

*EN*  
*ANNEX II*

**INSTRUCTIONS FOR THE DISCLOSURE OF AGGREGATE STATISTICAL DATA**

The disclosure of aggregate statistical data as referred to in Article 3 shall be performed in accordance with the instructions and item definitions laid down in this Annex.

**Number of previous years of disclosure**

In accordance with Article 316(2) of Delegated Regulation (EU) 2015/35 data shall be disclosed concerning the four previous calendar years. Prior to 2020, where data will be available for less than four years, data shall be disclosed concerning all available previous years. Each time a disclosure is made, the calendar years for which the disclosures relate to shall be updated. Within Templates A to C the ‘x’ in the first row of the table represents the current year at the time at which the disclosure is made.

**Disclosure deadlines and financial year end**

The timing of the financial year end of insurance and reinsurance undertakings may affect the year in which data is disclosed by supervisory authorities. The last paragraph of Part A of Annex XXI to Delegated Regulation (EU) 2015/35 provides that the disclosure of data concerning supervised undertakings and groups relates to the financial year which ended in the calendar year prior to the year of disclosure. Where insurance or reinsurance undertakings have a financial year end after 31 December, the aggregation and disclosure of this data by supervisory authorities takes place in the year after the one in which the financial year ended. For the first year of disclosure taking place in 2017 and relating to the calendar year ending in 2016, in those Member States where insurance or reinsurance undertakings have a financial year end after 31 December, the data concerning supervised undertakings and groups disclosed in 2017 would not include data from all insurance and reinsurance undertaking subject to Directive 2009/138/EC. However, all subsequent disclosures shall include data from all insurance and reinsurance undertakings.

**Cell numbering**

The cell numbers correspond to the order and numbering of Annex XXI of Delegated Regulation (EU) 2015/35, covering first information required under part A of Annex XXI concerning insurance and reinsurance undertakings (cells AS), followed by information required under part A of Annex XXI concerning insurance groups (cells AG), and finally information required under part B of Annex XXI concerning supervisory authorities (cells B).

**Item definitions**

The item definitions clarify the specific data to be disclosed or the source of the data. All references to cell numbers refer to other cells within the Templates in this Regulation. All code references of templates or template items in the item definitions refer to the templates or template items with identical code references, as laid down in Commission Implementing Regulation (EU) No XX/YY of [date] laying down implementing technical standards with regard to the templates for the submission of information to the supervisory authorities in accordance with Directive 2009/138/EC of the European Parliament and of the Council<sup>1</sup>. Where an item definition is not provided, the data to be disclosed is considered to be clear.

### **Specific instructions concerning Template A**

In accordance with Part A of Annex XXI to Delegated Regulation (EU) 2015/35, data concerning supervised insurance and reinsurance undertakings shall be provided separately for (1) all insurance undertakings, (2) life insurance undertakings, (3) non-life insurance undertaking, (4) insurance undertaking which simultaneously pursue both life and non-life insurance activities, and (5) reinsurance undertakings, unless the cell is marked as not applicable (N/A).

The column in Template A covering information on ‘all insurance and reinsurance undertaking’ is highlighted in light green to indicate that these cells represent the sum of the information provided in the white cells on the different categories of undertakings described in the paragraph above, where such information is provided separately.

### **Specific instructions concerning Templates C and D**

Templates C and D concern the disclosure of data on the supervisory authority based on Part B of Annex XXI to Delegated Regulation (EU) 2015/35 with Template C covering quantitative data and Template D covering qualitative data. Within Template D, information covering previous years shall be provided under each individual heading, such as ‘The structure of the supervisory authority’. Where the information is unchanged during more than one calendar year, the supervisory authority shall indicate the number of calendar years for which the information applies. In other respects, Member States may decide on the specific format and structure that is appropriate based on the nature and length of the information to be provided under each of the headings within Template D.

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<sup>1</sup> Not yet published in the Official Journal.

I. ITEM DEFINITIONS FOR THE DISCLOSURE OF AGGREGATE STATISTICAL DATA WITH REGARD TO INSURANCE AND REINSURANCE UNDERTAKINGS SUPERVISED UNDER DIRECTIVE 2009/138/EC

ITEM	CELL NUMBER	DEFINITION
The number of insurance and reinsurance undertakings	AS1a	The number of direct life or non-life insurance or reinsurance undertakings, which have received authorisation in accordance with Article 14 of Directive 2009/138/EC and fall within the scope of Directive 2009/138/EC.
The number of branches as referred to in Article 13(11) of Directive 2009/138/EC established in the Member State of the supervisory authority	AS1b	The number of branches of insurance or reinsurance undertakings, with head offices situated in another Member State.
The number of branches as referred to in Article 162(3) of Directive 2009/138/EC established in the Member State of the supervisory authority	AS1c	The number of branches belonging to insurance or reinsurance undertakings with head offices situated outside the EEA.
The number of Union branches of insurance and reinsurance undertakings established in the Member State of the supervisory authority carrying out relevant business in one or more other Member States	AS2	
The number of insurance undertakings established in the Member State of the supervisory authority pursuing business in other Member States under the freedom	AS3	Information of the supervisory authority in the home Member State on insurance undertakings that actually pursue business under the freedom to provide services in other

ITEM	CELL NUMBER	DEFINITION
to provide services		Member States based on template S.04.01.01.
The number of insurance undertakings established in other Member States which have notified their intention to pursue business in the Member State of the supervisory authority under the freedom to provide services	AS4a	Information of the supervisory authority in the host Member State on insurance undertakings notified as intending to pursue business in its Member State under the freedom to provide services.
The number of insurance undertakings established in other Member States which actually pursue business in the Member State of the supervisory authority under the freedom to provide services	AS4b	Information of the supervisory authority in the host Member State on insurance undertakings that actually carry out business in its Member State under the freedom to provide services. This number is based on the information exchange between supervisory authorities of the home and host Member State.
The number of insurance and reinsurance undertakings falling outside the scope of Directive 2009/138/EC	AS5	The number of insurance and reinsurance undertakings falling outside the scope of Directive 2009/138/EC in accordance with Articles 4 to 12 of Directive 2009/138/EC.
The number of special purpose vehicles authorised in accordance with Article 211 of Directive 2009/138/EC from insurance and reinsurance undertakings	AS6	
The number of insurance and reinsurance undertakings subject to	AS7	The number of insurance and reinsurance undertakings, including

ITEM	CELL NUMBER	DEFINITION
reorganisation measures or winding-up proceedings		third country branches, subject to reorganisation measures or winding-up proceedings. Reorganisation measures are the measures under Title IV, Chapter II of Directive 2009/138/EC. Winding-up proceedings are the procedures under Title IV, Chapter III of Directive 2009/138/EC.
The number of insurance and reinsurance undertakings and the number of their portfolios where the matching adjustment referred to in Article 77b of Directive 2009/138/EC is applied	AS8	
The number of insurance and reinsurance undertakings applying the volatility adjustment referred to in Article 77d of Directive 2009/138/EC	AS9	
The number of insurance and reinsurance undertakings applying the transitional risk-free interest rate term structure referred to in Article 308c Directive 2009/138/EC	AS10	
The number of insurance and reinsurance undertakings applying the transitional deduction to technical provisions referred to in Article 308d Directive 2009/138/EC	AS11	

<b>ITEM</b>	<b>CELL NUMBER</b>	<b>DEFINITION</b>
The total amount of assets of the insurance and reinsurance undertakings valued in accordance with Article 75 of Directive 2009/138/EC	AS12	Item C0010/R0500 of template S.02.01.01
Intangible assets	AS12a	Item C0010/R0030 of template S.02.01.01
Deferred tax assets	AS12b	Item C0010/R0040 of template S.02.01.01
Pension benefit surplus	AS12c	Item C0010/R0050 of template S.02.01.01
Property, plant & equipment held for own use	AS12d	Item C0010/R0060 of template S.02.01.01
Investments (other than assets held for unit-linked and index-linked contracts)	AS12e	Item C0010/R0070 of template S.02.01.01
Assets held for unit-linked & index-linked contracts	AS12f	Item C0010/R0220 of template S.02.01.01
Loans & mortgages (except loans on policies)	AS12g	The sum of Items C0010/R0250 and C0010/R0260 of template S.02.01.01
Loans on policies	AS12h	Item C0010/R0240 of template S.02.01.01
Reinsurance recoverables	AS12i	Item C0010/R0270 of template S.02.01.01
Deposits to cedants	AS12j	Item C0010/R0350 of template S.02.01.01
Insurance & intermediaries receivables	AS12k	Item C0010/R0360 of template S.02.01.01
Reinsurance receivables	AS12l	Item C0010/R0370 of template S.02.01.01
Receivables (trade, not insurance)	AS12m	Item C0010/R0380 of template S.02.01.01

<b>ITEM</b>	<b>CELL NUMBER</b>	<b>DEFINITION</b>
Own shares	AS12n	Item C0010/R0390 of template S.02.01.01
Amounts due in respect of own fund items or initial fund called up but not yet paid in	AS12o	Item C0010/R0400 of template S.02.01.01
Cash and cash equivalents	AS12p	Item C0010/R0410 of template S.02.01.01
Any other assets, not elsewhere shown	AS12q	Item C0010/R0420 of template S.02.01.01
The total amount of liabilities of the insurance and reinsurance undertakings valued in accordance with Articles 75 to 86 of Directive 2009/138/EC	AS13	Item C0010/R0900 of template S.02.01.01
Technical provisions	AS13a	The sum of items C0010/R0520, C0010/R0560, C0010/R0610, C0010/R0650 and C0010/R0690 of template S.02.01.01
Other liabilities, excluding subordinated liabilities which are not included in the own funds	AS13b	The sum of items C0010/R0740 to C0010/R0840, C0010/R0870 and C0010/R0880 of template S.02.01.1
Subordinated liabilities which are not included in the own funds	AS13c	Item C0010/R0860 of template S.02.01.01
The total amount of basic own funds	AS14a	Item C0010/R0290 of template S.23.01.01
Of which, subordinated liabilities	AS14aa	Item C0010/R0140 of template S.23.01.01
The total amount of ancillary own funds	AS14b	Item C0010/R0400 of template S.23.01.01
The total eligible amount of own	AS15	Item C0010/R0540 of template

<b>ITEM</b>	<b>CELL NUMBER</b>	<b>DEFINITION</b>
funds to cover the Solvency Capital Requirement		S.23.01.01
Tier 1 unrestricted	AS15a	Item C0020/R0540 of template S.23.01.01
Tier 1 restricted	AS15b	Item C0030/R0540 of template S.23.01.01
Tier 2	AS15c	Item C0040/R0540 of template S.23.01.01
Tier 3	AS15d	Item C0050/R0540 of template S.23.01.01
The total eligible amount of basic own funds to cover the Minimum Capital Requirement	AS16	Item C0010/R0550 of template S.23.01.01
Tier 1 unrestricted	AS16a	Item C0020/R0550 of template S.23.01.01
Tier 1 restricted	AS16b	Item C0030/R0550 of template S.23.01.01
Tier 2	AS16c	Item C0040/R0550 of template S.23.01.01
The total amount of the Minimum Capital Requirement	AS17	Item C0070/R0400 of template S.28.01.01 or S.28.02.01
The total amount of the Solvency Capital Requirement	AS18	Item C0100/R0220 of template S.25.01.01, S.25.02.01 or S.25.03.01
Total amount of the Solvency Capital Requirement calculated using the standard formula by risk module and sub-module — at the level of aggregation available — expressed as percentage of the total amount of the Solvency Capital Requirement	AS19	This cell should include the amount of the Solvency Capital Requirement calculated using the standard formula. This is item C0100/R0220 of template S.25.01.01.01 divided by cell AS18 (expressed as a percentage).  Cells AS19a – AS19f should include



ITEM	CELL NUMBER	DEFINITION
		<p>the amounts of the Solvency Capital Requirement by risk module and sub-module at the level of aggregation available.</p> <p>For undertakings with ring-fenced funds or matching portfolios, data on the Solvency Capital Requirement is only available at entity level and not by risk module and sub-module due to the nature of the calculation. Thus, where ring-fenced funds and matching portfolios exist within the Member State, the data by risk module and sub-module in Cells AS19a- AS19f should only include those undertakings without ring-fenced funds or matching portfolios.</p>
Market risk	AS19a	Item C0030/R0010 of template S.25.01.01 divided by cell AS18 (expressed as percentage)
Interest rate risk	AS19aa	Item C0060/R0100 of template S.26.01.01 divided by cell AS18 (expressed as percentage)
Equity risk	AS19ab	Item C0060/R0200 of template S.26.01.01 divided by cell AS18 (expressed as percentage)
Property risk	AS19ac	Item C0060/R0300 of template S.26.01.01 divided by cell AS18 (expressed as percentage)
Spread risk	AS19ad	Item C0060/R0400 of template S.26.01.01 divided by cell AS18

ITEM	CELL NUMBER	DEFINITION
		(expressed as percentage)
Market risk concentrations	AS19ae	Item C0060/R0500 of template S.26.01.01 divided by cell AS18 (expressed as percentage)
Currency risk	AS19af	Item C0060/R0600 of template S.26.01.01 divided by cell AS18 (expressed as percentage)
Counterparty default risk	AS19b	Item C0030/R0020 of template S.25.01.01 divided by cell AS18 (expressed as percentage)
Life underwriting risk	AS19c	Item C0030/R0030 of template S.25.01.01 divided by cell AS18 (expressed as percentage)
Mortality risk	AS19ca	Item C0060/R0100 of template S.26.03.01 divided by cell AS18 (expressed as percentage)
Longevity risk	AS19cb	Item C0060/R0200 of template S.26.03.01 divided by cell AS18 (expressed as percentage)
Disability-morbidity risk	AS19cc	Item C0060/R0300 of template S.26.03.01 divided by cell AS18 (expressed as percentage)
Lapse risk	AS19cd	Item C0060/R0400 of template S.26.03.01 divided by cell AS18 (expressed as percentage)
Life expense risk	AS19ce	Item C0060/R0500 of template S.26.03.01 divided by cell AS18 (expressed as percentage)
Revision risk	AS19cf	Item C0060/R0600 of template S.26.03.01 divided by cell AS18 (expressed as percentage)
Life catastrophe risk	AS19cg	Item C0060/R0700 of template

<b>ITEM</b>	<b>CELL NUMBER</b>	<b>DEFINITION</b>
		S.26.03.01 divided by cell AS18 (expressed as percentage)
Health underwriting risk	AS19d	Item C0030/R0040 of template S.25.01.01 divided by cell AS18 (expressed as percentage)
SLT health underwriting risk	AS19da	Item C0060/R0800 of template S.26.04.01 divided by cell AS18 (expressed as percentage)
NSLT health underwriting risk	AS19db	Item C0230/R1400 of template S.26.04.01 divided by cell AS18 (expressed as percentage)
Health catastrophe risk	AS19dc	Item C0250/R1540 of template S.26.04.01 divided by cell AS18 (expressed as percentage)
Non-life underwriting risk	AS19e	Item C0030/R0050 of template S.25.01.01 divided by cell AS18 (expressed as percentage)
Non-life premium and reserve risk	AS19ea	Item C0100/R0300 of template S.26.05.01 divided by cell AS18 (expressed as percentage)
Non-life lapse risk	AS19eb	Item C0150/R0400 of template S.26.05.01 divided by cell AS18 (expressed as percentage)
Non-life catastrophe risk	AS19ec	Item C0160/R0500 of template S.26.05.01 divided by cell AS18 (expressed as percentage)
Intangible asset risk	AS19f	Item C0030/R0070 of template S.25.01.01 divided by cell AS18 (expressed as percentage)
Operational risk	AS19g	Item C0100/R0130 of template S.25.01.01 divided by cell AS18 (expressed as percentage)

ITEM	CELL NUMBER	DEFINITION
<p>Total amount of the Solvency Capital Requirement for spread risk and market concentration sub-modules and counterparty default risk module for which a reassessment of the credit quality steps of the larger or more complex exposures has been conducted in accordance with Article 4(5) of Delegated Regulation (EU) 2015/35 — at the level of aggregation available — expressed as percentage of the total amount of the respective sub-modules or module (where the Solvency Capital Requirement for credit risk is calculated using the standard formula)</p>	<p>AS20</p>	<p>For those insurance and reinsurance undertakings using the standard formula, the total amount of the three risk modules and sub-modules for those insurance and reinsurance undertakings that did at least one reassessment, divided by the total amount for the three risk modules and sub-modules for all insurance and reinsurance undertakings.</p> <p>For undertakings with ring-fenced funds or matching portfolios, data on the Solvency Capital Requirement is only available at entity level and not by risk module and sub-module, due to the nature of the calculation. Thus, where ring-fenced funds and matching portfolios exist within the Member State the data by risk module and sub-module in cells AS20 and AS20a-c should only include those undertaking without ring-fenced funds or matching portfolios.</p> <p>Since data on the reassessment of the credit quality steps is not reported by insurance and reinsurance undertaking in the quantitative templates, supervisory authorities should clarify in Template A of this</p>

ITEM	CELL NUMBER	DEFINITION
		regulation the scope of the information provided in cells AS20 and AS20a-c including the level of aggregation available.
Spread risk	AS20a	For those insurance and reinsurance undertakings using the standard formula, the total amount of the spread risk of those insurance and reinsurance undertakings that did at least one reassessment, divided by the total amount of the spread risk sub-module for all insurance and reinsurance undertakings.
Market risk concentration	AS20b	For those insurance and reinsurance undertakings using the standard formula, the total amount of the market risk concentration for those insurance and reinsurance undertakings that did at least one reassessment, divided by the total amount of the market concentration risk sub-module for all insurance and reinsurance undertakings.
Counterparty default risk	AS20c	For those insurance and reinsurance undertakings using the standard formula, the total amount of the counterparty default risk for those insurance and reinsurance undertakings that did at least one reassessment, divided by the total amount of the market concentration risk sub-module for all insurance and

ITEM	CELL NUMBER	DEFINITION
		reinsurance undertakings.
Total amount of the Solvency Capital Requirement calculated using an approved partial internal model by risk module and sub-module — at the level of aggregation available — expressed as percentage of the total amount of the Solvency Capital Requirement	AS21	Item C0100/R0220 of template S.25.02.01 divided by cell AS18 (expressed as percentage)
Of which, the total amount of the Solvency Capital Requirement calculated using an approved partial internal model which scope includes credit risk in both market and counterparty default risk, by risk module and sub-module — at the level of the aggregation available — expressed as percentage of the total amount of the Solvency Capital Requirement calculated using partial internal model	AS21a	Item C0100/R0220 of template S.25.02.01 for insurance and reinsurance undertakings, which are using an approved partial internal model which scope includes credit risk in both market risk and counterparty default risk, divided by cell AS21 (expressed as percentage).
The number of insurance and reinsurance undertakings using an approved full internal model for the calculation of the Solvency Capital Requirement	AS22a	
The number of insurance and reinsurance undertakings using an approved partial internal model for the calculation of the Solvency	AS22b	

ITEM	CELL NUMBER	DEFINITION
Capital Requirement		
The number of insurance and reinsurance undertakings using an approved internal model which scope includes credit risk in both market risk and counterparty default risk	AS22c	
The number of capital add-ons	AS23a	
The average capital add-on per undertaking	AS23b	The total of item C0100/R0210 in templates S.25.01.01, S.25.02.01 and S.25.03.01 for all insurance and reinsurance undertakings that report the item, divided by cell AS23a.
The distribution of capital add-ons measured as a percentage of the Solvency Capital Requirement with regard to all insurance and reinsurance undertakings supervised under Directive 2009/138/EC	AS23c	The total of item C0100/R0210 in templates S.25.01.01, S.25.02.01 and S.25.03.01 for all insurance and reinsurance undertakings that report the item divided by cell AS18.

II. ITEM DEFINITIONS FOR THE DISCLOSURE OF AGGREGATE STATISTICAL DATA WITH REGARD TO GROUPS SUPERVISED UNDER DIRECTIVE 2009/138/EC

ITEM	CELL NUMBER	DEFINITION
The number of insurance groups of which the supervisory authority is the group supervisor including:	AG24	The number of insurance groups of which the supervisory authority is the group supervisor, including insurance groups at national level
The number of insurance and reinsurance subsidiary undertakings at national level	AG24a	The number of rows reported in template S.32.01.04, where “Country” is the country of the supervisory authority.
The number of insurance and reinsurance subsidiary undertakings in other Member States	AG24b	The number of rows reported in template S.32.01.04 where “Country” is the Member States other than country of the supervisory authority.
The number of insurance and reinsurance subsidiary undertakings in third countries:	AG24c	The number of rows reported in template S.32.01.04 where “Country” is a third country.
Of which the number of insurance and reinsurance subsidiary undertakings in equivalent third countries	AG24ca	The number of rows reported in template S.32.01.04 where “Country” is an equivalent third country
Of which the number of insurance and reinsurance	AG24cb	The number of rows reported in template S.32.01.04 where “Country” is a non-equivalent third country



ITEM	CELL NUMBER	DEFINITION
subsidiary undertakings in non-equivalent third countries		
The number of insurance groups of which the supervisory authority is the group supervisor, where the ultimate parent insurance or reinsurance undertaking or insurance holding company which has its head office in the Union is a subsidiary undertaking of a company which has its head office outside of the Union	AG25	
The number of ultimate parent insurance or reinsurance undertakings or insurance holding companies or mixed financial holding companies subject to group supervision at national level by the supervisory authority in accordance with Article 216 of Directive 2009/138/EC, including:	AG26	Cells AG26a to AG26db should be filled in for each such undertaking and holding company separately.
Name of such undertaking or holding	AG26a	

ITEM	CELL NUMBER	DEFINITION
company		
The number of its insurance and reinsurance subsidiary undertakings at national level	AG26b	
The number of its insurance and reinsurance subsidiary undertakings in other Member States	AG26c	
The number of its insurance and reinsurance subsidiary undertakings in third countries	AG26d	
Of which, the number of its insurance and reinsurance subsidiary undertakings in equivalent third countries	AG26da	This includes third countries which are partially or provisionally equivalent.
Of which, the number of its insurance and reinsurance subsidiary undertakings in non-equivalent third countries	AG26db	

ITEM	CELL NUMBER	DEFINITION
The number of ultimate parent insurance or reinsurance undertakings or insurance holding companies subject to group supervision at national level by the supervisory authority in accordance with Article 216 of Directive 2009/138/EC, where another related ultimate parent undertaking at national level is present as referred to in Article 217 of Directive 2009/138/EC	AG27	
The number of cross-border insurance groups where the supervisory authority is the group supervisor	AG28	The number of insurance groups of which the supervisory authority is the group supervisor, excluding insurance groups at national level
The number of insurance groups that have been allowed to use method 2 or a combination of methods 1 and 2 in accordance with Article 220(2) of Directive 2009/138/EC for the calculation of the solvency at the level of the group	AG29	Number of insurance groups that answered method 2 or the combination of methods in item C0010/R0130 of template S.01.02.04.
The total amount of the group eligible own funds for the insurance groups of	AG30	This is the sum of cells AG30a, AG30b and AG30c.

ITEM	CELL NUMBER	DEFINITION
which the supervisory authority is the group supervisor		
The total amount of the group eligible own funds calculated in accordance with method 1 as referred to in Article 230(1) of Directive 2009/138/EC for the insurance groups of which the supervisory authority is the group supervisor	AG30a	Item C0010/R0660 of template S.23.01.04 for insurance groups which calculate eligible own funds in accordance with method 1 as referred to in Article 230(1) of Directive 2009/138/EC
The total amount of the group eligible own funds calculated in accordance with method 2 as referred to in Article 233 of Directive 2009/138/EC for the insurance groups of which the supervisory authority is the group supervisor	AG30b	Item C0010/R0660 of template S.23.01.04 for insurance groups which calculate eligible own funds in accordance with method 2 as referred to in Article 233(2) of Directive 2009/138/EC
The total amount of the group eligible own funds calculated in accordance with the combination of method 1 and method 2 as referred to in Article	AG30c	Item C0010/R0660 of template S.23.01.04 for insurance groups which calculate eligible own funds in accordance with the combination of method 1 and method 2 as referred to in Article 220(2) of Directive 2009/138/EC

ITEM	CELL NUMBER	DEFINITION
220 of Directive 2009/138/EC for the insurance groups of which the supervisory authority is the group supervisor		
The total amount of the group Solvency Capital Requirement for the insurance groups of which the supervisory authority is the group supervisor	AG31	This is the sum of cells AG31a, AG31b and AG31c
The total amount of the group Solvency Capital Requirement calculated in accordance with method 1 as referred to in Article 230(1) of Directive 2009/138/EC for the insurance groups of which the supervisory authority is the group supervisor for the group Solvency Capital Requirement	AG31a	Item C0010/R0680 of template S.23.01.04 for insurance groups which calculate the Solvency Capital Requirement in accordance with method 1 as referred to in Article 230(1) of Directive 2009/138/EC
The total amount of the group Solvency Capital Requirement calculated in accordance with method 2 as referred to in Article 233 of Directive 2009/138/EC	AG31b	Item C0010/R0680 of template S.23.01.04 for insurance groups which calculate the Solvency Capital Requirement in accordance with method 2 as referred to in Article 233 of Directive 2009/138/EC

ITEM	CELL NUMBER	DEFINITION
for the insurance groups of which the supervisory authority is the group supervisor for the group Solvency Capital Requirement		
The total amount of the group Solvency Capital Requirement calculated in accordance with a combination of methods 1 and 2 for the insurance groups of which the supervisory authority is the group supervisor for the group Solvency Capital Requirement	AG31c	Item C0010/R0680 of template S.23.01.04 for insurance groups which calculate the Solvency Capital Requirement in accordance with a combination of method 1 and 2
The number of insurance groups of which the supervisory authority is the group supervisor using an approved full internal model for the calculation of the group Solvency Capital Requirements	AG32a	
Of which, approvals in accordance with Article 230 of Directive 2009/138/EC	AG32aa	The number of insurance groups of which the supervisory authority is the group supervisor using an approved full internal model for the calculation only of the group Solvency Capital Requirements
Of which, approvals in	AG32ab	The number of insurance groups of which the

ITEM	CELL NUMBER	DEFINITION
accordance with Article 231 of Directive 2009/138/EC		supervisory authority is the group supervisor using a full internal model approved by supervisory authority for the calculation of the consolidated group Solvency Capital Requirement, as well as the Solvency Capital Requirement of insurance and reinsurance undertakings in the group
The number of insurance groups of which the supervisory authority is the group supervisor using an approved partial internal model for the calculation of the group Solvency Capital Requirement	AG32b	
Of which, approvals in accordance with Article 230 of Directive 2009/138/EC	AG32ba	The number of insurance groups of which the supervisory authority is the group supervisor using an approved partial internal model for the calculation only of the group Solvency Capital Requirements
Of which, approvals in accordance with Article 231 of Directive 2009/138/EC	AG32bb	The number of insurance groups of which the supervisory authority is the group supervisor using a partial internal model approved by supervisory authority for the calculation of the consolidated group Solvency Capital Requirement, as well as the Solvency Capital Requirement of insurance and reinsurance undertakings in the group

### III. ITEM DEFINITIONS FOR THE DISCLOSURE OF AGGREGATE STATISTICAL DATA ON SUPERVISORY AUTHORITIES

ITEM	CELL NUMBER	DEFINITION
The structure of the supervisory authority	B1a	An organisational schema or chart displaying at least the main divisions, departments or units within the supervisory authority.
The number of staff at the end of the calendar year	B1b	The number of staff as full time equivalent working directly in the field of prudential insurance supervision as well as ancillary staff supporting those working directly in prudential insurance supervision (e.g. Information Technology) in the supervisory authority at the end of the calendar year. The number of staff is calculated on a best effort basis.
The total number of on-site inspections undertaken both at solo and group level	B2a	<p>On-site inspection refers to an organised assessment or formal evaluation exercise, within the field of prudential insurance regulation, performed at the location of the supervised undertaking, or the service providers to whom the supervised undertaking has outsourced functions, which leads to the issuing of a document communicated to the undertaking.</p> <p>As examples, the following procedures are not regarded as on-site inspections, even though they may form part of the detailed review of an undertaking by</p>



ITEM	CELL NUMBER	DEFINITION
		<p>the supervisory authority:</p> <ul style="list-style-type: none"> <li>a) Supervisory visits or meetings at the supervisory authority's premises or at the undertaking's premises, not resulting in a document communicated to the undertaking;</li> <li>b) Exploratory meetings or presentations from insurance and reinsurance undertakings to supervisory authority;</li> <li>c) Supervisory visits to understand more about certain specific issues, which can be considered fact-finding exercises.</li> </ul>
Of which, the number of regular inspections	B2aa	A regular inspection is a scheduled on-site inspection arising from the supervisory plan.
Of which, the number of ad-hoc inspections	B2ab	<p>An ad-hoc inspection is an on-site inspection that does not necessarily result from risk assessment framework process or has not been initially defined in the supervisory plan. However typically the need for ad-hoc inspections arises when the supervisory plan has to be adjusted to reflect the supervisory authorities' constraints or other new priorities. It could be triggered, for instance, when</p>

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		the supervisory authority becomes aware of a situation that calls for further investigations to be conducted on-site.
Of which, the number of on-site inspections mandated to third parties	B2ac	
Of which, the number of on-site inspections under group supervision which were undertaken jointly with other members of the group's College of supervisors	B2ad	
Of which, the total number of inspections conducted in order to review and evaluate the reliance of undertakings on external ratings	B2ae	
The total number of man-days spent on on-site inspections both at solo and group level	B2b	
The number of formal reviews of ongoing compliance of full or partial internal models with the requirements both at solo and group level	B3	
Of which, the number of reviews conducted in order to review and evaluate the reliance of undertakings on external ratings	B3a	
The number of partial and of full	B4a	

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internal models submitted for approval at solo level		
Of which, the number of partial and of full internal models which scope includes credit risk in both market risk and counterparty default risk submitted for approval at solo level	B4aa	
The number of successful applications for approval of partial and of full internal models at solo level	B4b	
Of which, the number of partial and of full internal models which scope includes credit risk in both market risk and counterparty default risk at solo level	B4ba	
The number of partial and of full internal models submitted for approval at group level	B4c	
Of which, the number of partial and of full internal models which scope includes credit risk in both market risk and counterparty default risk submitted for approval at group level	B4ca	
The number of successful application for approval of partial and of full internal models at group	B4d	

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level		
Of which, the number of partial and of full internal models which scope includes credit risk in both market risk and counterparty default risk at group level	B4da	
The number of corrective measures taken, as defined by Articles 110 of Directive 2009/138/EC	B5a	The number of cases when the supervisory authority required the undertaking to replace a subset of the parameters used in the standard formula calculation by parameters specific to that undertaking when calculating the life, non-life and health underwriting risk modules because of a significant deviation between undertaking's risk profile and assumptions underlying standard formula.
The number of corrective measures taken, as defined by Articles 117 of Directive 2009/138/EC	B5b	The number of cases when the supervisory authority required the undertaking to revert to calculate the Solvency Capital Requirement in accordance with the standard formula, because of non-compliance with internal models standards.
The number of corrective measures taken, as defined by Articles 119 of Directive 2009/138/EC	B5c	The number of cases when the supervisory authority required the undertaking to use an internal model to calculate the Solvency Capital Requirement, or the relevant risk modules, because of a significant

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		deviation between undertaking's risk profile and assumptions underlying standard formula.
Of which, the number of corrective measures which were triggered by a deviation of the risk profile of the insurance or reinsurance undertakings with respect to their credit risk	B5ca	The number of cases when the supervisory authority required the undertaking to use an internal model to calculate the Solvency Capital Requirement, or the relevant risk modules because the risk profile of insurance or reinsurance undertaking deviated significantly with respect to its credit risk.
The number of corrective measures taken, as defined by Articles 137 of Directive 2009/138/EC	B5d	The number of cases when the supervisory authority prohibited the free disposal of an undertaking's assets when the undertaking did not comply with rules relating to technical provisions.
The number of corrective measures taken, as defined by Articles 138 of Directive 2009/138/EC	B5e	The number of cases when the supervisory authority restricted or prohibited the free disposal of the assets of that undertaking when the undertaking did not comply with Solvency Capital Requirement
The number of corrective measures taken, as defined by Articles 139 of Directive 2009/138/EC	B5f	The number of cases when the supervisory authority restricted or prohibited the free disposal of the assets of the insurance or reinsurance undertaking when the undertaking did not comply with Minimum Capital Requirement
The number of authorisations	B6	Withdrawn means a complete

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withdrawn		withdrawal of authorisation for an undertaking to conduct business and would not include for instance withdrawal of an authorisation only for a particular class of business or reinsurance activity where that insurance or reinsurance undertaking continues to be authorised for other classes or activities.
The number of authorisations granted to insurance or reinsurance undertakings	B7	The number of new authorisations in that calendar year. New authorisations means authorisations for new insurance or reinsurance undertaking and would not include for instance extensions of authorisations (i.e. to other classes of business) for insurance and reinsurance undertakings that are already authorised.
The criteria used for the application of capital add-ons	B8a	
The criteria used for the calculation of capital add-ons	B8b	
The criteria used for the removal of capital add-ons	B8c	
The number of applications submitted to the supervisory authorities to use the matching adjustment referred to in Article 77b Directive 2009/138/EC.	B9	
Of which, the number of successful applications to use the matching adjustment	B9a	

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referred to in Article 77b Directive 2009/138/EC		
The number of applications submitted to the supervisory authorities to use the volatility adjustment referred to in Article 77d of Directive 2009/138/EC	B10	This is only applicable where the Member State has chosen to require prior approval for use of the volatility adjustment.
Of which, the number of successful applications to use the volatility adjustment referred to in Article 77d of Directive 2009/138/EC	B10a	This is only applicable where the Member State has chosen to require prior approval for use of the volatility adjustment.
The number of extensions granted in accordance with Article 138(4) of Directive 2009/138/EC	B11a	The number of extensions granted of the period to ensure compliance with the Solvency Capital Requirement in the event of an exceptional adverse situations.
The average duration of extensions granted in accordance with Article 138(4) of Directive 2009/138/EC	B11b	The sum of all the durations of the extensions granted in accordance with Article 138(4) of Directive 2009/138/EC divided by cell B11a.
The number of authorisations granted in accordance with Article 304 of Directive 2009/138/EC	B12	The number of authorisations granted to use the duration based equity risk sub-module for the Solvency Capital Requirement calculation.
The number of applications submitted to the supervisory authority to use the transitional risk-free interest rate term structure referred to in Article 308c Directive 2009/138/EC	B13	
Of which, the number of	B13a	

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successful applications to use the transitional risk-free interest rate term structure referred to in Article 308c Directive 2009/138/EC		
The number of decisions to revoke the approval of this transitional measure pursuant to article 308e of Directive 2009/138/EC.	B13b	
The number of applications submitted to the supervisory authority to use the transitional deduction to technical provisions referred to in Article 308d Directive 2009/138/EC	B14	
Of which, the number of successful applications to use the transitional deduction to technical provisions referred to in Article 308d Directive 2009/138/EC	B14a	
The number of meetings of Colleges of supervisors which the supervisory authority attended as a member	B15a	The number of meetings organised in accordance with articles 248(1)(e) and 249(2) of Directive 2009/138/EC which the supervisory authority attended as a member, but not as the group supervisor. This includes physical meetings and meetings held through other means, such as teleconferences. It also includes



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		meetings comprising a reduced number of supervisory authorities in accordance with the third sub-paragraph of Article 248(3) of Directive 2009/138/EC, such as meetings of specialised teams, but does not include bilateral discussions between two supervisory authorities belonging to the college of supervisors. This item also does not include meetings of crisis management groups, since their establishment is not based on Directive 2009/138/EC.
The number of meetings of Colleges of supervisors which the supervisory authority chaired as group supervisor	B15b	The number of meetings organised in accordance with articles 248(1)(e) and 249(2) of Directive 2009/138/EC of Colleges of supervisors which the supervisory authority chaired as group supervisor. This includes physical meetings and meetings held through other means, such as teleconferences. It also includes meetings comprising a reduced number of supervisory authorities in accordance with the third sub-paragraph of Article 248(3) of Directive 2009/138/EC, such as meetings of specialised teams, but does not include bilateral discussions between two supervisory authorities belonging to the college of supervisors. This item also does not include meetings of crisis management

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		groups, since their establishment is not based on Directive 2009/138/EC.
The number of applications submitted to the supervisory authorities for the approval of ancillary own funds	B16a	
Of which, the number of successful applications for approval of ancillary own funds	B16aa	
The main features of the approved items of ancillary own funds	B16b	
The number of applications submitted to the supervisory authorities for approval of the assessment and classification of own-fund items, which are not covered by the lists laid down in Articles 69, 72, 74, 76 and 78 of Delegated Regulation (EU) 2015/35	B17a	
Of which, the number of successful applications for the approval of the assessment and classification of own-fund items, which are not covered by the lists laid down in Articles 69, 72, 74, 76 and 78 of Delegated Regulation (EU) 2015/35	B17aa	
The main features of the approved own-fund items, which are not covered by the lists laid down in	B17b	

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Articles 69, 72, 74, 76 and 78 of the Delegated Regulation (EU) 2015/35		
The method used to assess and classify the approved own-fund items, which are not covered by the relevant lists laid down in Articles 69, 72, 74, 76 and 78 of the Delegated Regulation (EU) 2015/35	B17c	
The number of peer review analyses organised and conducted by EIOPA in accordance with Article 30 of Regulation (EU) No 1094/2010, in which the supervisory authority participated	B18a	
The scope of peer review analyses organised and conducted by EIOPA in accordance with Article 30 of Regulation (EU) No 1094/2010, in which the supervisory authority participated	B18b	