

SOLVENCY II REPORTING

Abbreviations

BE	Best Estimate
CAT	CATastrophe
CF	Cash Flow
LoB	Line of Business
MA	Matching Adjustment
MAP	Matching Adjustment Portfolio
MCR	Minimum Capital Requirement
NL	Non-Life
PIM	Partial Internal Model
SCR	Solvency Capital Requirement
SF	Standard Formula
SPV	Special Purpose Vehicles
TP	Technical Provisions
VA	Volatility Adjustment

Legend

Implemented in the ADDACTIS' Worldwide Standard Formula model **★**
Ring-fenced funds reporting **RFF**

Sources:
<https://eiopa.europa.eu/Pages/Supervision/Insurance/Reporting-formats.aspx>

New name/Old name	Annual
Content of the template	Quarterly
Specificity	Group

This list doesn't include NSR, 3CB, FS and SPV reports.



QRT SOLO

Basic information RFF S.01.01/CS A Q G Content of the submission Variant with ECB add-ons S.01.02/BI A Q G Basic information S.01.03/- A G Basic information - RFF & MAP	Accounting statements RFF S.02.01/BS-C1 ★ A Q G Balance sheet Variant with ECB add-ons S.02.02/BS-C1D A Q G Balance sheet by currency Threshold of 90% S.03.01/BS-C1B A Q G Off-balance sheet items - general S.03.02/BS-C1B A Q G Off-Balance sheet items - Unlimited guarantees received S.03.03/BS-C1B A Q G Off-Balance sheet items - Unlimited guarantees provided S.04.01/Country A Q G Activity by country Accounting perspective S.04.02/Country A Q G Information on Motor Vehicle liability Excluding carrier's liability S.05.01/Cover A Q G Premiums, claims and expenses by LoB Accounting perspective S.05.02/Cover A Q G Premiums, claims and expenses by LoB By country	Financial statements S.06.01/- A Q G Summary of assets If exempted from S.06.02 or S.08.02 S.06.02/Assets-D1 A Q G List of assets Variant with ECB add-ons S.06.03/Assets-D4 A Q G Look-through approach Threshold of 30% S.07.01/Assets-D1S A Q G Structured products Threshold of 5% S.08.01/Assets-D20 A Q G Open derivatives S.08.02/Assets-D2T A Q G Derivatives transactions S.09.01/Assets-D3 A Q G Income/gains and losses S.10.01/Assets-D5 A Q G Securities lending and repos Threshold of 5% S.11.01/Assets-D6 A Q G Assets held as collateral	Life Technical Provisions RFF S.12.01/TP-F1 ★ A Q Life and Health SLT TP S.12.02/TP-F1 A Q Life and Health SLT TP By country S.13.01/TP-F2 A Q Projection of future gross CF S.14.01/TP-F3 A Q Life obligations analysis S.15.01/TP-F3A A Q Description of the guarantees of variable annuities S.15.02/TP-F3B A Q Hedging of guarantees of variable annuities S.16.01/TP-F4 A Q Annuities from NL	LTG and transitionals S.22.01/- A Q G Impact of LTG and transitionals RFF S.22.02/- A Q G Projection of future CF (BE - Matching portfolios) RFF RFF S.22.03/- A Q G Information on the MA calculation RFF S.22.04/- A Q G Transitional on interest rates S.22.05/- A Q G Transitional on TP S.22.06/- A Q G BE subject to VA By country and currency	Own Funds S.23.01/OF-B1 ★ A Q G Own funds S.23.02/OF-B1 A Q G Own Funds By tiers S.23.03/OF-B1 A Q G Annual movements on own funds S.23.04/OF-B1 A Q G List of items on own funds S.24.01/Participations A Q G Participations	SCR RFF S.25.01/SCR-B2A ★ A Q G SCR / Standard Formula RFF S.25.02/SCR-B2B A Q G SCR / SF and PIM RFF S.25.03/SCR-B2C A Q G SCR / IM RFF S.26.01/SCR-B3A ★ A Q G SCR / Market risk RFF S.26.02/SCR-B3B ★ A Q G SCR / Counterparty default risk RFF S.26.03/SCR-B3C ★ A Q G SCR / Life underwriting risk RFF S.26.04/SCR-B3D ★ A Q G SCR / Health underwriting risk RFF S.26.05/SCR-B3E ★ A Q G SCR / NL underwriting risk RFF S.26.06/SCR-B3G ★ A Q G SCR / Operational risk RFF S.26.07/- A Q G SCR / Simplifications RFF S.27.01/SCR-B3F ★ A Q G SCR / NL and Health CAT risk	Reinsurance S.30.01/Re-J1_basic A Q G Facultative covers - basic S.30.02/Re-J1_shares A Q G Facultative covers - shares S.30.03/Re-J2_basic A Q G Outgoing Reinsurance Program basic data S.30.04/Re-J2_shares A Q G Outgoing Reinsurance Program shares data S.31.01/Re-J3 A Q G Share of reinsurers S.31.02/SPV A Q G Information on SPV	Intragroup Transactions S.36.01/IGT1 A Q G IGT - Equity-type transactions, debt and asset transfer S.36.02/IGT2 A Q G IGT - Derivatives S.36.03/IGT3 A Q G IGT - Internal reinsurance S.36.04/IGT4 A Q G Cost Sharing, contingent liabilities Off Balance Sheet and other items	Complementary reportings S.32.01/G01 A Q G Undertakings of the group S.33.01/G03 A Q G Capital requirements via D&A method By undertaking S.34.01/G04 A Q G Notional SCR/MCR By undertaking S.35.01/G14 A Q G Contribution to group technical provisions By undertaking S.37.01/RC A Q G Risk concentration By counterparty of the group	ECB reports E.01.01 A Q G Deposit to cedants Line by line reporting E.02.01 A Q G Pension entitlements E.03.01 A Q G Non life accepted reinsurance By Geographical zone and by country	Business and performance Business A Q G Underwriting performance A Q G Performance of the investments A Q G Other material income and expenses A Q G Other material information A Q G	Risk profile Underwriting risk A Q G Market risk A Q G Credit risk A Q G Operational risk A Q G Liquidity risk A Q G Other material risks A Q G Risk exposure A Q G Volume and nature of loan portfolios A Q G Only RSR Risk concentration A Q G Risk mitigation A Q G Risk sensitivity A Q G Quantitative data on risk dependencies A Q G Only RSR Other material information A Q G	Valuation for Solvency Purposes Valuation of assets A Q G Valuation of TP A Q G Valuation of other liabilities A Q G Relevant assumptions A Q G Only RSR Information on risk management A Q G Alternative methods for valuation A Q G Only RSR Proportionality method explanation A Q G Only RSR Other material information A Q G	Capital management Own funds A Q G SCR and MCR A Q G Duration-based equity sub-module A Q G Only SFCR Information about partial/internal models A Q G Non compliance with the MCR or the SCR A Q G USP and matching adjustment A Q G Only RSR Other material information A Q G
Excess of assets over liabilities S.29.01/VA-C2A A Q G Excess of assets over liabilities S.29.02/VA-C2B A Q G Excess of assets over liabilities Explained by investments and financial liabilities S.29.03/VA-C2C A Q G Excess of assets over liabilities Explained by TP S.29.04/VA-C2C A Q G Detailed analysis per period Technical flows versus TP									MCR S.28.01/MCR-B4A ★ A Q MCR - Non composite entities S.28.02/MCR-B4B ★ A Q MCR - Composite entities					

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SFCR/RSR NARRATIVE REPORTS