "general" shall be used.</p>
C0010 to C0060/R0050	Corporate bonds	<p>Value of assets classifiable under asset category 2 of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non-life, ring-fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio "general" shall be used.</p>
C0010 to C0060/R0060	Equity	<p>Value of assets classifiable under asset category 3 of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non-life, ring-fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio "general" shall be used.</p>

C0010 to C0060/R0070	Collective Investment Undertakings	<p>Value of assets classifiable under asset category 4 of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non–life, ring–fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio “general” shall be used.</p>
C0010 to C0060/R0080	Structured notes	<p>Value of assets classifiable under asset category 5 of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non–life, ring–fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio “general” shall be used.</p>
C0010 to C0060/R0090	Collateralised securities	<p>Value of assets classifiable under asset category 6 of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non–life, ring–fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio “general” shall be used.</p>
C0010 to C0060/R0100	Cash and deposits	<p>Value of assets classifiable under asset category 7 of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non–life, ring–fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio “general” shall be used.</p>
C0010 to C0060/R0110	Mortgages and loans	<p>Value of assets classifiable under asset category 8 of Annex IV – Assets Categories, by portfolio.</p>

		<p>Portfolio corresponds to the distinction between life, non-life, ring-fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio "general" shall be used.</p>
C0010 to C0060/R0120	Properties	<p>Value of assets classifiable under asset category 9 of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non-life, ring-fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio "general" shall be used.</p>
C0010 to C0060/R0130	Other investments	<p>Value of assets classifiable under asset category 0 of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non-life, ring-fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio "general" shall be used.</p>
C0010 to C0060/R0140	Futures	<p>Value of assets classifiable under asset category A of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non-life, ring-fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio "general" shall be used.</p>
C0010 to C0060/R0150	Call options	<p>Value of assets classifiable under asset category B of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non-life, ring-fenced funds, other internal funds, shareholder's funds and general (no split).</p>

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C0010 to C0060/R0160	Put options	<p>Value of assets classifiable under asset category C of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non–life, ring–fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio “general” shall be used.</p>
C0010 to C0060/R0170	Swaps	<p>Value of assets classifiable under asset category D of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non–life, ring–fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio “general” shall be used.</p>
C0010 to C0060/R0180	Forwards	<p>Value of assets classifiable under asset category E of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non–life, ring–fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it internally. When an undertaking does not apply a split by portfolio “general” shall be used.</p>
C0010 to C0060/R0190	Credit derivatives	<p>Value of assets classifiable under asset category F of Annex IV – Assets Categories, by portfolio.</p> <p>Portfolio corresponds to the distinction between life, non–life, ring–fenced funds, other internal funds, shareholder's funds and general (no split).</p> <p>The split by portfolio is not mandatory, except for identifying ring fenced funds, but shall be made if the undertaking uses it</p>

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