

Annex II

Instructions regarding reporting templates for individual undertakings with PEPPs

Templates which shall be filled in in accordance with the instructions of the different sections of this Annex are referred to as "this template" throughout the text of the Annex.

This technical document contains instructions to facilitate the use of the unified EIOPA in the PEPP Prudential XBRL Taxonomy.

Please note that this document does not replace, substitute or complement any of the referred documents. It is part of the technical Taxonomy artefacts and is subject to the EIOPA Taxonomy licence available on the EIOPA website. Note also that the adoption of the PEPP Prudential XBRL Taxonomy is subject to the National Competent Authorities. The reporting entities shall refer to them for clarification regarding the reporting from the regulated entities to the National Competent Authorities.

NOTE: blue font is used to identify the PEPP Prudential requirements

S.01.01 – Content of the submission

General comments:

This section relates to opening, quarterly and annual submission of information for individual entities, ring-fenced-funds, matching portfolios and remaining part.

When a special justification is needed, the explanation is not to be submitted within the reporting template but shall be part of the dialogue between undertakings and 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.
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 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 35 (6) to (8) 0 – Not reported other reason (in this case special

		justification is needed)
C0010/R0040	S.02.02 – Assets and liabilities by currency	One of the options in the following closed list shall be used: 1 – Reported 3 – Not due in accordance with instructions of the template 0 – Not reported other reason (in this case special justification is needed)
C0010/R0060	S.03.01 – Off–balance sheet items – general	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no off–balance sheet items 0 – Not reported other reason (in this case special justification is needed)
C0010/R0070	S.03.02 – Off–balance sheet items – List of unlimited guarantees received by the undertaking	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no unlimited guarantees received 0 – Not reported other reason (in this case special justification is needed)
C0010/R0080	S.03.03 – Off–balance sheet items – List of unlimited guarantees provided by the undertaking	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no unlimited guarantees provided 0 – Not reported other reason (in this case special justification is needed)
C0010/R0090	S.04.01 – Activity by country	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no activity outside the home country 0 – Not reported (in this case special justification is needed)
C0010/R0100	S.04.02 – Information on class 10 in Part A of Annex I of Solvency II Directive, excluding carrier's liability	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no activity outside the home country in relation to specific class 18 – Not reported as no direct insurance business 0 – Not reported (in this case special justification is needed)
C0010/R0110	S.05.01 – Premiums, claims and expenses by line of business	One of the options in the following closed list shall be used: 1 – Reported 6 – Exempted under Article 35 (6) to (8) 0 – Not reported (in this case special justification is needed)
C0010/R0120	S.05.02 – Premiums, claims and expenses by country	One of the options in the following closed list shall be used: 1 – Reported 3 – Not due in accordance with instructions of the template 0 – Not reported (in this case special justification is needed)

		needed)
C0010/R0130	S.06.01 – Summary of Assets	One of the options in the following closed list shall be used: 1 – Reported 4 – Not due as S.06.02 and S.08.01 reported quarterly 5 – Not due as S.06.02 and S.08.01 reported annually 0 – Not reported (in this case special justification is needed)
C0010/R0140	S.06.02 – List of assets	One of the options in the following closed list shall be used: 1 – Reported 6 – Exempted under Article 35 (6) to (8) 7 – Not due annually as reported for Quarter 4 (this option is only applicable on annual submissions) 0 – Not reported (in this case special justification is needed)
C0010/R0150	S.06.03 – Collective investment undertakings – look-through approach	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no Collective investment undertakings 3 – Not due in accordance with instructions of the template 6 – Exempted under Article 35 (6) to (8) 7 – Not due annually as reported for Quarter 4 (this option is only applicable on annual submissions) 0 – Not reported (in this case special justification is needed)
C0010/R0160	S.07.01 – Structured products	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no structured products 3 – Not due in accordance with instructions of the template 6 – Exempted under 35 (6) to (8) 0 – Not reported other reason (in this case special justification is needed)
C0010/R0170	S.08.01 – Open derivatives	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no derivative transactions 6 – Exempted under Article 35 (6) to (8) 7 – Not due annually as reported for Quarter 4 (this option is only applicable on annual submissions) 0 – Not reported other reason (in this case special justification is needed)

C0010/R0180	S.08.02 – Derivatives Transactions	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no derivative transactions 6 – Exempted under Article 35 (6) to (8) 7 – Not due annually as reported for Quarter 4 (this option is only applicable on annual submissions) 0 – Not reported other reason (in this case special justification is needed)
C0010/R0190	S.09.01 – Income/gains and losses in the period	One of the options in the following closed list shall be used: 1 – Reported 0 – Not reported other reason (in this case special justification is needed)
C0010/R0200	S.10.01 – Securities lending and repos	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no Securities lending and repos 3 – Not due in accordance with instructions of the template 6 – Exempted under Article 35 (6) to (8) 0 – Not reported other reason (in this case special justification is needed)
C0010/R0210	S.11.01 – Assets held as collateral	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no Assets held as collateral 6 – Exempted under Article 35 (6) to (8) 0 – Not reported other reason (in this case special justification is needed)
C0010/R0220	S.12.01 – Life and Health SLT Technical Provisions	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no life and health SLT business 6 – Exempted under Article 35 (6) to (8) 0 – Not reported other reason (in this case special justification is needed)
C0010/R0230	S.12.02 – Life and Health SLT Technical Provisions – by country	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no life and health SLT business 3 – Not due in accordance with instructions of the template 0 – Not reported other reason (in this case special justification is needed)
C0010/R0240	S.13.01 – Projection of future gross cash flows	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no life and health SLT business 0 – Not reported other reason (in this case special justification is needed)

C0010/R0250	S.14.01 – Life obligations analysis	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no life and health SLT business 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 18 – Not reported as no direct insurance business 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 18 – Not reported as no direct insurance business 0 – Not reported other reason (in this case special justification is needed)
C0010/R0280	S.16.01 – Information on annuities stemming from Non–Life Insurance obligations	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no annuities stemming from Non–Life Insurance obligations 0 – Not reported other reason (in this case special justification is needed)
C0010/R0290	S.17.01 – Non–Life Technical Provisions	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no non–life business 6 – Exempted under Article 35 (6) to (8) 0 – Not reported other reason (in this case special justification is needed)
C0010/R0300	S.17.02 – Non–Life Technical Provisions – By country	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no non–life business 3 – Not due in accordance with instructions of the template 18 – Not reported as no direct insurance business 0 – Not reported other reason (in this case special justification is needed)
C0010/R0310	S.18.01 – Projection of future cash flows (Best Estimate - Non Life)	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no non–life business 0 – Not reported other reason (in this case special justification is needed)
C0010/R0320	S.19.01 – Non–life insurance claims	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no non–life business 0 – Not reported other reason (in this case special justification is needed)

C0010/R0330	S.20.01 – Development of the distribution of the claims incurred	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no non–life business 18 – Not reported as no direct insurance business 0 – Not reported other reason (in this case special justification is needed)
C0010/R0340	S.21.01 – Loss distribution risk profile	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no non–life business 18 – Not reported as no direct insurance business 0 – Not reported other reason (in this case special justification is needed)
C0010/R0350	S.21.02 – Underwriting risks non–life	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no non–life business 18 – Not reported as no direct insurance business 0 – Not reported other reason (in this case special justification is needed)
C0010/R0360	S.21.03 – Non–life distribution of underwriting risks – by sum insured	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no non–life business 18 – Not reported as no direct insurance business 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 measures ("LTG") measures or transitionals are applied 0 – Not reported other reason (in this case special justification is needed)
C0010/R0380	S.22.04 – Information on the transitional on interest rates calculation	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no such transitional measure is applied 0 – Not reported other reason (in this case special justification is needed)
C0010/R0390	S.22.05 – Overall calculation of the transitional on technical provisions	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no such transitional measure is applied 0 – Not reported other reason (in this case special justification is needed)
C0010/R0400	S.22.06 – Best estimate subject to volatility adjustment by country and currency	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as volatility adjustment not applied 0 – Not reported (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 35 (6) to (8) 0 – Not reported (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 0 – Not reported (in this case special justification is needed)
C0010/R0430	S.23.03 – Annual movements on own funds	One of the options in the following closed list shall be used: 1 – Reported 0 – Not reported (in this case special justification is needed)
C0010/R0440	S.23.04 – List of items on own funds	One of the options in the following closed list shall be used: 1 – Reported 0 – Not reported (in this case special justification is needed)
C0010/R0450	S.24.01 – Participations held	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no participations held 0 – Not reported (in this case special justification is needed)
C0010/R0460	S.25.01 – Solvency Capital Requirement – for undertakings on Standard Formula	One of the options in the following closed list shall be used: 1 – Reported as standard formula ("SF") is used 8 – Not reported as use of partial internal model ("PIM") 9 – Not reported as use of full internal model ("IM") 16 – Reported due to request of Article 112 of Directive 2009/138/EC 0 – Not reported other reason (in this case special justification is needed)
C0010/R0470)	S.25.02 – Solvency Capital Requirement – for undertakings using the standard formula and partial internal model	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 0 – Not reported other reason (in this case special justification is needed)
C0010/R0480	S.25.03 – Solvency Capital Requirement – for undertakings on Full Internal Models	One of the options in the following closed list shall be used: 1 – Reported 8 – Not reported as use of partial internal model 10 – Not reported as use of standard formula 0 – Not reported other reason (in this case special justification is needed)

C0010/R0500	S.26.01 – Solvency Capital Requirement – Market risk	One of the options in the following closed list shall be used: 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 16 – Reported due to request of Article 112 of Directive 2009/138/EC 17 – Reported twice due to use of PIM 0 – Not reported other reason (in this case special justification is needed)
C0010/R0510	S.26.02 – Solvency Capital Requirement – Counterparty default risk	One of the options in the following closed list shall be used: 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 16 – Reported due to request of Article 112 of Directive 2009/138/EC 17 – Reported twice due to use of PIM 0 – Not reported other reason (in this case special justification is needed)
C0010/R0520	S.26.03 – Solvency Capital Requirement – Life underwriting risk	One of the options in the following closed list shall be used: 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 16 – Reported due to request of Article 112 of Directive 2009/138/EC 17 – Reported twice due to use of PIM 0 – Not reported other reason (in this case special justification is needed)
C0010/R0530	S.26.04 – Solvency Capital Requirement – Health underwriting risk	One of the options in the following closed list shall be used: 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 16 – Reported due to request of Article 112 of Directive 2009/138/EC 17 – Reported twice due to use of PIM 0 – Not reported other reason (in this case special justification is needed)
C0010/R0540	S.26.05 – Solvency Capital Requirement – Non-Life underwriting risk	One of the options in the following closed list shall be used: 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 16 – Reported due to request of Article 112 of Directive 2009/138/EC 17 – Reported twice due to use of PIM 0 – Not reported other reason (in this case special justification is needed)

C0010/R0550	S.26.06 – Solvency Capital Requirement – Operational risk	One of the options in the following closed list shall be used: 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 16 – Reported due to request of Article 112 of Directive 2009/138/EC 17 – Reported twice due to use of PIM 0 – Not reported other reason (in this case special justification is needed)
C0010/R0560	S.26.07 – Solvency Capital Requirement – Simplifications	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no simplified calculations used 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 16 – Reported due to request of Article 112 of Directive 2009/138/EC 17 – Reported twice due to use of PIM 0 – Not reported other reason (in this case special justification is needed)
C0010/R0570	S.27.01 – Solvency Capital Requirement – Non-Life and Health catastrophe risk	One of the options in the following closed list shall be used: 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 0 – Not reported other reason (in this case special justification is needed)
C0010/R0580	S.28.01 – Minimum Capital Requirement – Only life or only non-life insurance or reinsurance activity	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as both life and non-life insurance or reinsurance activity 0 – Not reported other reason (in this case special justification is needed)
C0010/R0590	S.28.02 – Minimum Capital Requirement – Both life and non-life insurance activity	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as only life or only non-life insurance or reinsurance activity or only reinsurance activity 0 – Not reported other reason (in this case special justification is needed)
C0010/R0600	S.29.01 – Excess of Assets over Liabilities	One of the options in the following closed list shall be used: 1 – Reported 0 – Not reported other reason (in this case special justification is needed)
C0010/R0610	S.29.02 – Excess of Assets over Liabilities – explained by investments and financial liabilities	One of the options in the following closed list shall be used: 1 – Reported 0 – Not reported other reason (in this case special justification is needed)

C0010/R0620	S.29.03 – Excess of Assets over Liabilities – explained by technical provisions	One of the options in the following closed list shall be used: 1 – Reported 0 – Not reported other reason (in this case special justification is needed)
C0010/R0630	S.29.04 – Detailed analysis per period – Technical flows versus Technical provisions	One of the options in the following closed list shall be used: 1 – Reported 0 – Not reported other reason (in this case special justification is needed)
C0010/R0640	S.30.01 – Facultative covers for non–life and life business basic data	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no facultative covers 0 – Not reported other reason (in this case special justification is needed)
C0010/R0650	S.30.02 – Facultative covers for non–life and life business shares data	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no facultative covers 0 – Not reported other reason (in this case special justification is needed)
C0010/R0660	S.30.03 – Outgoing Reinsurance Program basic data	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no reinsurance 0 – Not reported other reason (in this case special justification is needed)
C0010/R0670	S.30.04 – Outgoing Reinsurance Program shares data	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no reinsurance 0 – Not reported other reason (in this case special justification is needed)
C0010/R0680	S.31.01 – Share of reinsurers (including Finite Reinsurance and SPV's)	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no reinsurance 0 – Not reported other reason (in this case special justification is needed)
C0010/R0690	S.31.02 – Special Purpose Vehicles	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no Special Purpose Insurance Vehicles 0 – Not reported other reason (in this case special justification is needed)

C0010/R0740	S.36.01 – IGT – Equity–type transactions, debt and asset transfer	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no intragroup transaction ("IGT") on Equity–type transactions, debt and asset transfer 12 – Not reported as no parent undertaking is a mixed–activity insurance holding company where they are not part of a group as defined under Article 213 (2) (a), (b) and (c) of Solvency II Directive 0 – Not reported other reason (in this case special justification is needed)
C0010/R0750	S.36.02 – IGT – Derivatives	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no IGT on Derivatives 12 – Not reported as no parent undertaking is a mixed–activity insurance holding company where they are not part of a group as defined under Article 213 (2) (a), (b) and (c) of Solvency II Directive 0 – Not reported other reason (in this case special justification is needed)
C0010/R0760	S.36.03 – IGT – Internal reinsurance	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no IGT on Internal reinsurance 12 – Not reported as no parent undertaking is a mixed–activity insurance holding company where they are not part of a group as defined under Article 213 (2) (a), (b) and (c) of Solvency II Directive 0 – Not reported other reason (in this case special justification is needed)
C0010/R0770	S.36.04 – IGT – Cost Sharing, contingent liabilities, off BS and other items	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no IGT on Cost Sharing, contingent liabilities, off Balance Sheet ("BS") and other items 12 – Not reported as no parent undertaking is a mixed–activity insurance holding company where they are not part of a group as defined under Article 213 (2) (a), (b) and (c) of Solvency II Directive 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 14 – Not reported as refers to MAP fund 0 – Not reported other reason (in this case special justification is needed)
C0010/R0800	SR.12.01 – Life and Health SLT Technical Provisions	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no RFF/MAP or no life and health SLT business 0 – Not reported other reason (in this case special justification is needed)

C0010/R0810	SR.17.01 – Non–Life Technical Provisions	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no RFF/MAP or no non–life business 0 – Not reported other reason (in this case special justification is needed)
C0010/R0820	SR.22.02 – Projection of future cash flows (Best Estimate – Matching portfolios)	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no Matching Adjustment ("MA") is applied 15 – Not reported as refers to RFF or remaining part 0 – Not reported other reason (in this case special justification is needed)
C0010/R0830	SR.22.03 – Information on the matching adjustment calculation	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no MA is applied 15 – Not reported as refers to RFF or remaining part 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 8 – Not reported as use of partial internal model 9 – Not reported as use of full internal model 16 – Reported due to request of Article 112 of Directive 2009/138/EC 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 0 – Not reported other reason (in this case special justification is needed)
C0010/R0860	SR.25.03 – Solvency Capital Requirement – IM	One of the options in the following closed list shall be used: 1 – Reported 8 – Not reported as use of partial internal model 10 – Not reported as use of standard formula 0 – Not reported other reason (in this case special justification is needed)
C0010/R0870	SR.26.01 – Solvency Capital Requirement – Market risk	One of the options in the following closed list shall be used: 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 16 – Reported due to request of Article 112 of Directive 2009/138/EC

		<p>17 – Reported twice due to use of PIM</p> <p>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</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>16 – Reported due to request of Article 112 of Directive 2009/138/EC</p> <p>17 – Reported twice due to use of PIM</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</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>16 – Reported due to request of Article 112 of Directive 2009/138/EC</p> <p>17 – Reported twice due to use of PIM</p> <p>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</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>16 – Reported due to request of Article 112 of Directive 2009/138/EC</p> <p>17 – Reported twice due to use of PIM</p> <p>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</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>16 – Reported due to request of Article 112 of Directive 2009/138/EC</p> <p>17 – Reported twice due to use of PIM</p> <p>0 – Not reported other reason (in this case special justification is needed)</p>

C0010/R0920	SR.26.06 – Solvency Capital Requirement – Operational risk	One of the options in the following closed list shall be used: 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 16 – Reported due to request of Article 112 of Directive 2009/138/EC 17 – Reported twice due to use of PIM 0 – Not reported other reason (in this case special justification is needed)
C0010/R0930	SR.26.07 – Solvency Capital Requirement – Simplifications	One of the options in the following closed list shall be used: 1 – Reported 2 – Not reported as no simplified calculations used 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 16 – Reported due to request of Article 112 of Directive 2009/138/EC 17 – Reported twice due to use of PIM 0 – Not reported other reason (in this case special justification is needed)
C0010/R0940	SR.27.01 – Solvency Capital Requirement – Non-Life Catastrophe risk	One of the options in the following closed list shall be used: 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 0 – Not reported other reason (in this case special justification is needed)
C0010/R0950	S.52.01 - PEPP and PEPP saver information	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no PEPP 0 - Not reported other reason (in this case special justification is needed)

S.01.02 – Basic information

General comments:

This section relates to opening, quarterly and an annual submission of information for individual entities.

	ITEM	INSTRUCTIONS
Z0010	PEPP registration number	Registration number for the PEPP, which is attributed by the EIOPA.
C0010/R0010	Undertaking name	Legal name of the undertaking. Needs to be consistent over different submissions
C0010/R0020	Undertaking identification code	Identification code of the undertaking, using the following priority: – Legal Entity Identifier ("LEI") – Identification code used in the local market, attributed by supervisory authority
C0010/R0030	Type of code of undertaking	Type of ID Code used for the "Undertaking Identification code" item. One of the options in the following closed list shall be used: 1 – LEI 2 – Specific code
C0010/R0040	Type of undertaking	Identify the type of the reporting undertaking. The following closed list of options shall be used to identify the activity of the undertaking: 2 – Life undertakings 3 – Non-Life undertakings 4 – Undertakings pursuing both life and non-life insurance activity – article 73 (2) 5 – Undertakings pursuing both life and non-life insurance activity – article 73 (5) 6 – Reinsurance undertakings
C0010/R0050	Country of authorisation	Identify the ISO 3166-1 alpha-2 code of the country where the undertaking was authorised (Home-country)
C0010/R0070	Language of reporting	Identify the 2 letter code of ISO 639-1 code of the language used in the submission of information
C0010/R0080	Reporting submission date	Identify the ISO 8601 (yyyy-mm-dd) code of the date when the reporting to the supervisory authority is made
C0010/R0081	Financial year end	Identify the ISO 8601 (yyyy-mm-dd) code of the financial year end of the undertaking, e.g. 2017-12-31
C0010/R0090	Reporting reference date	Identify the ISO 8601 (yyyy-mm-dd) code of the date identifying the last day of the reporting period
C0010/R0100	Regular/Ad-hoc submission	Identify if the submission of information relates to regular submission of information or ad-hoc. The following closed list of options shall be used: 1 – Regular reporting 2 – Ad-hoc reporting 3 – Re-submission of S.30 templates in accordance with instructions of the template 4 – Empty submission
C0010/R0110	Currency used for reporting	Identify the ISO 4217 alphabetic code of the currency of the monetary amounts used in each report
C0010/R0120	Accounting standards	Identification of the accounting standards used for reporting items in S.02.01, financial statements valuation. The following closed list of options shall be used: 1 – The undertaking is using International Financial Reporting

		Standards ("IFRS") 2 – The undertaking is using local generally accepted accounting principles ("GAAP") (other than IFRS)
C0010/R0130	Method of Calculation of the SCR	Identify the method used to calculate the SCR. The following closed list of options shall be used: 1 – Standard formula 2 – Partial internal model 3 – Full internal model
C0010/R0140	Use of undertaking specific parameters	Identify if the undertaking is reporting figures using undertaking specific parameters. The following closed list of options shall be used: 1 – Use of undertaking specific parameters 2 – Don't use undertaking specific parameters
C0010/R0150	Ring-Fenced Funds	Identify if the undertaking is reporting a activity by Ring Fenced Funds (RFF). The following closed list of options shall be used: 1 – Reporting a activity by RFF 2 – Not reporting activity by RFF
C0010/R0170	Matching adjustment	Identify if the undertaking is reporting figures using the matching adjustment. The following closed list of options shall be used: 1 – Use of matching adjustment 2 – No use of matching adjustment
C0010/R0180	Volatility adjustment	Identify if the undertaking is reporting figures using the volatility adjustment. The following closed list of options shall be used: 1 – Use of volatility adjustment 2 – No use of volatility adjustment
C0010/R0190	Transitional measure on the risk-free interest rate	Identify if the undertaking is reporting figures using the transitional adjustment to the relevant risk-free interest rate term structure. The following closed list of options shall be used: 1 – Use of transitional measure on the risk-free interest rate 2 – No use of transitional measure on the risk-free interest rate
C0010/R0200	Transitional measure on technical provisions	Identify if the undertaking is reporting figures using the transitional deduction to technical provisions. The following closed list of options shall be used: 1 – Use of transitional measure on technical provisions 2 – No use of transitional measure on technical provisions
C0010/R0210	Initial submission or re-submission	Identify if it is an initial submission of information or a re-submission of information in relation to a reporting reference date already reported. The following closed list of options shall be used: 1 – Initial submission 2 – Re-submission
C0010/R0250	Exemption of reporting ECAI information	One of the options in the following closed list shall be used: 1 – Exempted for assets (based on article 35(6) and (7)) 2 – Exempted for assets (based on outsourcing) 3 – Exempted for derivatives (based on article 35(6) and (7)) 4 – Exempted for derivatives (based on outsourcing) 5 – Exempted for assets and derivatives (based on article 35(6) and (7)) 6 – Exempted for assets and derivatives (based on outsourcing) 0 – Not exempted

C0010/R0255	Direct URL to the webpage where the Solvency and Financial Condition Report is disclosed	Include the direct URL to the page where the Solvency and Financial Condition Report (SFCR) corresponding to the reporting reference date as filled in C0010/R0081 "Financial year end" will be published.
C0010/R0260	Direct URL to download the Solvency and Financial Condition Report	Include the direct URL to download the Solvency and Financial Condition Report (SFCR) corresponding to the reporting reference date as filled in C0010/R0081 "Financial year end". The URL shall directly link to the file containing the SFCR and not to a webpage. Alternatively, if the SFCR file is already available at the submission date the file can also be included in the annual submission.
C0010/R0270	PEPP reporting	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported due to submission in dedicated report 0 - Not reported as no PEPP
C0010/R1000	PEPP name	Commercial name of PEPP (undertaking-specific).
C0010/R1010	PEPP still commercialised?	Specify if product is still for sale or if it is just in runoff. The following closed list shall be used: 1 - Still commercialised 2 - In run-off
C0010/R1020	Use of common pool of assets for all investments options	Specify if the common pool of assets for all investment options is used. The following closed list shall be used: 1 - Yes 2 - No

S.06.02 – List of assets

General comments:

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

The asset categories referred to in this template are the ones defined in Annex IV – Assets Categories of this Regulation and references to Complementary Identification Code ("CIC") refer to Annex VI – CIC table of this Regulation.

This template shall reflect the list of all assets included in the Balance-sheet classifiable as asset categories 0 to 9 of Annex IV – Assets Categories of this Regulation. In particular in case of securities lending and repurchase agreements the underlying securities that are kept in the Balance-sheet shall be reported in this template.

This template contains an item-by-item list of assets held directly by the undertaking (i.e. not on a look-through basis), classifiable as asset categories 0 to 9 (in case of unit-linked and index-linked product managed by the (re)insurance undertaking, the assets to be reported are also only the ones covered by asset categories 0 to 9, e.g. recoverables and liabilities related to these products shall not be reported), with the following exceptions:

- a) Cash shall be reported in one row per currency, for each combination of items C0060, C0070, C0080 and C0090;

- b) Transferable deposits (cash equivalents) and other deposits with maturity of less than one year shall be reported in one row per pair of bank and currency, for each combination of items C0060, C0070, C0080, C0090 and C0290;
- c) Mortgages and loans to individuals, including loans on policies, shall be reported in two rows, one row regarding loans to administrative, management and supervisory body, for each combination of items C0060, C0070, C0080, C0090 and C0290 and another regarding loans to other natural persons, for each combination of items C0060, C0070, C0080, C0090 and C0290;
- d) Deposits to cedants shall be reported in one single line, for each combination of items C0060, C0070, C0080 and C0090;
- e) Plant and equipment for the own use of the undertaking shall be reported in one single line, for each combination of items C0060, C0070, C0080 and C0090.

This template comprises two tables: Information on positions held and Information on assets.

On the table Information on positions held, each asset shall be reported separately in as many lines as needed in order to properly fill in all non-monetary variables with the exception of item "Quantity", requested in that table. If for the same asset two values can be attributed to one variable, then this asset needs to be reported in more than one line.

On the table Information on assets, each asset shall be reported separately, with one row for each asset, filling in all applicable variables requested in that table.

The information regarding the external rating (C0320) and nominated External Credit Assessment Institutions ("ECAI") (C0330) may be limited (not reported) in the following circumstances:

- a) through a decision of the national supervisory authority ("NSA") under Article 35 (6) and (7) of the Directive 2009/138/EC; or
- b) through a decision of the national supervisory authority in the cases where the insurance and reinsurance undertakings have in place outsourcing arrangements in the area of investments that lead to this specific information not being available directly to the undertaking.

Information on positions held

	ITEM	INSTRUCTIONS
C0015	PEPP registration number	Registration number for the PEPP, which is attributed by the EIOPA.
C0020	Basic PEPP/alternative investment options	Type of PEPP investment option. The differentiation used in this field, is between the basic PEPP and an alternative investment options. Option 3, PEPP assets shall be used in case all PEPP investment options share in the same pool of assets. The following closed list shall be used: 1 - Basic PEPP 2 - Alternative investment options 3 - PEPP common assets
C0040	Asset ID Code	Asset ID code using the following priority: – ISO 6166 code of ISIN when available – Other recognised codes (e.g.: CUSIP, Bloomberg Ticker, Reuters RIC) – Code attributed by the undertaking, when the options above are not available. This code must be unique and kept consistent over

		<p>time.</p> <p>When the same Asset ID Code needs to be reported for one asset that is issued in 2 or more different currencies, it is necessary to specify the Asset ID code and the ISO 4217 alphabetic code of the currency, as in the following example: “code+EUR”</p>
C0050	Asset ID Code Type	<p>Type of ID Code used for the “Asset ID Code” item. One of the options in the following closed list shall be used:</p> <ul style="list-style-type: none"> 1 – ISO 6166 for ISIN code 2 – CUSIP (The Committee on Uniform Securities Identification Procedures number assigned by the CUSIP Service Bureau for U.S. and Canadian companies) 3 – SEDOL (Stock Exchange Daily Official List for the London Stock Exchange) 4 – WKN (Wertpapier Kenn-Nummer, the alphanumeric German identification number) 5 – Bloomberg Ticker (Bloomberg letters code that identify a company's securities) 6 – BBGID (The Bloomberg Global ID) 7 – Reuters RIC (Reuters instrument code) 8 – FIGI (Financial Instrument Global Identifier) 9 – Other code by members of the Association of National Numbering Agencies 99 – Code attributed by the undertaking <p>When the same Asset ID Code needs to be reported for one asset that is issued in 2 or more different currencies and the code in C0040 is defined by Asset ID code and the ISO 4217 alphabetic code of the currency, the Asset ID Code Type shall refer to option 99 and the option of the original Asset ID Code, as in the following example for which the code reported was ISIN code + currency: “99/1”.</p>
C0060	Portfolio	<p>Distinction between life, non-life, shareholder's funds, other internal funds, general (no split) and ring fenced funds. One of the options in the following closed list shall be used:</p> <ul style="list-style-type: none"> 1 – Life 2 – Non-life 3 – Ring fenced funds 4 – Other internal funds 5 – Shareholders' funds 6 – General <p>The split is not mandatory, except for identifying ring fenced funds, but shall be reported if the undertaking uses it internally. When an undertaking does not apply a split “general” shall be used.</p>
C0070	Fund number	<p>Applicable to assets held in ring fenced funds or other internal funds (defined according to national markets).</p> <p>Number which is attributed by the undertaking, corresponding to the unique number assigned to each fund. This number has to be</p>

		consistent over time and shall be used to identify the funds in other templates. It shall not be re-used for a different fund.
C0080	Matching portfolio number	Number which is attributed by the undertaking, corresponding to the unique number assigned to each matching adjustment portfolio as prescribed in Article 77b(1)(a) of Directive 2009/138/EC. This number has to be consistent over time and shall be used to identify the matching adjustment portfolio in other templates. It shall not be re-used for a different matching adjustment portfolio.
C0090	Asset held in unit linked and index linked contracts	Identify the assets that are held by unit linked and index linked contracts. One of the options in the following closed list shall be used: 1 – Unit-linked or index-linked 2 – Neither unit-linked nor index-linked
C0100	Asset pledged as collateral	Identify assets kept in the undertaking's balance-sheet that are pledged as collateral. For partially pledged assets two rows for each asset shall be reported, one for the pledged amount and another for the remaining part. One of the options in the following closed list shall be used for the pledged part of the asset: 1 – Assets in the balance sheet that are collateral pledged 2 – Collateral for reinsurance accepted 3 – Collateral for securities borrowed 4 – Repos 9 – Not collateral
C0110	Country of custody	ISO 3166-1 alpha-2 code of the country where undertaking assets are held in custody. For identifying international custodians, such as Euroclear, the country of custody will be the one where the custody service was contractually defined. In case of the same asset being held in custody in more than one country, each asset shall be reported separately in as many rows as needed in order to properly identify all countries of custody. This item is not applicable for CIC category 8 — Mortgages and Loans, CIC 71, CIC 75 and for CIC 95 — Plant and equipment. Regarding CIC Category 9, excluding CIC 95 – Plant and equipment (for own use), the issuer country is assessed by the address of the property.
C0120	Custodian	Name of the financial institution that is the custodian. In case of the same asset being held in custody in more than one custodian, each asset shall be reported separately in as many rows as needed in order to properly identify all custodians. When available, this item corresponds to the entity name in the LEI database. When this is not available it corresponds to the legal name. This item is not applicable for CIC category 8 — Mortgages and

		Loans, CIC 71, CIC 75 and for CIC category 9 — Property.
C0130	Quantity	Number of assets, for relevant assets. This item shall not be reported if item Par amount (C0140) is reported. This item is not applicable for CIC category 71 and 9.
C0140	Par amount	Amount outstanding measured at par amount, for all assets where this item is relevant, and at nominal amount for CIC = 72, 73, 74, 75, 79 and 8. This item is not applicable for CIC category 71 and 9. This item shall not be reported if item Quantity (C0130) is reported.
C0150	Valuation method	Identify the valuation method used when valuing assets. One of the options in the following closed list shall be used: 1 – quoted market price in active markets for the same assets 2 – quoted market price in active markets for similar assets 3 – alternative valuation methods 4 – adjusted equity methods (applicable for the valuation of participations) 5 – IFRS equity methods (applicable for the valuation of participations) 6 – Market valuation according to Article 9(4) of Delegated Regulation (EU) 2015/35
C0160	Acquisition value	Total acquisition value for assets held, clean value without accrued interest. Not applicable to CIC categories 7 and 8.
C0170	Total Solvency II amount	Value calculated as defined by article 75 of the Directive 2009/138/EC, which corresponds to: - the multiplication of “Par amount” (principal amount outstanding measured at par amount or nominal amount) by “Unit percentage of par amount Solvency II price” plus “Accrued interest”, for assets where the first two items are relevant; - the multiplication of “Quantity” by “Unit Solvency II price”, for assets where these two items are relevant (plus “Accrued interest” if applicable); - Solvency II value of the asset for assets classifiable under asset categories 71 and 9.”; -
C0180	Accrued interest	Quantify the amount of accrued interest after the last coupon date for interest bearing assets. Note that this value is also part of item Total Solvency II amount.

Information on assets

	ITEM	INSTRUCTION
C0040	Asset ID Code	Asset ID code using the following priority: – ISO 6166 code of ISIN when available – Other recognised codes (e.g.: CUSIP, Bloomberg Ticker, Reuters RIC) – Code attributed by the undertaking, when the options above are not available. This code must be unique and kept consistent over time.

		<p>When the same Asset ID Code needs to be reported for one asset that is issued in 2 or more different currencies, it is necessary to specify the Asset ID code and the ISO4217 alphabetic code of the currency, as in the following example: “code+EUR”</p>
C0050	Asset ID Code Type	<p>Type of ID Code used for the “Asset ID Code” item. One of the options in the following closed list shall be used:</p> <p>1 – ISO 6166 for ISIN code 2 – CUSIP (The Committee on Uniform Securities Identification Procedures number assigned by the CUSIP Service Bureau for U.S. and Canadian companies) 3 – SEDOL (Stock Exchange Daily Official List for the London Stock Exchange) 4 – WKN (Wertpapier Kenn-Nummer, the alphanumeric German identification number) 5 – Bloomberg Ticker (Bloomberg letters code that identify a company's securities) 6 – BBGID (The Bloomberg Global ID) 7 – Reuters RIC (Reuters instrument code) 8 – FIGI (Financial Instrument Global Identifier) 9 – Other code by members of the Association of National Numbering Agencies 99 – Code attributed by the undertaking</p> <p>When the same Asset ID Code needs to be reported for one asset that is issued in 2 or more different currencies and the code in C0040 is defined by Asset ID code and the ISO4217 alphabetic code of the currency, the Asset ID Code Type shall refer to option 9 and the option of the original Asset ID Code, as in the following example for which the code reported was ISIN code+currency: “99/1”..</p>
C0190	Item Title	<p>Identify the reported item by filling the name of the asset (or the address in case of property), with the detail settled by the undertaking.</p> <p>The following shall be considered:</p> <ul style="list-style-type: none"> - Regarding CIC category 8 – Mortgages and Loans, when relating to mortgage and loans to natural persons, this item shall contain “Loans to AMSB members” i.e. loans to the Administrative, Management and Supervisory Body (“AMSB”) or “Loans to other natural persons”, according to its nature, as those assets are not required to be individualised. Loans to other than natural persons shall be reported line-by-line. - This item is not applicable for CIC 95 – Plant and equipment (for own use) as those assets are not required to be individualised, CIC 71 and CIC 75.
C0200	Issuer Name	<p>Name of the issuer, defined as the entity that issues assets to investors.</p> <p>When available, this item corresponds to the entity name in the LEI database. When this is not available corresponds to the legal name.</p>

		<p>The following shall be considered:</p> <ul style="list-style-type: none"> - Regarding CIC category 4 – Collective Investments Undertakings, the issuer name is the name of the fund manager; - Regarding CIC category 7 – Cash and deposits (excluding CIC 71 and CIC 75), the issuer name is the name of the depositary entity; - Regarding CIC category 8 – Mortgages and Loans, when relating to mortgage and loans to natural persons, this item shall contain “Loans to AMSB members” or “Loans to other natural persons”, according to its nature, as those assets are not required to be individualised; - Regarding CIC 8 – Mortgages and Loans, other than mortgage and loans to natural persons the information shall relate to the borrower; - This item is not applicable for CIC 71, CIC 75 and CIC category 9 – Property.
C0210	Issuer Code	<p>Identification of the issuer code using the Legal Entity Identifier (LEI) if available. If none is available this item shall not be reported.</p> <p>The following shall be considered:</p> <ul style="list-style-type: none"> - Regarding CIC category 4 – Collective Investments Undertakings, the issuer code is the code of the fund manager; - Regarding CIC category 7 – Cash and deposits (excluding CIC 71 and CIC 75), the issuer code is the code of the depositary entity - Regarding CIC 8 – Mortgages and Loans, other than mortgage and loans to natural persons the information shall relate to the borrower; - This item is not applicable for CIC 71, CIC 75 and CIC category 9 – Property; - This item is not applicable to CIC category 8 – Mortgages and Loans, when relating to mortgage and loans to natural persons.
C0220	Type of issuer code	<p>Identification of the type of code used for the “Issuer Code” item. One of the options in the following closed list shall be used: 1 – LEI 9 – None</p> <p>This item is not applicable to CIC category 8 – Mortgages and Loans, when relating to mortgage and loans to natural persons.</p> <p>This item is not applicable for CIC 71, CIC 75 and CIC category 9 – Property.</p>
C0230	Issuer Sector	<p>Identify the economic sector of issuer based on the latest version of the Statistical classification of economic activities in the European Community (“NACE”) code (as published in an EC Regulation). The letter reference of the NACE code identifying the Section shall be used as a minimum for identifying sectors (e.g. ‘A’ or ‘A0111’ would be acceptable) except for the NACE relating to Financial and Insurance activities, for which the letter identifying the Section followed by the 4 digits code for the class shall be used (e.g. ‘K6411’).</p>

		<p>The following shall be considered:</p> <ul style="list-style-type: none"> - Regarding CIC category 4 – Collective Investments Undertakings, the issuer sector is the sector of the fund manager; - Regarding CIC category 7 – Cash and deposits (excluding CIC 71 and CIC 75), the issuer sector is the sector of the depositary entity - Regarding CIC 8 – Mortgages and Loans, other than mortgage and loans to natural persons the information shall relate to the borrower; - This item is not applicable for CIC 71, CIC 75 and CIC category 9 – Property; - This item is not applicable to CIC category 8 – Mortgages and Loans, when relating to mortgage and loans to natural persons.
C0240	Issuer Group	<p>Name of issuer’s ultimate parent entity. For collective investment undertakings the group relation relates to the fund manager.</p> <p>When available, this item corresponds to the entity name in the LEI database. When this is not a available corresponds to the legal name.</p> <p>The following shall be considered:</p> <ul style="list-style-type: none"> - Regarding CIC category 4 – Collective Investments Undertakings, the group relation relates to the fund manager; - Regarding CIC category 7 – Cash and deposits (excluding CIC 71 and CIC 75), the group relation relates to the depositary entity - Regarding CIC 8 – Mortgages and Loans, other than mortgage and loans to natural persons the group relation relates to the borrower; - This item is not applicable for CIC category 8 – Mortgages and Loans (for mortgages and loans to natural persons) - This item is not applicable for CIC 71, CIC 75 and CIC category 9 – Property.
C0250	Issuer Group Code	<p>Issuer group’s identification using the Legal Entity Identifier (LEI) if available.</p> <p>If none is a available, this item shall not be reported.</p> <p>The following shall be considered:</p> <ul style="list-style-type: none"> - Regarding CIC category 4 – Collective Investments Undertakings, the group relation relates to the fund manager; - Regarding CIC category 7 – Cash and deposits (excluding CIC 71 and CIC 75), the group relation relates to the depositary entity - Regarding CIC 8 – Mortgages and Loans, other than mortgage and loans to natural persons the group relation relates to the borrower;

		<ul style="list-style-type: none"> - This item is not applicable for CIC category 8 – Mortgages and Loans (for mortgages and loans to natural persons) - This item is not applicable for CIC 71, CIC 75 and CIC category 9 – Property.
C0260	Type of issuer group code	<p>Identification of the code used for the “Issuer Group Code” item. One of the options in the following closed list shall be used:</p> <p>1 – LEI 9 – None</p> <p>This item is not applicable to CIC category 8 – Mortgages and Loans, when relating to mortgage and loans to natural persons.</p> <p>This item is not applicable for CIC 71, CIC 75 and CIC category 9 – Property.</p>
C0270	Issuer Country	<p>ISO 3166–1 alpha–2 code of the country of localisation of the issuer.</p> <p>The localisation of the issuer is assessed by the address of the entity issuing the asset.</p> <p>The following shall be considered:</p> <ul style="list-style-type: none"> - Regarding CIC category 4 – Collective Investments Undertakings, the issuer country is the country relative to the fund manager; - Regarding CIC category 7 – Cash and deposits (excluding CIC 71 and CIC 75), the issuer country is the country of the depositary entity - Regarding CIC 8 – Mortgages and Loans, other than mortgage and loans to natural persons the information shall relate to the borrower; - This item is not applicable for CIC 71, CIC 75 and CIC category 9 – Property; - This item is not applicable to CIC category 8 – Mortgages and Loans, when relating to mortgage and loans to natural persons. <p>One of the options shall be used:</p> <ul style="list-style-type: none"> – ISO 3166–1 alpha–2 code – XA: Supranational issuers – EU: European Union Institutions
C0280	Currency	<p>Identify the ISO 4217 alphabetic code of the currency of the issue.</p> <p>The following shall be considered:</p> <ul style="list-style-type: none"> - This item is not applicable for CIC category 8 – Mortgages and Loans (for mortgages and loans to natural persons, as those assets are not required to be individualised), CIC 75 and for CIC 95 Plant and equipment (for own use) for the same reason; - Regarding CIC Category 9, excluding CIC 95 Plant and equipment (for own use), the currency corresponds to the currency in which the investment was made.

C0290	CIC	Complementary Identification Code used to classify assets, as set out in Annex VI – CIC Table of this Regulation. When classifying an asset using the CIC table, undertakings shall take into consideration the most representative risk to which the asset is exposed to.
C0292	SCR calculation approach for CIU	<p>One of the options in the following closed list shall be used:</p> <p>1 - CIUs for which a full look through was applied for the purposes of SCR calculation according to 84(1) of Delegated Regulation 2015/35;</p> <p>2 - CIUs for which the “simplified” look through was applied on the basis of the target underlying asset allocation or last reported asset allocation and for which the data groupings is used according to 84(3) of Delegated Regulation 2015/35</p> <p>3 - CIUs for which the “simplified” look through was applied on the basis of the target underlying asset allocation or last reported asset allocation and for which no data groupings is used according to 84(3) of Delegated Regulation 2015/35</p> <p>4 - CIUs for which for the “equity risk type 2” was applied article 168(3) of Delegated Regulation 2015/35</p> <p>9 – Not applicable</p> <p>The options of this item shall reflect the approach taken for the SCR calculation. For the purposes of the look through required in template S.06.03, as the granularity required is high level, the look-through is required considering the thresholds defined in the general comments of that template.</p> <p>This item is only applicable to CIC category 4.</p>
C0295	Alternative investment	<p>Alternative investment (Art. 4 (1) of Directive 2011/61/EU (AIFMD)):</p> <p>1 - Alternative investment</p> <p>2 - No alternative investment</p>
C0300	Infrastructure investment	<p>Identify if the asset is an infrastructure investment as defined in article 1 (55a) and (55b) of Commission Delegated Regulation (EU) 2015/35.</p> <p>One of the options in the following closed list shall be used:</p> <p>1 – Not an infrastructure investment</p> <p>2 – Infrastructure non-qualifying: Government Guarantee (Government, Central bank, Regional government or local authority)</p> <p>3 – Infrastructure non-qualifying: Government Supported including Public Finance initiative (Government, Central bank, Regional government or local authority)</p> <p>4 – Infrastructure non-qualifying: Supranational</p>

		<p>Guarantee/Supported (ECB, Multilateral development bank, International organisation)</p> <p>9 – Infrastructure non-qualifying: Other non-qualifying infrastructure loans or investments, not classified under the above categories</p> <p>12 – Infrastructure qualifying: Government Guarantee (Government, Central bank, Regional government or local authority)</p> <p>13 – Infrastructure qualifying: Government Supported including Public Finance initiative (Government, Central bank, Regional government or local authority)</p> <p>14 – Infrastructure qualifying: Supranational Guarantee/Supported (ECB, Multilateral development bank, International organisation)</p> <p>19 – Infrastructure qualifying: Other qualifying infrastructure investments, not classified in the above categories.</p> <p>20 – European Long-Term Investment Fund (ELTIF) investing in infrastructure assets and ELTIF investing in other – non infrastructure – assets)</p>
C0310	Holdings in related undertakings, including participations	<p>Only applicable to asset categories 3 and 4.</p> <p>Identify if an equity and other share is a participation. One of the options in the following closed list shall be used:</p> <p>1 – Not a participation</p> <p>2 – Is a participation other than a Collective Investment Undertaking or investments packaged as funds, which do not meet the three conditions of the paragraph 4 of the Article 84 of the Delegated Regulation (EU) 2015/35</p> <p>3 – Is a participation in a Collective Investment Undertaking or investments packaged as funds, which meets the three conditions of the paragraph 4 of the Article 84 of the Delegated Regulation (EU) 2015/35</p>
C0320	External rating	<p>Applicable at least to CIC categories 1, 2, 5, and 6 and 8 (Mortgages and Loans, other than mortgages and loans to natural persons), where available.</p> <p>This is the issue rating of the asset at the reporting reference date as provided by the nominated credit assessment institution (ECAI).</p> <p>If an issue rating is not available the item should be left blank.</p> <p>This item is not applicable to assets for which undertakings using internal model use internal ratings. If undertakings using internal model do not use internal rating, this item shall be reported.</p>
C0330	Nominated ECAI	<p>Identify the credit assessment institution (ECAI) giving the external rating in C0320, 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).</p> <p>This item shall be reported when External rating (C0320) is reported. In case "No ECAI has been nominated and a</p>

		simplification is being used to calculate the SCR” the External rating (C0320) shall be left blank and in Credit quality step (C0340) one of the following options shall be used: 2a; 3a or 3b.
C0340	Credit quality step	<p>Applicable to any asset which credit quality step needs to be attributed for the purpose of SCR calculation.</p> <p>Identify the credit quality step attributed to the asset, as defined by Article 109a(1) of Directive 2009/138/EC.</p> <p>The credit quality step shall in particular reflect any readjustments to the credit quality made internally by the undertakings that use the standard formula.</p> <p>This item is not applicable to assets for which undertakings using internal model use internal ratings. If undertakings using internal model do not use internal rating, this item shall be reported.</p> <p>One of the options in the following closed list shall be used:</p> <ul style="list-style-type: none"> 0 – Credit quality step 0 1 – Credit quality step 1 2 – Credit quality step 2 2a – Credit quality step 2 due to article 176a of Delegated Regulation 2015/35 for unrated bonds and loans 3 – Credit quality step 3 3a - Credit quality step 3 due to simplified calculation under article 105a of Delegated Regulation 2015/35 3b – Credit quality step 3 due to article 176a of Delegated Regulation 2015/35 for unrated bonds and loans 4 – Credit quality step 4 5 – Credit quality step 5 6 – Credit quality step 6 9 – No rating available
C0350	Internal rating	<p>Only applicable at least to CIC categories 1, 2, 5, 6 and 8 (Mortgages and Loans, other than mortgages and loans to natural persons), where available.</p> <p>Internal rating of assets for undertakings using an 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.</p>
C0360	Duration	<p>Only applies to CIC categories 1, 2, 4 (when applicable, e.g. for collective investment undertaking mainly invested in bonds), 5 and 6.</p> <p>Asset duration, defined as the 'residual modified duration' (modified duration calculated based on the remaining time for maturity of the security, counted from the reporting reference date). For assets without fixed maturity the first call date shall be used. The duration shall be calculated based on economic value.</p>
C0370	Unit Solvency II price	<p>Amount in reporting currency for the asset, if relevant.</p> <p>This item shall be reported if a "quantity" (C0130) has been provided in the first part of the template ("Information on positions held").</p> <p>This item shall not be reported if item Unit percentage of par</p>

		amount Solvency II price (C0380) is reported.
C0380	Unit percentage of par amount Solvency II price	<p>Amount in percentage of par value, clean price without accrued interest, for the asset, if relevant.</p> <p>This item shall be reported if a "par amount" information (C0140) has been provided in the first part of the template ("Information on positions held") except for CIC category 71 and 9.</p> <p>This item shall not be reported if item Unit Solvency II price (C0370) is reported.</p>
C0390	Maturity date	<p>Only applicable for CIC categories 1, 2, 5, 6, and 8, CIC 74 and CIC 79.</p> <p>Identify the ISO 8601 (yyyy-mm-dd) code of the maturity date.</p> <p>It corresponds always to the maturity date, even for callable securities.</p> <p>The following shall be considered:</p> <ul style="list-style-type: none"> - For perpetual securities use "9999-12-31" - For CIC category 8, regarding loans and mortgages to individuals, the weighted (based on the loan amount) remaining maturity is to be reported.

S.08.01 – Open derivatives

General comments:

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

The derivatives categories referred to in this template are the ones defined in Annex IV – Assets Categories of this Regulation and references to CIC codes refer to Annex VI – CIC table of this Regulation. This template contains an item-by-item list of derivatives held directly by the undertaking (i.e. not on a look-through basis), classifiable as asset categories A to F.

Derivatives are considered assets if their Solvency II value is positive or zero. They are considered liabilities if their Solvency II value is negative. Both derivatives considered as assets or considered as liabilities shall be included.

Information shall include all derivatives contracts that existed during the reporting period and were not closed prior to the reporting reference date.

If there are frequent trades on the same derivative, resulting in multiple open positions, the derivative can be reported on an aggregated or net basis, as long as all the relevant characteristics are common and following the specific instruction for each relevant item.

Items shall be reported with positive values unless otherwise stated in the respective instructions.

A derivative is a financial instrument or other contract with all three of the following characteristics:

- a) Its value changes in response to the change in a specified interest rate, financial instrument price, commodity price, foreign exchange rate, index of prices or rates, credit rating or credit index, or other

variable, provided in the case of a non-financial variable that the variable is not specific to a party to the contract (sometimes called the ‘underlying’).

- b) It requires no initial net investment or an initial net investment that is smaller than would be required for other types of contracts that would be expected to have a similar response to changes in market factors.
- c) It is settled at a future date.

This template comprises two tables: Information on positions held and Information on derivatives.

On the table Information on positions held, each derivative shall be reported separately in as many rows as needed in order to properly fill in all non-monetary variables, requested in that table. If for the same derivative two values can be attributed to one variable, then this derivative needs to be reported in more than one line.

In particular, for derivatives that have more than a pair of currencies, it shall be split into the pair components and reported in different rows.

On the table Information on derivative, each derivative shall be reported separately, with one row for each derivative, filling in all variables requested in that table.

The information regarding the External rating (C0290) and Nominated ECAI (C0300) may be limited (not reported) in the following circumstances:

- c) through a decision of the national supervisory authority under Article 35 (6) and (7) of the Directive 2009/138/EC; or
- d) through a decision of the national supervisory authority in the cases where the insurance and reinsurance undertakings have in place outsourcing arrangements in the area of investments that lead to this specific information not being available directly to the undertaking.

Information on positions held		
	ITEM	INSTRUCTIONS
C0015	PEPP registration number	Registration number for the PEPP, which is attributed by the EIOPA.
C0020	Basic PEPP/alternative investment options	Type of PEPP investment option. The differentiation used in this field, is between the basic PEPP and an alternative investment options. Option 3, PEPP assets shall be used in case all PEPP investment options share in the same pool of assets. The following closed list shall be used: 1 - Basic PEPP 2 - Alternative investment options 3 - PEPP common assets
C0040	Derivative ID Code	Derivative ID code using the following priority: – ISO 6166 code of ISIN when available – Other recognised codes (e.g.: CUSIP, Bloomberg Ticker, Reuters RIC) – Code attributed by the undertaking, when the options above are not available, and must be consistent over time
C0050	Derivative ID Code type	Type of ID Code used for the “Derivative ID Code” item. One of the options in the following closed list shall be used: 1 – ISO/6166 for ISIN 2 – CUSIP (The Committee on Uniform Securities Identification Procedures number assigned by the CUSIP Service Bureau for U.S. and Canadian companies)

		<p>3 – SEDOL (Stock Exchange Daily Official List for the London Stock Exchange)</p> <p>4 – WKN (Wertpapier Kenn–Nummer, the alphanumeric German identification number)</p> <p>5 – Bloomberg Ticker (Bloomberg letters code that identify a company's securities)</p> <p>6 – BBGID (The Bloomberg Global ID)</p> <p>7 – Reuters RIC (Reuters instrument code)</p> <p>8 – FIGI (Financial Instrument Global Identifier)</p> <p>9 – Other code by members of the Association of National Numbering Agencies</p> <p>99 – Code attributed by the undertaking</p>
C0060	Portfolio	<p>Distinction between life, non–life, shareholder's funds, general (no split) and ring fenced funds. One of the options in the following closed list shall be used:</p> <p>1 – Life</p> <p>2 – Non–life</p> <p>3 – Ring fenced funds</p> <p>4 – Other internal fund</p> <p>5 – Shareholders' funds</p> <p>6 – General</p> <p>The split is not mandatory, except for identifying ring fenced funds, but shall be reported if the undertaking uses it internally. When an undertaking does not apply a split “general” shall be used.</p>
C0070	Fund number	<p>Applicable to derivatives held in ring fenced funds or other internal funds (defined according to national markets).</p> <p>Number which is attributed by the undertaking, corresponding to the unique number assigned to each fund. This number has to be consistent over time and shall be used to identify the funds in other templates. It shall not be re–used for a different fund.</p>
C0080	Derivatives held in unit linked and index linked contracts	<p>Identify the derivatives that are held by unit linked and index linked contracts. One of the options in the following closed list shall be used:</p> <p>1 – Unit–linked or index–linked</p> <p>2 – Neither unit–linked nor index–linked</p>
C0090	Instrument underlying the derivative	<p>ID Code of the instrument (asset or liability) underlying the derivative contract. This item is to be provided only for derivatives that have a single or multiple underlying instruments in the undertakings' portfolio. An index is considered a single instrument and shall be reported.</p> <p>Identification code of the instrument underlying the derivative using the following priority:</p> <ul style="list-style-type: none"> – ISO 6166 code of ISIN when available – Other recognised codes (e.g.: CUSIP, Bloomberg Ticker, Reuters RIC) – Code attributed by the undertaking for the underlying instrument when the options above are not available, and must be unique and consistent over time for that instrument; – “Multiple assets/liabilities”, if the underlying assets or liabilities are more than one.

		If the underlying is an index then the code of the index shall be reported.
C0100	Type of code of asset or liability underlying the derivative	<p>Type of ID Code used for the “Instrument underlying the derivative” item. One of the options in the following closed list shall be used:</p> <p>1 – ISO/6166 for ISIN</p> <p>2 – CUSIP (The Committee on Uniform Securities Identification Procedures number assigned by the CUSIP Service Bureau for U.S. and Canadian companies)</p> <p>3 – SEDOL (Stock Exchange Daily Official List for the London Stock Exchange)</p> <p>4 – WKN (Wertpapier Kenn-Nummer, the alphanumeric German identification number)</p> <p>5 – Bloomberg Ticker (Bloomberg letters code that identify a company's securities)</p> <p>6 – BBGID (The Bloomberg Global ID)</p> <p>7 – Reuters RIC (Reuters instrument code)</p> <p>8 – FIGI (Financial Instrument Global Identifier)</p> <p>9 – Other code by members of the Association of National Numbering Agencies</p> <p>99 – Code attributed by the undertaking in case that none of the above options are available. This option shall also be used for the cases of “Multiple assets/liabilities” and indexes</p>
C0110	Use of derivative	<p>Describe the use of the derivative (micro/ macro hedge, efficient portfolio management).</p> <p>Micro hedge refers to derivatives covering a single financial instrument (asset or liability), forecasted transaction or other liability.</p> <p>Macro hedge refers to derivatives covering a set of financial instruments (assets or liabilities), forecasted transactions or other liabilities.</p> <p>Efficient portfolio management refers usually to operations where the manager wishes to improve a portfolio' income by exchanging a (lower) cash-flow pattern by another with a higher value, using a derivative or set of derivatives, without changing the asset' portfolio composition, having a lower investment amount and less transaction costs.</p> <p>One of the options in the following closed list shall be used:</p> <p>1 – Micro hedge</p> <p>2 – Macro hedge</p> <p>3 – Matching assets and liabilities cash-flows used in the context of matching adjustment portfolios</p> <p>4 – Efficient portfolio management, other than “Matching assets and liabilities cash-flows used in the context of matching adjustment portfolios”</p>
C0120	Delta	Only applicable to CIC categories B and C (Call and put options),

		<p>with reference to the reporting date.</p> <p>Measures the rate of change of option value with respect to changes in the underlying asset's price.</p> <p>This shall be reported as a decimal.</p>
C0130	Notional amount of the derivative	<p>The amount covered or exposed to the derivative.</p> <p>For futures and options corresponds to contract size multiplied by the trigger value and by the number of contracts reported in that line. For swaps and forwards it corresponds to the contract amount of the contracts reported in that line. When the trigger value corresponds to a range, the average value of the range shall be used.</p> <p>The notional amount refers to the amount that is being hedged/ invested (when not covering risks). If several trades occur, it shall be the net amount at the reporting date.</p>
C0140	Buyer/Seller	<p>Only for futures and options, swaps and credit derivatives contracts.</p> <p>Identify whether the derivative contract was bought or sold.</p> <p>The buyer and seller position for swaps is defined relatively to the security or notional amount and the swap flows.</p> <p>A seller of a swap owns the security or notional amount at the contract inception and agrees to deliver during the contract term that security or notional amount, including any other outflows related to the contract, when applicable.</p> <p>A buyer of a swap will own the security or the notional amount at the end of the derivatives contract and will receive during the contract term that security or notional amount, including any other inflows related to the contract, when applicable.</p> <p>One of the options in the following closed list shall be used, with the exception of Interest Rate Swaps:</p> <p>1 – Buyer 2 – Seller</p> <p>For interest rate swaps one of the options in the following closed list shall be use:</p> <p>3 – FX–FL: Deliver fixed–for–floating 4 – FX–FX: Deliver fixed–for–fixed 5 – FL–FX: Deliver floating–for–fixed 6 – FL–FL: Deliver floating–for–floating</p>
C0150	Premium paid to date	<p>The payment made (if bought), for options and also up–front and periodical premium amounts paid for swaps, since the moment the undertaking entered in the derivative.</p>
C0160	Premium received to date	<p>The payment received (if sold), for options and also up–front and periodical premium amounts received for swaps, since the moment the undertaking entered in the derivative.</p>

C0170	Number of contracts	Number of similar derivative contracts reported in the line. It shall be the number of contracts entered into. For Over-The-Counter derivatives, e.g., one swap contract, "1" shall be reported, if ten swaps with the same characteristics, "10" shall be reported. The number of contracts shall be the ones outstanding at the reporting date.
C0180	Contract size	Number of underlying assets in the contract (e.g. for equity futures it is the number of equities to be delivered per derivative contract at maturity, for bond futures it is the reference amount underlying each contract). The way the contract size is defined varies according with the type of instrument. For futures on equities it is common to find the contract size defined as a function of the number of shares underlying the contract. For futures on bonds, it is the bond nominal amount underlying the contract. Only applicable for futures and options.
C0190	Maximum loss under unwinding event	Maximum amount of loss if an unwinding event occurs. Applicable to CIC category F. Where a credit derivative is 100% collateralised, the maximum loss under an unwinding event is zero.
C0200	Swap outflow amount	Amount delivered under the swap contract (other than premiums), during the reporting period. Corresponds to interest paid for IRS and amounts delivered for currency swaps, credit swaps, total return swaps and other swaps. In the cases where the settlement is made on a net basis then only one of the items C0200 and C0210 shall be reported.
C0210	Swap inflow amount	Amount received under the swap contract (other than premiums), during the reporting period. Corresponds to interest received for IRS and amounts received for currency swaps, credit swaps, total return swaps and other swaps. In the cases where the settlement is made on a net basis then only one of the items C0200 and C0210 shall be reported.
C0220	Initial date	Identify the ISO 8601 (yyyy-mm-dd) code of the date when obligations under the contract come into effect. When various dates occur for the same derivative, report only the one regarding the first trade date of the derivative and only one row for each derivative (no different rows for each trade) reflecting the total amount invested in that derivative considering the different dates of trade. In case of novation, the novation date becomes the trade date for that derivative.

C0230	Duration	Derivative duration, defined as the residual modified duration, for derivatives for which a duration measure is applicable. Calculated as the net duration between in and out flows from the derivative, when applicable.
C0240	Solvency II value	Value of the derivative as of the reporting date calculated as defined by Article 75 of the Directive 2009/138/EC. It can be positive, negative or zero.
C0250	Valuation method	Identify the valuation method used when valuing derivatives. One of the options in the following closed list shall be used: 1 – quoted market price in active markets for the same assets or liabilities 2 – quoted market price in active markets for similar assets or liabilities 3 – alternative valuation methods 6 – Market valuation according to Article 9(4) of Delegated Regulation (EU) 2015/35

Information on derivatives

	ITEM	INSTRUCTIONS
C0040	Derivative ID Code	Derivative ID code using the following priority: – ISO 6166 code of ISIN when available – Other recognised codes (e.g.: CUSIP, Bloomberg Ticker, Reuters RIC) – Code attributed by the undertaking, when the options above are not available, and must be consistent over time
C0050	Derivative ID Code type	Type of ID Code used for the “Derivative ID Code” item. One of the options in the following closed list shall be used: 1 – ISO/6166 for ISIN 2 – CUSIP (The Committee on Uniform Securities Identification Procedures number assigned by the CUSIP Service Bureau for U.S. and Canadian companies) 3 – SEDOL (Stock Exchange Daily Official List for the London Stock Exchange) 4 – WKN (Wertpapier Kenn-Nummer, the alphanumeric German identification number) 5 – Bloomberg Ticker (Bloomberg letters code that identify a company's securities) 6 – BBGID (The Bloomberg Global ID) 7 – Reuters RIC (Reuters instrument code) 8 – FIGI (Financial Instrument Global Identifier) 9 – Other code by members of the Association of National Numbering Agencies 99 – Code attributed by the undertaking
C0260	Counterparty Name	Name of the counterparty of the derivative. When available, this item corresponds to the entity name in the LEI database. When not available, corresponds to the legal name. The following shall be considered: - Name of the exchange market for exchanged traded derivatives; or

		<ul style="list-style-type: none"> - Name of Central Counterparty ("CCP") for Over-The-Counter derivatives where they are cleared through a CCP; or - Name of the contractual counterparty for the other Over-The-Counter derivatives.
C0270	Counterparty Code	<p>Identification code of the counterparty using the Legal Entity Identifier (LEI) if available.</p> <p>If none is available this item shall not be reported</p>
C0280	Type of counterparty code	<p>Identification of the code used for the "Counterparty Code" item. One of the options in the following closed list shall be used:</p> <p>1 – LEI 9 – None</p>
C0290	External rating	<p>Only applicable to Over-The-Counter derivatives.</p> <p>The rating of the counterparty of the derivative at the reporting reference date as provided by the nominated credit assessment institution (ECAI).</p> <p>If an issuer rating is not available the item should be left blank.</p> <p>This item is not applicable to derivatives for which undertakings using internal model use internal ratings. If undertakings using internal model do not use internal rating, this item shall be reported.</p>
C0300	Nominated ECAI	<p>Identify the credit assessment institution (ECAI) giving the external rating in C0290, 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).</p> <p>This item shall be reported when External rating (C0290) is reported.</p>
C0310	Credit quality step	<p>Identify the credit quality step attributed to the counterparty of the derivative, as defined by Article 109a(1) of Directive 2009/138/EC. The credit quality step shall reflect any readjustments to the credit quality made internally by the undertakings that use the standard formula.</p> <p>This item is not applicable to derivatives for which undertakings using internal model use internal ratings. If undertakings using internal model do not use internal rating, this item shall be reported.</p> <p>One of the options in the following closed list shall be used:</p> <p>0 – Credit quality step 0 1 – Credit quality step 1 2 – Credit quality step 2 3 – Credit quality step 3 4 – Credit quality step 4 5 – Credit quality step 5 6 – Credit quality step 6 9 – No rating available</p>

C0320	Internal rating	Internal rating of assets 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.
C0330	Counterparty group	<p>Only applicable to Over–The–Counter derivatives, regarding contractual counterparties other than an exchange market and Central Counterparty (CCP).</p> <p>Name of the ultimate parent entity of counterparty. When available, this item corresponds to the entity name in the LEI database. When not available, corresponds to the legal name.</p>
C0340	Counterparty group code	<p>Only applicable to Over–The–Counter derivatives, regarding contractual counterparties other than an exchange market and Central Counterparty (CCP).</p> <p>Identification code using the Legal Entity Identifier (LEI) if available.</p> <p>If none is available this item shall not be reported.</p>
C0350	Type of counterparty group code	<p>Identification of the code used for the “Counterparty group Code” item. One of the options in the following closed list shall be used:</p> <p>1 – LEI 9 – None</p>
C0360	Contract name	Name of the derivative contract.
C0370	Currency	Identify the ISO 4217 alphabetic code of the currency of the derivative, i.e., currency of the notional amount of the derivative (e.g.: option having as underlying an amount in USD, currency for which the notional amount is expressed contractually for FX swap, etc.).
C0380	CIC	Complementary Identification Code used to classify assets, as set out in Annex – VI CIC Table of this Regulation. When classifying derivatives using the CIC table, undertakings shall take into consideration the most representative risk to which the derivative is exposed to.
C0390	Trigger value	<p>Reference price for futures, strike price for options (for bonds, price shall be a percentage of the par amount), currency exchange rate or interest rate for forwards, etc.</p> <p>Not applicable to CIC D3 – Interest rate and currency swaps. For CIC F1 – Credit default swaps it shall not be completed if not possible.</p> <p>In the case of more than one trigger over time, report the next trigger occurring.</p> <p>When the derivative has a range of trigger values, report the set separated by comma ‘,’ if the range is not continuous and report the range separated by ‘–’ if it is continuous.</p>

C0400	Unwind trigger of contract	Identify the event that causes the unwinding of the contract, out of the regular expiration or term conditions. One of the options in the following closed list shall be used: 1 – Bankruptcy of the underlying or reference entity 2 – Adverse fall in value of the underlying reference asset 3 – Adverse change in credit rating of the underlying assets or entity 4 – Novation, i.e. the act of replacing an obligation under the derivative with a new obligation, or replacing a party of the derivative with a new party 5 – Multiple events or a combination of events 6 – Other events not covered by the previous options 9 – No unwind trigger
C0410	Swap delivered currency	Identify the ISO 4217 alphabetic code of the currency of the swap price (only for currency swaps and currency and interest rate swaps).
C0420	Swap received currency	Identify the ISO 4217 alphabetic code of the currency of the swap notional amount (only for currency swaps and currency and interest rate swaps).
C0430	Maturity date	Identify the contractually defined ISO 8601 (yyyy-mm-dd) code of the date of close of the derivative contract, whether at maturity date, expiring date for options (European or American), etc.

S.52.01 – PEPP and PEPP saver information

General comments:

This section relates to an annual submission of detailed information about a particular PEPP. In addition, some information for a particular PEPP investment option, i.e. Basic PEPP or alternative investment options, shall be further described, by country in which this product is commercialized and by sub-accounts opened. In case the alternative investment options become, individually or on aggregate, significant in relation to the savings in the Basic PEPP, the information shall be reported at a more granular level or at the level of each investment option.

All values shall be provided as if it would be reported in accordance with the prudential framework under which remit the entity falls.

Information regarding all alternative investment options shall be aggregated.

PEPP and PEPP saver information (1)

TABLE ORDINATE	ITEM	INSTRUCTIONS
C0020/R0010	Administration costs of Basic PEPP	Total amount of administrative costs related to the administration of the PEPP, charged to the PEPP saver during the reporting period. The amount relates to one-off and recurring costs of Basic PEPP.
C0040/R0010	Distribution costs of Basic PEPP	Total amount of costs related to the distribution of the PEPP, The amount relates to one-off and recurring costs of Basic PEPP.
C0050/R0010	Costs of advice of Basic PEPP	Total amount of costs related to the costs of advice of the PEPP, charged during the reporting period. The amount relates to one-off and recurring costs of Basic

		PEPP.
C0060/R0010	Investment costs of Basic PEPP	Total amount of investment costs related to the PEPP, charged during the reporting period. These costs cover the charges related to safekeeping of assets, activities stemming from performing transaction operations and other costs related to the investment activities but not attributable to two categories mentioned above. The amount relates to one-off and recurring costs of Basic PEPP.
C0100/R0010	Costs of the capital guarantees, if any, of Basic PEPP	Total amount of premia for financial guarantees of the PEPP, charged during the reporting period. The amount relates to one-off and recurring costs of Basic PEPP.
C0020/R0040	Administration costs of Alternative investment options	Total amount of administrative costs related to the administration of the PEPP, charged to the PEPP saver during the reporting period. The amount relates to one-off and recurring costs of Alternative investment options.
C0040/R0040	Distribution costs of Alternative investment options	Total amount of costs related to the distribution of the PEPP. The amount relates to one-off and recurring costs of Alternative investment options.
C0050/R0040	Costs of advice of Alternative investment options	Total amount of costs related to the costs of advice of the PEPP, charged during the reporting period. The amount relates to one-off and recurring costs of Alternative investment options.
C0060/R0040	Investment costs of Alternative investment options	Total amount of investment costs related to the PEPP, charged during the reporting period. These costs cover the charges related to safekeeping of assets, activities stemming from performing transaction operations and other costs related to the investment activities but not attributable to two categories mentioned above. The amount relates to one-off and recurring costs of Alternative investment options.
C0100/R0040	Costs of the capital guarantees, if any, of Alternative investment options	Total amount of premium for financial guarantees of the PEPP, charged during the reporting period. The amount relates to one-off and recurring costs of Alternative investment options.

PEPP and PEPP saver information (2)

TABLE ORDINATE	ITEM	INSTRUCTIONS
Z0010	Country	ISO 3166 1 alpha 2 code of the home or host Member States of the PEPP. This item shall be filled for each country where a sub-account is available or where the PEPP is provided.

C0150/R0020	Number of PEPP savers in Basic PEPP commercialised in the country	Number of PEPP savers in Basic PEPP commercialised in the country
C0160/R0020	Total gross contributions received for Basic PEPP commercialised in the country	Total amount of contributions over the reporting period paid by PEPP savers of Basic PEPP commercialised in the country.
C0170/R0020	Total gross investment returns for Basic PEPP commercialised in the country	Total amount of gross investment returns allocated to PEPP savers. The value is gross of investment costs of Basic PEPP commercialised in the country.
C0190/R0020	Total benefit payments for Basic PEPP commercialised in the country	Total amount of benefit payments over the reporting period to PEPP savers for the Basic PEPP commercialised in the country. This amount includes all benefits paid out, i.e. including biometric risks and other possible options included in particular product.
C0200/R0020	Benefit payments related to retirement for Basic PEPP commercialised in the country	Amount of benefit payment over the reporting period to PEPP savers of Basic PEPP commercialised in the country. This amount includes only benefits related to retirement.
C0210/R0020	Benefit payments related to retirement paid through annuities for Basic PEPP commercialised in the country	Amount of benefit payments over the reporting period to PEPP savers of Basic PEPP commercialised in the country. This amount includes only benefits related to retirement paid through annuities.
C0220/R0020	Benefit payments related to retirement paid through lump sum for Basic PEPP commercialised in the country	Amount of benefit payments over the reporting period to PEPP savers of Basic PEPP commercialised in the country. This amount includes only benefits related to retirement paid through a lump sum.
C0230/R0020	Benefit payments related to retirement paid through drawdown payments for Basic PEPP commercialised in the country	Amount of benefit payments over the reporting period to PEPP savers of Basic PEPP commercialised in the country. This amount includes only benefits related to retirement paid through drawdown payments.
C0240/R0020	Benefit payments not related to retirement for Basic PEPP commercialised in the country	Amount of benefit payments over the reporting period to PEPP savers of Basic PEPP commercialised in the country. This amount includes only benefits related to non-retirement covers, i.e. biometric risks and other possible options.
C0250/R0020	Number of notifications in accordance with Article 20(1) of Regulation (EU) 2019/1238 received from PEPP savers that have changed their residence to another Member State for Basic PEPP commercialised in the country	Number of notifications received from PEPP savers of Basic PEPP commercialised in the country related to PEPP saver's change of residence to another Member State.
C0260/R0020	Number of requests for opening a sub-account in accordance with Article 20(2) of Regulation (EU)	Number of requests to open a new sub-account of the Basic PEPP commercialised in the country, received from PEPP savers which informed the PEPP provider about their intention to change the residence to another Member

	2019/1238 for Basic PEPP commercialised in the country	State.
C0270/R0020	Number of sub-accounts opened in accordance with Article 20(2) of Regulation (EU) 2019/1238 for Basic PEPP commercialised in the country	Number of actual sub-accounts opened of the Basic PEPP commercialised in the country related to requests received from PEPP savers which informed the PEPP provider about their intention to change the residence to another Member State.
C0280/R0020	Number of requests from PEPP savers for switching in accordance with Article 20(5)(a) of Regulation (EU) 2019/1238 for Basic PEPP commercialised in the country	Number of requests to switch to another PEPP provider, due to the current PEPP provider not being able to create a sub-account related to PEPP savers of Basic PEPP commercialised in the country changing the residence to another Member State.
C0290/R0020	Actual transfers made in accordance with Article 20(5)(a) of Regulation (EU) 2019/1238 for Basic PEPP commercialised in the country	Amount of actual transfers to another PEPP provider, due to the current PEPP provider not being able to create a sub-account related to PEPP savers of Basic PEPP commercialised in the country changing the residence to another Member State.
C0300/R0020	Number of requests from PEPP savers for switching in accordance with Article 52(3) of Regulation (EU) 2019/1238 for Basic PEPP commercialised in the country	Number of requests to switch to another PEPP provider upon request from PEPP savers of Basic PEPP commercialised in the country provided in accordance with Article 52(3) of Regulation (EU) 2019/1238
C0310/R0020	Actual transfers made in accordance with Article 52(3) of Regulation (EU) 2019/1238 for Basic PEPP commercialised in the country	Amount of actual transfers to another PEPP provider upon request from PEPP savers of Basic PEPP commercialised in the country provided in accordance with Article 52(3) of Regulation (EU) 2019/1238
C0320/R0020	Assets of Basic PEPP commercialised in the country	Total amount of assets related to Basic PEPP commercialised in the country.
C0330/R0020	Obligations of Basic PEPP commercialised in the country	Total amount of technical provisions and other liabilities, where relevant, related to Basic PEPP commercialised in the country.
C0340/R0020	Number of complaints for Basic PEPP commercialised in the country	The total number of complaints received for the Basic PEPP commercialised in the country over the reporting period.
C0150/R0030	Number of PEPP savers in Basic PEPP in run-off	Number of PEPP savers in Basic PEPP in run-off
C0160/R0030	Total gross contributions received for Basic PEPP in run-off	Total amount of contributions over the reporting period paid by PEPP savers of Basic PEPP in run-off.
C0170/R0030	Total gross investment returns for Basic PEPP in run-off	Total amount of gross investment returns allocated to PEPP savers. The value is gross of investment costs of Basic PEPP in run-off.

C0190/R0030	Total benefit payments for Basic PEPP in run-off	Total amount of benefit payments over the reporting period to PEPP savers for the Basic PEPP in run-off. This amount includes all benefits paid out, i.e. including biometric risks and other possible options included in particular product.
C0200/R0030	Benefit payments related to retirement for Basic PEPP in run-off	Amount of benefit payment over the reporting period to PEPP savers of Basic PEPP in run-off. This amount includes only benefits related to retirement.
C0210/R0030	Benefit payments related to retirement paid through annuities for Basic PEPP in run-off	Amount of benefit payments over the reporting period to PEPP savers of Basic PEPP in run-off. This amount includes only benefits related to retirement paid through annuities.
C0220/R0030	Benefit payments related to retirement paid through lump sum for Basic PEPP in run-off	Amount of benefit payments over the reporting period to PEPP savers of Basic PEPP in run-off. This amount includes only benefits related to retirement paid through a lump sum.
C0230/R0030	Benefit payments related to retirement paid through drawdown payments for Basic PEPP in run-off	Amount of benefit payments over the reporting period to PEPP savers of Basic PEPP in run-off. This amount includes only benefits related to retirement paid through drawdown payments.
C0240/R0030	Benefit payments not related to retirement for Basic PEPP in run-off	Amount of benefit payments over the reporting period to PEPP savers of Basic PEPP in run-off. This amount includes only benefits related to non-retirement covers, i.e. biometric risks and other possible options.
C0250/R0030	Number of notifications in accordance with Article 20(1) of Regulation (EU) 2019/1238 received from PEPP savers that have changed their residence to another Member State for Basic PEPP in run-off	Number of notifications received from PEPP savers of Basic PEPP in run-off related to PEPP saver's change of residence to another Member State.
C0260/R0030	Number of requests for opening a sub-account in accordance with Article 20(2) of Regulation (EU) 2019/1238 for Basic PEPP in run-off	Number of requests to open a new sub-account of the Basic PEPP in run-off, received from PEPP savers which informed the PEPP provider about their intention to change the residence to another Member State.
C0270/R0030	Number of sub-accounts opened in accordance with Article 20(2) of Regulation (EU) 2019/1238 for Basic PEPP in run-off	Number of actual sub-accounts opened of the Basic PEPP in run-off related to requests received from PEPP savers which informed the PEPP provider about their intention to change the residence to another Member State.
C0280/R0030	Number of requests from PEPP savers for switching in accordance with Article 20(5)(a) of Regulation (EU) 2019/1238 for Basic PEPP in run-off	Number of requests to switch to another PEPP provider, due to the current PEPP provider not being able to create a sub-account related to PEPP savers of Basic PEPP in run-off changing the residence to another Member State.
C0290/R0030	Actual transfers made in accordance with Article 20(5)(a) of Regulation (EU) 2019/1238 for Basic PEPP in run-off	Amount of actual transfers to another PEPP provider, due to the current PEPP provider not being able to create a sub-account related to PEPP savers of Basic PEPP in run-off changing the residence to another Member State.
C0300/R0030	Number of requests from PEPP savers for switching in accordance with Article 52(3) of Regulation (EU) 2019/1238 for Basic PEPP	Number of requests to switch to another PEPP provider upon request from PEPP savers of Basic PEPP in run-off provided in accordance with Article 52(3) of Regulation (EU) 2019/1238.

	in run-off	
C0310/R0030	Actual transfers made in accordance with Article 52(3) of Regulation (EU) 2019/1238 or Basic PEPP in run-off	Amount of actual transfers to another PEPP provider upon request from PEPP savers of Basic PEPP in run-off provided in accordance with Article 52(3) of Regulation (EU) 2019/1238
C0320/R0030	Assets of Basic PEPP in run-off	Total amount of assets related to Basic PEPP in run-off.
C0330/R0030	Obligations of Basic PEPP in run-off	Total amount of technical provisions and other liabilities, where relevant, related to Basic PEPP in run-off.
C0340/R0030	Number of complaints for Basic PEPP in run-off	The total number of complaints received for the Basic PEPP in run-off over the reporting period.
C0150/R0050	Number of PEPP savers in Alternative investment options commercialised in the country	Number of PEPP savers in Alternative investment options commercialised in the country
C0160/R0050	Total gross contributions received for Alternative investment options commercialised in the country	Total amount of contributions over the reporting period paid by PEPP savers of Alternative investment options commercialised in the country.
C0170/R0050	Total gross investment returns for Alternative investment options commercialised in the country	Total amount of gross investment returns allocated to PEPP savers. The value is gross of investment costs of Alternative investment options commercialised in the country.
C0190/R0050	Total benefit payments for Alternative investment options commercialised in the country	Total amount of benefit payments over the reporting period to PEPP savers for the Alternative investment options commercialised in the country. This amount includes all benefits paid out, i.e. including biometric risks and other possible options included in particular product.
C0200/R0050	Benefit payments related to retirement for Alternative investment options commercialised in the country	Amount of benefit payment over the reporting period to PEPP savers of Alternative investment options commercialised in the country. This amount includes only benefits related to retirement.
C0210/R0050	Benefit payments related to retirement paid through annuities for Alternative investment options commercialised in the country	Amount of benefit payments over the reporting period to PEPP savers of Alternative investment options commercialised in the country. This amount includes only benefits related to retirement paid through annuities.
C0220/R0050	Benefit payments related to retirement paid through lump sum for Alternative investment options commercialised in the country	Amount of benefit payments over the reporting period to PEPP savers of Alternative investment options commercialised in the country. This amount includes only benefits related to retirement paid through a lump sum.
C0230/R0050	Benefit payments related to retirement paid through drawdown payments for alternative investment options commercialised in	Amount of benefit payments over the reporting period to PEPP savers of alternative investment options commercialised in the country. This amount includes only benefits related to retirement paid through drawdown payments.

	the country	
C0240/R0050	Benefit payments not related to retirement for Alternative investment options commercialised in the country	Amount of benefit payments over the reporting period to PEPP savers of Alternative investment options commercialised in the country. This amount includes only benefits related to non-retirement covers, i.e. biometric risks and other possible options.
C0250/R0050	Number of notifications in accordance with Article 20(1) of Regulation (EU) 2019/1238 received from PEPP savers that have changed their residence to another Member State for alternative investment options commercialised in the country	Number of notifications received from PEPP savers of Alternative investment options commercialised in the country related to PEPP saver's change of residence to another Member State.
C0260/R0050	Number of requests for opening a sub-account in accordance with Article 20(2) of Regulation (EU) 2019/1238 for alternative investment options commercialised in the country	Number of requests to open a new sub-account of the Alternative investment options commercialised in the country, received from PEPP savers which informed the PEPP provider about their intention to change the residence to another Member State.
C0270/R0050	Number of sub-accounts opened in accordance with Article 20(2) of Regulation (EU) 2019/1238 for alternative investment options commercialised in the country	Number of actual sub-accounts opened of the Alternative investment options commercialised in the country related to requests received from PEPP savers which informed the PEPP provider about their intention to change the residence to another Member State.
C0280/R0050	Number of requests from PEPP savers for switching in accordance with Article 20(5)(a) of Regulation (EU) 2019/1238 for alternative investment options commercialised in the country	Number of requests to switch to another PEPP provider, due to the current PEPP provider not being able to create a sub-account related to PEPP savers of Alternative investment options commercialised in the country changing the residence to another Member State.
C0290/R0050	Actual transfers made in accordance with Article 20(5)(a) of Regulation (EU) 2019/1238 for alternative investment options commercialised in the country	Amount of actual transfers to another PEPP provider, due to the current PEPP provider not being able to create a sub-account related to PEPP savers of Alternative investment options commercialised in the country changing the residence to another Member State.
C0300/R0050	Number of requests from PEPP savers for switching in accordance with Article 52(3) of Regulation (EU) 2019/1238 for alternative investment options commercialised in the	Number of requests to switch to another PEPP provider upon request from PEPP savers of alternative investment options commercialised in the country provided in accordance with Article 52(3) of Regulation (EU) 2019/1238.

	country	
C0310/R0050	Actual transfers made in accordance with Article 52(3) of Regulation (EU) 2019/1238 for alternative investment options commercialised in the country	Amount of actual transfers to another PEPP provider upon request from PEPP savers of alternative investment options commercialised in the country provided in accordance with Article 52(3) of Regulation (EU) 2019/1238.
C0320/R0050	Assets of Alternative investment options commercialised in the country	Total amount of assets related to Alternative investment options commercialised in the country.
C0330/R0050	Obligations of Alternative investment options commercialised in the country	Total amount of technical provisions and other liabilities, where relevant, related to Alternative investment options commercialised in the country.
C0340/R0050	Number of complaints for Alternative investment options commercialised in the country	The total number of complaints received for the Alternative investment options commercialised in the country over the reporting period.
C0149/R0060	Number of alternative investment options offered for PEPP product in run-off	Number of alternative investment options offered for PEPP product in run-off
C0150/R0060	Number of PEPP savers in Alternative investment options in run-off	Number of PEPP savers in Alternative investment options in run-off
C0160/R0060	Total gross contributions received for Alternative investment options in run-off	Total amount of contributions over the reporting period paid by PEPP savers of Alternative investment options in run-off.
C0170/R0060	Total gross investment returns for Alternative investment options in run-off	Total amount of gross investment returns allocated to PEPP savers. The value is gross of investment costs of Alternative investment options in run-off.
C0190/R0060	Total benefit payments for Alternative investment options in run-off	Total amount of benefit payments over the reporting period to PEPP savers for the Alternative investment options in run-off. This amount includes all benefits paid out, i.e. including biometric risks and other possible options included in particular product.
C0200/R0060	Benefit payments related to retirement for Alternative investment options in run-off	Amount of benefit payment over the reporting period to PEPP savers of Alternative investment options in run-off. This amount includes only benefits related to retirement.
C0210/R0060	Benefit payments related to retirement paid through annuities for Alternative investment options in run-off	Amount of benefit payments over the reporting period to PEPP savers of Alternative investment options in run-off. This amount includes only benefits related to retirement paid through annuities.
C0220/R0060	Benefit payments related to retirement paid through lump sum for Alternative investment options in run-off	Amount of benefit payments over the reporting period to PEPP savers of Alternative investment options in run-off. This amount includes only benefits related to retirement paid through a lump sum.

C0230/R0060	Benefit payments related to retirement paid through drawdown payments for alternative investment options in run-off	Amount of benefit payments over the reporting period to PEPP savers of alternative investment options in run-off. This amount includes only benefits related to retirement paid through drawdown payments.
C0240/R0060	Benefit payments not related to retirement for Alternative investment options in run-off	Amount of benefit payments over the reporting period to PEPP savers of Alternative investment options in run-off. This amount includes only benefits related to non-retirement covers, i.e. biometric risks and other possible options.
C0250/R0060	Number of notifications in accordance with Article 20(1) of Regulation (EU) 2019/1238 received from PEPP savers that have changed their residence to another Member State for alternative investment options in run-off	Number of notifications received from PEPP savers of Alternative investment options in run-off related to PEPP saver's change of residence to another Member State.
C0260/R0060	Number of requests for opening a sub-account in accordance with Article 20(2) of Regulation (EU) 2019/1238 for alternative investment options in run-off	Number of requests to open a new sub-account of the Alternative investment options in run-off, received from PEPP savers which informed the PEPP provider about their intention to change the residence to another Member State.
C0270/R0060	Number of sub-accounts opened in accordance with Article 20(2) of Regulation (EU) 2019/1238 for alternative investment options in run-off	Number of actual sub-accounts opened of the Alternative investment options in run-off related to requests received from PEPP savers which informed the PEPP provider about their intention to change the residence to another Member State.
C0280/R0060	Number of requests from PEPP savers for switching in accordance with Article 20(5)(a) of Regulation (EU) 2019/1238 for alternative investment options in run-off	Number of requests to switch to another PEPP provider, due to the current PEPP provider not being able to create a sub-account related to PEPP savers of Alternative investment options in run-off changing the residence to another Member State.
C0290/R0060	Actual transfers made in accordance with Article 20(5) of Regulation (EU) 2019/1238 for alternative investment options in run-off	Amount of actual transfers to another PEPP provider, due to the current PEPP provider not being able to create a sub-account related to PEPP savers of Alternative investment options in run-off changing the residence to another Member State.
C0300/R0060	Number of requests from PEPP savers for switching in accordance with Article 52(3) of Regulation (EU) 2019/1238 for alternative investment options in run-off	Number of requests to switch to another PEPP provider upon request from PEPP savers of alternative investment options in run-off provided in accordance with Article 52(3) of Regulation (EU) 2019/1238.

C0310/R0060	Actual transfers made in accordance with Article 52(3) of Regulation (EU) 2019/1238 for alternative investment options in run-off	Amount of actual transfers to another PEPP provider upon request from PEPP savers of alternative investment options in run-off provided in accordance with Article 52(3) of Regulation (EU) 2019/1238.
C0320/R0060	Assets of Alternative investment options in run-off	Total amount of assets related to alternative investment options in run-off.
C0330/R0060	Obligations of Alternative investment options in run-off	Total amount of technical provisions and other liabilities, where relevant, related to Alternative investment options in run-off.
C0340/R0060	Number of complaints for Alternative investment options in run-off	The total number of complaints received for the Alternative investment options in run-off over the reporting period.