

Quantitative Reporting under Solvency II

Solo undertakings and groups should identify the subset of templates that applies to their business as not all the templates apply to all undertakings. Moreover, where exemptions or limited reporting has been approved by the regulator, alternative templates may apply as indicated below.

A. SOLO ENTITY REPORTING

(1) OPENING INFORMATION

TEMPLATE REF.NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex II)
S.01.01.03	Content of submission	S.01.01
S.01.02.01	Basic information on the undertaking	S.01.02
S.01.03.01	Basic information on the ring-fenced funds and matching adjustment portfolios	S.01.03
S.02.01.02	Balance sheet information	S.02.01
S.23.01.01	Information on Own Funds	S.23.01
S.25.01.01	Solvency Capital Requirement ('SCR') using the Standard Formula	S.25.01
S.25.02.01	SCR using the standard formula and a partial internal model	S.25.02
S.25.03.01	SCR using a full internal model	S.25.03
S.28.01.01	Minimum Capital Requirement ('MCR') for undertakings engaged in Life or General Business	S.28.01
S.28.02.01	MCR for undertakings engaged in both Life and General Business	S.28.02

(2) QUARTERLY QRTs

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex II)
S.01.01.02	Content of submission	S.01.01
S.01.02.01	Basic information on the	S.01.02

	undertaking	
S.02.01.02	Balance sheet information	S.02.01
S.05.01.02	Premiums, claims and expenses	S.05.01
S.06.02.01	Item by item list of assets	S.06.02
S.06.03.01	Look through of all collective investments held when the ratio of collective investments to total investments is higher than 30%	S.06.03
S.08.01.01	Item by item list of open positions of derivatives	S.08.01
S.08.02.01	Item by item list of derivatives closed during the reporting period	S.08.02
S.12.01.02	Information on life and health SLT technical provisions	S.12.01
S.17.01.02	Non-life technical provisions	S.17.01
S.23.01.01	Own funds	S.23.01
S.28.01.01	MCR for undertakings engaged in Life or General Business	S.28.01
S.28.02.01	MCR for undertakings engaged in both Life and General Business	S.28.02

(3) ANNUAL QRTs

a) GENERAL INFORMATION

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex II)
S.01.01.01	Content of submission	S.01.01
S.01.02.01	Basic information on the undertaking	S.01.02
S.01.03.01	Basic information on the ring-fenced funds and matching adjustment portfolios	S.01.03

b) BALANCE SHEET

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex II)
S.02.01.01	Balance sheet information	S.02.01
S.02.02.01	Assets and liabilities by currency	S.02.02
S.03.01.01	Off-balance sheet items	S.03.01
S.03.02.01	List of off-balance sheet unlimited guarantees received	S.03.02
S.03.03.01	List of off-balance sheet unlimited guarantees provided	S.03.03
S.04.01.01	Activity by country including EEA and non-EFA	S.04.01
S.04.02.01	Information on class 10 in part A of Annex I of Directive 2009/138/EC, excluding carrier's liability	S.04.02
S.05.01.01	Premiums, claims and expenses	S.05.01
S.05.02.01	Premiums, claims and expenses by country	S.05.02

c) INVESTMENTS

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex II)
S.06.01.01	Summary information of assets (only where exemption granted from annual submission of templates S.06.02.01 or S.08.01.01)	S.06.01
S.06.02.01	Item by item list of assets (only where exemption granted from reporting the template S.06.02.01 in relation to the last quarter)	S.06.02

S.06.03.01	Look-through of all collective investments only where exemption granted from reporting template S.06.03.01 in relation to the last quarter or such investments not reported in line with threshold applicable to template S.06.03.01	S.06.03
S.07.01.01	Item by Item list of structured products only when the amount is higher than 5% as per formula provided	S.07.01
S.08.01.01	Item by item list of open positions of derivatives only where exemption granted from reporting template S.08.01.01 in relation to the last quarter	S.08.01
S.08.02.01	Item by item list of derivatives closed during the reporting period only where exemption granted from reporting the template S.08.02.01 in relation to the last quarter	S.08.02
S.09.01.01	Income, gains and losses in the period	S.09.01
S.10.01.01	Item by item list of securities lending and repurchase agreements on and off-balance sheet where the value of underlying securities represent more than 5% as per formula provided	S.10.01
S.11.01.01	Item by item list of assets held as collateral	S.11.01

d) TECHNICAL PROVISIONS

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex II)
S.12.01.01	Life and health SLT technical provisions	S.12.01
S.12.02.01	Life and health SLT technical	S.12.02

	provisions by country	
S.13.01.01	Projection of best estimate future cash flows of the life business	S.13.01
S.14.01.01	Life obligations analysis, including life insurance and reinsurance contracts and annuities stemming from non-life contracts, by product and by homogeneous risk group	S.14.01
S.15.01.01	Description of the guarantees of variable annuities by product issued as direct business	S.15.01
S.15.02.01	Hedging of guarantees of variable annuities by product issued as direct business	S.15.02
S.16.01.01	Information on annuities stemming from non-life insurance obligations issued as direct business. Additional reporting by currency as stipulated.	S.16.01
S.17.01.01	Non-life technical provisions	S.17.01
S.17.02.01	Non-life technical provisions for direct insurance business by country	17.02
S.18.01.01	Projection of future cash flows based on best estimate of the non-life business	S.18.01
S.19.01.01	Information on non-life insurance claims in the format of development triangles. Additional reporting by currency as stipulated.	S.19.01
S.20.01.01	Development of the distribution of the claims incurred at the end of the financial year	S.20.01
S.21.01.01	Information on loss distribution risk profile of non-life business	S.21.01
S.21.02.01	Underwriting risks non-life	S.21.02

S.21.03.01	Non-life underwriting by sum insured	S.21.03
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e) LONG TERM GUARANTEES

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex II)
S.22.01.01	Impact of the long term guarantees and transitional measures	S.22.01
S.22.04.01	Interest rate transitional	S.22.04
S.22.05.01	Transitional on technical provisions	S.22.05.b
S.22.06.01	Test estimate subject to volatility adjustment by country and currency	S.22.06

f) OWN FUNDS AND PARTICIPATIONS

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex II)
S.23.01.01	Own funds	S.23.01
S.23.02.01	Own funds by tiers	S.23.02
S.23.03.01	Annual movements on own funds	S.23.03
S.23.04.01	List of items on own funds	S.23.04
S.24.01.01	Participations held by the undertaking and an overview of the calculation for the deduction from own funds related to participations in financial and credit institutions	S.24.01

g) Solvency Capital Requirement ('SCR')

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex II)
S.25.01.01	SCR using the standard formula	S.25.01
S.25.02.01	SCR using the standard formula and a partial internal model	S.25.02
S.25.03.01	SCR using a full internal model	S.25.03
S.26.01.01	Market risk ¹	S.26.01
S.26.02.01	Counterparty default risk*	S.26.02
S.26.03.01	Life underwriting risk*	S.26.03
S.26.04.01	Health underwriting risk*	S.26.04
S.26.05.01	Non-life underwriting risk*	S.26.05
S.26.06.01	Operational risk*	S.26.06
S.26.07.01	Simplifications used in the calculation of the SCR*	S.26.07
S.27.01.01	Non-life catastrophe risk*	S.27.01

h) Minimum Capital Requirement ('MCR')

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex II)
S.28.01.01	MCR for undertakings engaged in Life or General Business	S.28.01
S.28.02.01	MCR for undertakings engaged in both Life and General Business	S.28.02

¹ (i) in case of existence of ring-fenced funds or matching adjustment portfolios this information shall not be reported for the entity as a whole;
(ii) when a partial internal model is used, reporting only required in relation to risks covered by Standard Formula unless otherwise decided;
(iii) where a full internal model is used, this information is not to be reported.

*The above notes also apply to these templates

i) VARIATION ANALYSIS

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex II)
S.29.01.01	Excess of assets over liabilities during the reporting year summarizing main sources of variation	S.29.01
S.29.02.01	Information on the part of the variation of the excess of assets over liabilities during the reporting year explained by investments and financial liabilities	S.29.02
S.29.03.01 and S.29.04.01	Information on part of the variation of the excess of assets over liabilities during the reporting year explained by technical provisions	S.29.03 and S.29.04

j) REINSURANCE AND Special Purpose Vehicles

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex II)
S.30.01.01	Facultative covers in the next reporting year for 10 most important risks in terms of reinsured exposure for each line of business	S.30.01
S.30.02.01	Shares of reinsurers of facultative covers in the next reporting year for 10 most important risks in terms of reinsured exposure for each line of business	S.30.02
S.30.03.01	Outgoing reinsurance program in the next reporting year	S.30.03
S.30.04.01	Outgoing reinsurance program in the next reporting year	S.30.04

S.31.01.01	Share of reinsurers	S.31.01
S.31.02.01	Special Purpose Vehicles	S.31.02

k) RING-FENCED FUNDS, MATERIAL MATCHING ADJUSTMENT PORTFOLIOS AND
REMAINING PART

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex II)
SR.01.01.01	Content of submission	S.01.01
SR.12.01.01	Life and health SLT technical provisions	S.12.01
S.17.01.01	Non-life technical provisions	S.17.01
SR.25.01.01	SCR using the standard formula	S.25.01
SR.25.02.01	SCR using the standard formula and a partial internal model	S.25.02
SR.25.03.01	SCR using a full internal model	S.25.03
S.26.01.01	Market risk ²	S.26.01
SR.26.02.01	Counterparty default risk*	S.26.02
SR.26.03.01	Life underwriting risk*	S.26.03
SR.26.04.01	Health underwriting risk*	S.26.04
SR.26.05.01	Non-life underwriting risk*	S.26.05
SR.26.06.01	Operational risk*	S.26.06
SR.26.07.01	Simplifications used in the calculation of the SCR*	S.26.07
SR.27.01.01	Non-life catastrophe risk*	S.27.01
SR.02.01.01	Balance Sheet for each material ring-fenced fund and the remaining	S.02.01

² (i) for partial internal model users, reporting required only in relation to risks covered by the Standard Formula unless otherwise decided.

(ii) for full internal model users this information is not reported.

*The above notes also apply to these templates

	part	
SR.22.02.01	Projection of future cash flows for the best estimate calculation by matching adjustment portfolio	S.22.02
SR.22.03.01	Matching adjustment portfolios by matching adjustment portfolio	S.22.03

1) INTERNAL MODEL USERS

Internal Model Users are to agree with their supervisory authority the templates to be submitted annually in relation to SCR.

m) INTRA-GROUP TRANSACTIONS

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex II)
S.36.01.01	Significant intra-group-transactions involving equity-type transactions, debt and asset transfer	S.36.01
S.36.02.01	Significant intra-group-transactions on derivatives including the guarantees supporting any derivatives instruments	S.36.02
S.36.03.01	Significant intra-group-transactions on reinsurance	S.36.03
S.36.04.01	Significant intra-group-transactions on internal cost sharing, contingent liabilities (other than derivatives) and off balance sheet items and other types of intra group transactions	S.36.04

B. GROUP REPORTING

(1) OPENING INFORMATION

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex III)
S.01.01.06	Content of the submission	S.01.01
S.01.02.04	Basic information on the group and content of the reporting in general	S.01.02
S.01.03.04	Ring-fenced funds and matching adjustment portfolios only when method 1 is used either exclusively or in combination with method 2	S.01.03
S.02.01.02	Balance sheet information only when method 1 is used either exclusively or in combination with method 2	S.02.01
S.23.01.04	Own Funds	S.23.01
S.25.01.04	SCR only when method 1 is used either exclusively or in combination with method 2, calculated using the standard formula	S.25.01
S.25.02.04	SCR only when method 1 is used either exclusively or in combination with method 2, calculated using the standard formula and a partial internal model	S.25.02
S.25.03.04	SCR only when method 1 is used either exclusively or in combination with method 2, calculated using a full internal model	S.25.03
S.32.01.04	Information on the insurance and reinsurance undertakings in the scope of the group	S.32.01

S.33.01.04	Information on requirements of insurance and reinsurance undertakings belonging to the group	S.33.01
S.34.01.04	Information on other regulated financial undertakings and other non-regulated financial undertakings including insurance holding companies and mixed financial holding companies	S.34.01

(2) QUARTERLY QRTs FOR GROUPS

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex III)
S.01.01.05	Content of submission	S.01.01
S.01.02.04	Basic information on the group and content of reporting	S.01.02
S.02.01.02	Balance sheet information only when method 1 is used, either exclusively or in combination with method 2	S.02.01
S.05.01.02	Premiums, claims and expenses, regardless of the method used, using the valuation and recognition principles used in the consolidated financial statements	S.05.01
S.06.02.04	Item by item list of assets	S.06.02
S.06.03.04	Look-through of all collective investments held, only when the ratio of collective investments to total investments is higher than 30%	S.06.03
S.08.01.04	Item by item list of open positions of derivatives	S.08.01
S.08.02.04	Item by item list of transactions of derivatives during the reporting period	S.08.02

S.23.01.04	Own Funds	S.23.01
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(3) ANNUAL QRTs

a) GENERAL INFORMATION

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex III)
S.01.01.04	Content of submission	S.01.01
S.01.02.04	Basic information and content of reporting	S.01.02
S.01.03.04	Information on ring-fenced funds and matching adjustment portfolios only when method 1 is used, either exclusively or in combination with method 2	S.01.03

b) BALANCE SHEET

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex III)
S.02.01.01	Balance sheet information only when method 1 is used, either exclusively or in combination with method 2, using the valuation in accordance with Article 75 of Solvency II Directive and the valuation following the consolidated financial statements	S.02.01
S.02.02.01	Information on assets and liabilities by currency only when method 1 is used, either exclusively or in combination with method 2	S.02.02
S.03.01.04	Off-balance sheet items	S.03.01
S.03.02.04	List of off-balance sheet unlimited guarantees received	S.03.02

S.03.03.04	List of off-balance sheet unlimited guarantees provided	S.03.03
S.05.01.01	Premiums, claims and expenses, using the valuation and recognition principles used in the consolidated financial statements	S.05.01
S.05.02.01	Premiums, claims and expenses by country, using the valuation and recognition principles used in the consolidated financial statements	S.05.02

c) INVESTMENTS

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex III)
S.06.01.01	Assets only for groups exempted from the annual templates S.06.02.04 or S.08.01.04	S.06.01
S.06.02.04	Item by item list of assets only where group exempted from template S.06.02.04 in relation to the last quarter	S.06.02
S.06.03.04	Look-through of all collective investments undertakings held only where group exempted from template S.06.03.04 in relation to the last quarter or fell below threshold of the template.	S.06.03
S.07.01.04	Item by item list of structured products, only when the amount of structured products is higher than 5% as per formula provided.	S.07.01
S.08.01.04	Item by item list of open positions of derivatives only where group exempted from template S.08.01.04 in relation to the last quarter	S.08.01
S.08.02.04	Item by item list of transactions of derivatives only where group exempted from template S.08.02.04	S.08.02

	in relation to the last quarter	
S.09.01.04	Information on income, gains and losses in the period	S.09.01
S.10.01.04	Item by item list of securities lending and repurchase agreements on and off-balance sheet only when the underlying securities, on and off balance sheet represent more than 5% of total investments	S.10.01
S.11.01.04	Item by item list of assets held as collateral consisting of all types of off-balance sheet asset categories held as collateral	S.11.01

d) VARIABLE ANNUITIES

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex III)
S.15.01.04	Description of the guarantees of variable annuities by product issued by non-EEA undertaking belonging to the group under direct business	S.15.01
S.15.02.04	Hedging of guarantees of variable annuities by product issued by non-EEA undertaking belonging to the group under direct business	S.15.02

e) LONG TERM GUARANTEES

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex III)
S.22.01.04	Impact of the long term guarantees and transitional measures	S.22.01

f) OWN FUNDS

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex III)
S.23.01.04	Own funds	S.23.01
S.23.02.01	Own funds by tiers only when method 1 is used either exclusively or in combination with method 2	S.23.02
S.23.03.01	Annual movements on own funds only when method 1 is used, either exclusively or in combination with method 2	S.23.03
S.23.04.04	List of items on own funds	S.23.04

g) SCR

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex III)
S.25.01.04	SCR only when method 1 is used, either exclusively or in combination with method 2, calculated using the standard formula	S.25.01
S.25.02.04	SCR only when method 1 is used, either exclusively or in combination with method 2, calculated using the standard formula and partial internal model	S.25.02
S.25.03.04	SCR only when method 1 is used, either exclusively or in combination with method 2, calculated using a full internal model	S.25.03

S.26.01.04	³ Market risk only when method 1 is used, either exclusively or in combination with method 2	S.26.01
S.26.02.04	*Counterparty default risk only when method 1 is used, either exclusively or in combination with method 2	S.26.02
S.26.03.04	*Life underwriting risk only when method 1 is used, either exclusively or in combination with method 2	S.26.03
S.26.04.04	*Health underwriting risk only when method 1 is used, either exclusively or in combination with method 2	S.26.04
S.26.05.04	*Non-life underwriting risk only when method 1 is used, either exclusively or in combination with method 2	S.26.05
S.26.06.04	*Operational risk only when method 1 is used, either exclusively or in combination with method 2	S.26.06
S.26.07.04	*Simplifications used in the calculation of the SCR only when method 1 is used, either exclusively or in combination with method 2	S.26.07
S.27.01.04	*Non-life catastrophe risk only when method 1 is used, either exclusively or in combination with method 2	S.27.01

³ (i) in case of existence of ring-fenced funds or matching adjustment portfolios this information shall not be reported for the group as a whole;

(ii) when a partial internal model is used, reporting only required in relation to risks covered by Standard Formula unless otherwise decided;

(iii) where a full internal model is used, this information is not to be reported.

* The above notes also apply to these templates

h) REINSURANCE AND Special Purpose Vehicles

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex III)
S.31.01.04	Sshare of reinsurers	S.31.01
S.31.02.04	Special purpose vehicles from perspective of undertaking transferring risk to SPV	S.31.02

i) GROUP-SPECIFIC INFORMATION

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex III)
S.32.01.04	Insurance and reinsurance undertakings in the scope of the group	S.32.01
S.33.01.04	Requirements of insurance and reinsurance undertakings belonging to the group	S.33.01
S.34.01.04	Information on other regulated and non-regulated financial entities including insurance holding companies and mixed financial holding companies	S.34.01
S.35.01.04	Technical provisions of undertakings of the group	S.35.01
S.36.01.01	Significant intra-group-transactions involving equity type transactions, debt and asset transfer, above the threshold decided by the group supervisor	S.36.01
S.36.02.01	Significant intra-group transactions on derivatives including the guarantees supporting any derivatives instruments, above the threshold decided by the group supervisor	S.36.02
S.36.03.01	Significant intra-group transactions on reinsurance above the threshold decided by the group	S.36.03

	supervisor	
S.36.04.01	Information on significant intra-group transactions on internal cost sharing, contingent liabilities (other than derivatives) and off-balance sheet items and other types of intra-group transactions above the threshold decided by the group supervisor	S.36.04
S.37.01.04	Information on significant risk concentrations above the threshold decided by the group supervisor	S.37.01

j) RING-FENCED FUNDS, MATERIAL MATCHING ADJUSTMENT PORTFOLIOS AND REMAINING PART

TEMPLATE REF. NO. (Annex I)	CONTENT	INSTRUCTION TEMPLATE (Annex III)
SR.01.01.04	Content of Submission	S.01.01
SR.25.01.01	SCR calculated using the standard formula	S.25.01
SR.25.02.01	SCR calculated using the standard formula and partial internal model	S.25.02
SR.25.03.01	SCR calculated using full internal model	S.25.03
SR.26.01.01	⁴ Market risk	S.26.01
SR.26.02.01	*Counterparty default risk	S.26.02
SR.26.03.01	*Life underwriting risk	S.26.03
SR.26.04.01	*Health underwriting risk	S.26.04
SR.26.05.01	*Non-life underwriting risk	S.26.05

⁴ (i) for partial internal model users, reporting required only in relation to risks covered by the Standard Formula unless otherwise decided.

(ii) for full internal model users this information is not reported.

*The above notes also apply to these templates

SR.26.06.01	*Operational risk	S.26.06
SR.26.07.01	Simplifications used in the calculation of the SCR	S.26.07
SR.27.01.01	*Non-life catastrophe risk	S.27.01
SR.02.01.04	Balance Sheet Information - in relation to each material ring-fenced fund and the remaining part only for the material ring-fenced funds relating to the part that is consolidated	S.02.01

k) INTERNAL MODEL USERS

Templates in relation to the SCR are to be agreed with the group supervisor.