

### ***S.30.02 — Facultative covers for non–life and life business shares data***

#### *General comments:*

This section relates to annual submission of information for individual entities.

This template is relevant to insurance and reinsurance undertakings which reinsure and/or retrocede business on a facultative basis.

It shall be filled by the non–life and life insurance and reinsurance undertakings with information on shares of reinsurers of facultative covers in the next reporting year covering information on the 20 largest facultative reinsurance exposures (part of sum insured transferred to all reinsurers) overall plus the largest two in each line of business if not covered by the 20 largest (e.g. in cases where the risks accepted do not fit in the regular policy acceptance and could only be accepted in case part of the risk is reinsured on a facultative basis). Each facultative risk is submitted to the reinsurer and terms and conditions of the facultative reinsurance are negotiated individually for each policy. Treaties that automatically cover risks are out of scope of this template and must be reported in S.30.03.

Furthermore, each underwriting risk shall have a unique code specified by the ‘risk identification code’. Each chosen risk shall be separated to get unique conditions for a contract in a single line. Where a facultative cover as reported in template S.30.01 is related to more than one reinsurance undertaking, this template shall be filled in with as many rows as the number of reinsurance undertakings involved for the specific facultative cover.

This template is prospective (to be in line with S.30.03) and as such shall reflect the reinsurance treaties effective and valid during the next reporting year for the selected 20 largest facultative reinsurance exposures overall plus the largest two in each line of business if not covered by the 20 largest. Undertakings shall report the most important risks of the next reporting period which are covered by reinsurance treaties valid during the next reporting period. If reinsurance strategy changes materially after the validity date or if the renovation of the reinsurance contracts are performed later than the reporting date and before next 1 January, the information on this template shall be re–submitted when adequate.

Facultative placements covering different lines of business shall also appear in the various rows if they are ranked within the overall 20 largest facultative reinsurance exposures plus the largest two in each line of business if not covered by the 20 largest biggest risks of the same line of business.

This template shall be filled in for each reinsurer that accepted the facultative cover.

This template should only be reported if the reinsurance recoverables are higher than 10% of the Best Estimate calculated separately for life and non-life business.

	ITEM	INSTRUCTIONS
<i>Facultative covers non–life</i>		
C0020	Reinsurance program code	Undertaking specific reinsurance code that links the dominant treaty of reinsurance programme which also protects the risk covered by the facultative reinsurance. The Reinsurance program code shall be in line with the Reinsurance program code of S.30.03 — Outgoing Reinsurance Program in the next reporting year.

C0030	Risk identification Code	<p>For each line of business, as defined in Annex I to Delegated Regulation (EU) 2015/35, of non-life insurance a selection shall be made of the 20 largest facultative reinsurance exposures (part of sum insured transferred to all reinsurers) overall plus the largest two in each line of business if not covered by the 20 largest in terms of exposure that are subject to facultative reinsurance in force in the reporting period (also if they originated in preceding years). The code is a unique identifying number assigned by the insurer that identifies the risk and shall remain unchanged for subsequent annual reports.</p> <p>This code once assigned shall not be reused for another risk even when the risk to which the code was originally assigned does not exist anymore.</p> <p>When one risk affects more than one line of business the same code can be used for all the lines of business affected.</p>
C0040	Facultative reinsurance Placement identification code	<p>Each facultative reinsurance placement must be assigned a sequence number which is unique for the risk. The facultative reinsurance placement identification code is entity specific.</p>
C0050	Code of the reinsurer	<p>Identification code of the reinsurer by this order of priority:</p> <ul style="list-style-type: none"> <li>– Legal Entity Identifier (LEI);</li> <li>– Specific code attributed by the undertaking</li> </ul> <p>In case a specific code is attributed by the undertaking, the code shall be unique for the specific reinsurer or broker and shall not overlap with any other code, attributed by the undertaking or LEI code.</p> <p>In the cases where a code already exists (e.g. national identifier), the same code is used as this identifier and shall be kept consistently over time until a LEI code exists.</p>
C0051	Type of code reinsurer	<p>Identification of the code used in item ‘Code reinsurer’ The following closed list shall be used:</p> <ul style="list-style-type: none"> <li>1 — LEI</li> <li>2 — Specific code</li> </ul>
C0061	Line of business for non-life	<p>Identification of the line of business, as defined in Annex I to Delegated Regulation (EU) 2015/35, reported. The following closed list shall be used:</p> <ul style="list-style-type: none"> <li>1 — Medical expense insurance</li> </ul>

		<p>2 — Income protection insurance</p> <p>3 — Workers' compensation insurance</p> <p>4 — Motor vehicle liability insurance</p> <p>5 — Other motor insurance</p> <p>6 — Marine, aviation and transport insurance</p> <p>7 — Fire and other damage to property insurance</p> <p>8 — General liability insurance</p> <p>9 — Credit and suretyship insurance</p> <p>10 — Legal expenses insurance</p> <p>11 — Assistance</p> <p>12 — Miscellaneous financial loss</p> <p>13 — Proportional medical expense reinsurance</p> <p>14 — Proportional income protection reinsurance</p> <p>15 — Proportional workers' compensation reinsurance</p> <p>16 — Proportional motor vehicle liability reinsurance</p> <p>17 — Proportional other motor reinsurance</p> <p>18 — Proportional marine, aviation and transport reinsurance</p> <p>19 — Proportional fire and other damage to property reinsurance</p> <p>20 — Proportional general liability reinsurance</p> <p>21 — Proportional credit and suretyship reinsurance</p> <p>22 — Proportional legal expenses reinsurance</p> <p>23 — Proportional assistance reinsurance</p> <p>24 — Proportional miscellaneous financial loss reinsurance</p> <p>25 — Non-proportional health reinsurance</p> <p>26 — Non-proportional casualty reinsurance</p> <p>27 — Non-proportional marine, aviation and transport reinsurance</p> <p>28 — Non-proportional property reinsurance</p>
C0065	Indication of belonging to the 20 largest exposures	<p>Please indicate whether the exposure belongs to the 20 largest exposures of the undertaking. The following close list shall be used:</p> <p>1 – Belongs to 20 largest</p> <p>2 – LoB largest not in the 20 largest</p>

C0100	Share reinsurer (%)	<p>Percentage of the facultative placement accepted by the reinsurer, expressed as an absolute percentage of the Amount reinsured on a facultative basis, with all reinsurers, as reported in column C0160 of S.30.01 — Facultative covers (in terms of reinsured exposure) — Basic.</p> <p>The percentage shall be reported as a decimal.</p>
C0110	Currency	<p>Identify the ISO 4217 alphabetic code of the currency used while placing the facultative cover. All the amounts must be expressed in this currency for the specific facultative cover, unless otherwise required by the national supervisory authority. In case the facultative cover is placed in two different currencies, then the main currency must be filled.</p>
C0120	Sum reinsured to facultative reinsurer	<p>The sum reinsured on a facultative basis with the reinsurer.</p>
C0130	Facultative ceded reinsurance premium	<p>Expected gross annual or written reinsurance premium, ceded to reinsurer for their share.</p>
C0140	Annotations	<p>Description of cases where either the reinsurer's participation is at conditions different from those of the standard facultative or treaty placement, or to provide any other information that the undertaking has to bring to the attention of the Supervisor.</p>
<i>Facultative covers life</i>		
C0150	Reinsurance program code	<p>Undertaking specific reinsurance code that links the dominant treaty of reinsurance programme which also protects the risk covered by the facultative reinsurance. The Reinsurance program code shall be in line with the Reinsurance program code of S.30.03 — Outgoing Reinsurance Program in the next reporting year.</p>
C0160	Risk identification code	<p>For each line of business, as defined in Annex I to Delegated Regulation (EU) 2015/35, of life insurance a selection shall be made of the 20 largest facultative reinsurance exposures (part of sum insured transferred to all reinsurers) overall plus the largest two in each line of business if not covered by the 20 largest in terms of exposure that are subject to facultative reinsurance in force in the reporting period (also if they originated in preceding years). The code is a unique identifying number assigned by the insurer that identifies the</p>

		<p>risk within the branch, and this code cannot be reused for other risks in the same branch and shall remain unchanged for subsequent annual reports.</p> <p>This code once assigned shall not be reused for another risk even when the risk to which the code was originally assigned does not exist anymore.</p> <p>When one risk affects more than one line of business the same code can be used for all the lines of business affected.</p>
C0170	Facultative reinsurance placement identification code	A sequential number which is unique for the risk, assigned to each facultative reinsurance placement by the undertaking.
C0180	Code reinsurer	<p>Identification code of the reinsurer by this order of priority:</p> <ul style="list-style-type: none"> <li>– Legal Entity Identifier (LEI);</li> <li>– Specific code attributed by the undertaking</li> </ul> <p>In case a specific code is attributed by the undertaking, the code shall be unique for the specific reinsurer and shall not overlap with any other code, attributed by the undertaking or LEI code.</p> <p>In the cases where a code already exists (e.g. national identifier), the same code is used as this identifier and shall be kept consistently over time until a LEI code exists.</p>
C0181	Type of code reinsurer	<p>Identification of the code used in item ‘Code reinsurer’ The following closed list shall be used:</p> <ol style="list-style-type: none"> <li>1 — LEI</li> <li>2 — Specific code</li> </ol>

C0191	Line of business for life	<p>Identification of the line of business, as defined in Annex I to Delegated Regulation (EU) 2015/35, reported. The following closed list shall be used:</p> <p>29 — Health insurance</p> <p>30 — Insurance with profit participation</p> <p>31 — Index-linked and unit-linked insurance</p> <p>32 — Other life insurance</p> <p>33 — Annuities stemming from non-life insurance contracts and relating to health insurance obligations</p> <p>34 — Annuities stemming from non-life insurance contracts and relating to insurance obligations other than health insurance obligations</p> <p>35 — Health reinsurance</p> <p>36 — Life reinsurance</p>
C0195	Indication of belonging to the 20 largest exposures	<p>Please indicate whether the exposure belongs to the 20 largest exposures of the undertaking. The following close list shall be used:</p> <p>1 – Belongs to 20 largest</p> <p>2 – LoB largest not in the 20 largest</p>
C0230	Share reinsurer (%)	<p>Percentage of the facultative placement accepted by the reinsurer, expressed as an absolute percentage of the Amount reinsured on a facultative basis, with all reinsurers, as reported in column C0310 of S.30.01 — Facultative covers (in terms of reinsured exposure) — Basic.</p> <p>The percentage shall be reported as a decimal.</p>
C0240	Currency	<p>Identify ISO 4217 alphabetic code of the currency used while placing the facultative cover. All the amounts must be expressed in this currency for the specific facultative cover, unless otherwise required by the national supervisory authority. In case the facultative cover is placed in two different currencies, then the main currency must be filled.</p>
C0250	Sum reinsured to facultative reinsurer	<p>The sum reinsured on a facultative basis with the reinsurer.</p>
C0260	Facultative ceded	<p>Expected gross annual or written reinsurance premium, ceded to reinsurer for their share.</p>

	reinsurance premium	
C0270	Annotations	Description of cases where either the reinsurer's participation is at conditions different from those of the standard facultative or treaty placement, or to provide any other information that the undertaking has to bring to the attention of the Supervisor.
<i>Information on reinsurers and brokers</i>		
C0280	Code reinsurer	<p>Identification code of the reinsurer by this order of priority:</p> <ul style="list-style-type: none"> <li>* Legal Entity Identifier (LEI);</li> <li>* Specific code attributed by the undertaking</li> </ul> <p>In case a specific code is attributed by the undertaking, the code shall be unique for the specific reinsurer and shall not overlap with any other code, attributed by the undertaking or LEI code.</p> <p>In the cases where a code already exists (e.g. national identifier), the same code is used as this identifier and shall be kept consistently over time until a LEI code exists.</p>
C0290	Type of code reinsurer	<p>Identification of the code used in item 'Code reinsurer' The following closed list shall be used:</p> <ul style="list-style-type: none"> <li>1 — LEI</li> <li>2 — Specific code</li> </ul>
C0300	Legal name reinsurer	<p>Legal name of the reinsurer to whom the underwriting risk has been transferred. The official name of the risk-carrier reinsurer is stated in the reinsurance contract. It is not permitted to fill in the name of a reinsurance broker. Nor is it permitted to state a general or incomplete name as international reinsurers have several operating companies that may be based in different countries.</p> <p>In case of pooling arrangements, the name of the Pool (or pool manager) can be filled only if the Pool is a legal entity.</p>
C0310	Type of reinsurer	<p>Type of reinsurer to whom the underwriting risk has been transferred. The following closed list shall be used:</p> <ul style="list-style-type: none"> <li>1 — Direct Life insurer</li> <li>2 — Direct Non-life insurer</li> <li>3 — Direct Composite insurer</li> <li>4 — Captive insurance undertaking</li> </ul>

		<p>5 — Internal reinsurer (reinsurance undertaking which primary focus is to take risk from other insurance undertakings within the group)</p> <p>6 — External reinsurer (reinsurance undertaking that takes risks from undertakings other than from insurance undertakings within the group)</p> <p>7 — Captive reinsurance undertaking</p> <p>8 — Special purpose vehicle</p> <p>9 — Pool entity (where more than one insurance or reinsurance undertakings are involved)</p> <p>10 — State pool</p>
C0320	Country of residency	Identify the ISO 3166–1 alpha–2 code for the country where the reinsurer is legally authorised/licensed.
C0330	External rating assessment by nominated ECAI	<p>Rating of the reinsurer at the reporting reference date as provided by the nominated credit assessment institution (ECAI).</p> <p>If the rating is not available the item shall be left blank.</p>
C0340	Nominated ECAI	Identify the credit assessment institution (ECAI) giving the external rating in C0330, by using the name of the ECAI as published on ESMA's website. In case of ratings issued by subsidiaries of the ECAI please report the parent ECAI (the reference is to ESMA list of credit rating agencies registered or certified in accordance with Regulation (EC) No 1060/2009 of the European Parliament and of the Council of 16 September 2009 on credit rating agencies). This item shall be reported when External rating (C0330) is reported.
C0350	Credit quality step	<p>Identify the credit quality step attributed to the reinsurer. The credit quality step shall reflect any readjustments to the credit quality made internally by the undertakings that use the standard formula.</p> <p>One of the options in the following closed list shall be used:</p> <p>0 — Credit quality step 0</p> <p>1 — Credit quality step 1</p> <p>2 — Credit quality step 2</p> <p>3 — Credit quality step 3</p> <p>4 — Credit quality step 4</p> <p>5 — Credit quality step 5</p>

		6 — Credit quality step 6 9 — No rating available
C0360	Internal rating	Internal rating of the reinsurer for undertakings using internal model to the extent that the internal ratings are used in their internal modelling. If an internal model undertaking is using solely external ratings this item shall not be reported.



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