***EN***

***ANNEX I***

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

The disclosure of aggregate statistical data referred to in Article 3 shall be performed using Templates A, B, C and D below.

**TEMPLATE A FOR THE DISCLOSURE OF AGGREGATE STATISTICAL DATA WITH REGARD TO INSURANCE AND REINSURANCE UNDERTAKINGS SUPERVISED UNDER DIRECTIVE 2009/138/EC**

| Cell Number | | Item | 31.12.(x-4) | | | | | 31.12.(x-3) | | | | | 31.12.(x-2) | | | | | 31.12.(x-1) | | | | |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  |  | All insurance and reinsurance undertakings | Life insurance undertakings | Non-life insurance undertakings | Insurance undertakings which simultaneously pursue both life and non-life insurance activities | Reinsurance undertakings | All insurance and reinsurance undertakings | Life insurance undertakings | Non-life insurance undertakings | Insurance undertakings which simultaneously pursue both life and non-life insurance activities | Reinsurance undertakings | All insurance and reinsurance undertakings | Life insurance undertakings | Non-life insurance undertakings | Insurance undertakings which simultaneously pursue both life and non-life insurance activities | Reinsurance undertakings | All insurance and reinsurance undertakings | Life insurance undertakings | Non-life insurance undertakings | Insurance undertakings which simultaneously pursue both life and non-life insurance activities | Reinsurance undertakings |
| TYPES OF UNDERTAKINGS | | | | | | | | | | | | | | | | | | | | | |
| AS1a | The number of insurance and reinsurance undertakings |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS1b | 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 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS1c | 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 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS2 | 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 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS3 | The number of insurance undertakings established in the Member State of the supervisory authority pursuing business in other Member States under the freedom to provide services |  |  |  |  | N/A |  |  |  |  | N/A |  |  |  |  | N/A |  |  |  |  | N/A |
| AS4a | 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 |  |  |  |  | N/A |  |  |  |  | N/A |  |  |  |  | N/A |  |  |  |  | N/A |
| AS4b | 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 |  |  |  |  | N/A |  |  |  |  | N/A |  |  |  |  | N/A |  |  |  |  | N/A |
| AS5 | The number of insurance and reinsurance undertakings falling outside the scope of Directive 2009/138/EC |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS6 | The number of special purpose vehicles authorised in accordance with Article 211 of Directive 2009/138/EC from insurance and reinsurance undertakings |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS7 | The number of insurance and reinsurance undertakings subject to reorganisation measures or winding-up proceedings |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| USE OF ADJUSTMENTS OR TRANSITIONAL MEASURES BY UNDERTAKINGS | | | | | | | | | | | | | | | | | | | | | |
| AS8 | 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 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS9 | The number of insurance and reinsurance undertakings applying the volatility adjustment referred to in Article 77d of Directive 2009/138/EC |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS10 | 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 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS11 | The number of insurance and reinsurance undertakings applying the  transitional deduction to technical provisions referred to in Article 308d Directive 2009/138/EC |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AMOUNTS OF ASSETS, LIABILITIES AND OWN FUNDS | | | | | | | | | | | | | | | | | | | | | |
| AS12 | The total amount of assets of the insurance and reinsurance undertakings valued in accordance with Article 75 of Directive 2009/138/EC |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12a | Intangible assets |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12b | Deferred tax assets |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12c | Pension benefit surplus |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12d | Property, plant & equipment held for own use |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12e | Investments (other than assets held for unit-linked and index-linked contracts) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12f | Assets held for unit-linked & index-linked contracts |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12g | Loans & mortgages (except loans on policies) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12h | Loans on policies |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12i | Reinsurance recoverables |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12j | Deposits to cedants |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12k | Insurance & intermediaries receivables |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12l | Reinsurance receivables |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12m | Receivables (trade, not insurance) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12n | Own shares |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12o | Amounts due in respect of own fund items or initial fund called up but not yet paid in |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12p | Cash and cash equivalents |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS12q | Any other assets, not elsewhere shown |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS13 | The total amount of liabilities of the insurance and reinsurance undertakings valued in accordance with Articles 75 to 86 of Directive 2009/138/EC |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS13a | Technical provisions |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS13b | Other liabilities, excluding subordinated liabilities which are not included in the own funds |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS13c | Subordinated liabilities which are not included in the own funds |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS14a | The total amount of basic own funds |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS14aa | Of which, subordinated liabilities |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS14b | The total amount of ancillary own funds |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS15 | The total eligible amount of own funds to cover the Solvency Capital Requirement |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS15a | Tier 1 unrestricted |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS15b | Tier 1 restricted |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS15c | Tier 2 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS15d | Tier 3 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS16 | The total eligible amount of basic own funds to cover the Minimum Capital Requirement |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS16a | Tier 1 unrestricted |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS16b | Tier 1 restricted |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS16c | Tier 2 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| REGULATORY CAPITAL REQUIREMENTS – STANDARD FORMULA | | | | | | | | | | | | | | | | | | | | | |
| AS17 | The total amount of the Minimum Capital Requirement |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| AS18 | The total amount of the Solvency Capital Requirement |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19 | 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[[1]](#footnote-2) |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19a | Market risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19aa | Interest rate risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19ab | Equity risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19ac | Property risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19ad | Spread risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19ae | Market risk concentrations |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19af | Currency risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19b | Counterparty default risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19c | Life underwriting risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19ca | Mortality risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19cb | Longevity risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19cc | Disability-morbidity risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19cd | Lapse risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19ce | Life expense risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19cf | Revision risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19cg | Life catastrophe risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19d | Health underwriting risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19da | SLT health underwriting risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19db | NSLT health underwriting risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19dc | Health catastrophe risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19e | Non-life underwriting risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19ea | Non-life premium and reserve risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19eb | Non-life lapse risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19ec | Non-life catastrophe risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19f | Intangible asset risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS19g | Operational risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS20 | 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)[[2]](#footnote-3) |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS20a | Spread risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS20b | Market risk concentration |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS20c | Counterparty default risk |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| REGULATORY CAPITAL REQUIREMENTS – INTERNAL MODELS | | | | | | | | | | | | | | | | | | | | | |
| AS21 | Total amount of the Solvency Capital Requirement calculated using an approved partial internal model — at the level of aggregation available — expressed as percentage of the total amount of the Solvency Capital Requirement |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS21a | 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 — at the level of aggregation available — expressed as percentage of the total amount of the Solvency Capital Requirement calculated using partial internal model |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS22a | The number of insurance and reinsurance undertakings using an approved full internal model for the calculation of the Solvency Capital Requirement |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS22b | The number of insurance and reinsurance undertakings using an approved partial internal model for the calculation of the Solvency Capital Requirement |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS22c | 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 |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| REGULATORY CAPITAL REQUIREMENTS – CAPITAL ADD-ONS | | | | | | | | | | | | | | | | | | | | | |
| AS23a | The number of capital add-ons |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS23b | The average capital add-on per undertaking |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |
| AS23c | 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 |  | N/A | | | |  | N/A | | | |  | N/A | | | |  | N/A | | | |

**TEMPLATE B FOR THE DISCLOSURE OF AGGREGATE STATISTICAL DATA WITH REGARD TO INSURANCE GROUPS SUPERVISED UNDER DIRECTIVE 2009/138/EC**

| Cell Number | Item | 31.12.(x-4) | 31.12.(x-3) | 31.12.(x-2) | 31.12.(x-1) |
| --- | --- | --- | --- | --- | --- |
| TYPES OF GROUPS | | | | | |
| AG24 | The number of insurance groups of which the supervisory authority is the group supervisor including: |  |  |  |  |
| AG24a | The number of insurance and reinsurance subsidiary undertakings at national level |  |  |  |  |
| AG24b | The number of insurance and reinsurance subsidiary undertakings in other Member States |  |  |  |  |
| AG24c | The number of insurance and reinsurance subsidiary undertakings in third countries: |  |  |  |  |
| AG24ca | Of which the number of insurance and reinsurance subsidiary undertakings in equivalent third countries |  |  |  |  |
| AG24cb | Of which the number of insurance and reinsurance subsidiary undertakings in non-equivalent third countries |  |  |  |  |
| AG25 | 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 |  |  |  |  |
| AG26 | 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: |  |  |  |  |
| AG26a | Name of such undertaking or holding company |  |  |  |  |
| AG26b | The number of its insurance and reinsurance subsidiary undertakings at national level |  |  |  |  |
| AG26c | The number of its insurance and reinsurance subsidiary undertakings in other Member States |  |  |  |  |
| AG26d | The number of its insurance and reinsurance subsidiary undertakings in third countries |  |  |  |  |
| AG26da | Of which, the number of its insurance and reinsurance subsidiary undertakings in equivalent third countries |  |  |  |  |
| AG26db | Of which, the number of its insurance and reinsurance subsidiary undertakings in non-equivalent third countries |  |  |  |  |
| AG27 | 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 |  |  |  |  |
| AG28 | The number of cross-border insurance groups where the supervisory authority is the group supervisor |  |  |  |  |
| ACCOUNTING METHOD AND GROUP OWN FUNDS | | | | | |
| AG29 | 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 |  |  |  |  |
| AG30 | The total amount of the group eligible own funds for the insurance groups of which the supervisory authority is the group supervisor |  |  |  |  |
| AG30a | 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 |  |  |  |  |
| AG30b | 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 |  |  |  |  |
| AG30c | 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 220 of Directive 2009/138/EC for the insurance groups of which the supervisory authority is the group supervisor |  |  |  |  |
| GROUP SOLVENCY CAPITAL REQUIREMENT | | | | | |
| AG31 | The total amount of the group Solvency Capital Requirement for the insurance groups of which the supervisory authority is the group supervisor |  |  |  |  |
| AG31a | 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 |  |  |  |  |
| AG31b | 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 for the insurance groups of which the supervisory authority is the group supervisor for the group Solvency Capital Requirement |  |  |  |  |
| AG31c | 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 |  |  |  |  |
| GROUP INTERNAL MODELS | | | | | |
| AG32a | 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 |  |  |  |  |
| AG32aa | Of which, approvals in accordance with Article 230 of Directive 2009/138/EC |  |  |  |  |
| AG32ab | Of which, approvals in accordance with Article 231 of Directive 2009/138/EC |  |  |  |  |
| AG32b | 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 |  |  |  |  |
| AG32ba | Of which, approvals in accordance with Article 230 of Directive 2009/138/EC |  |  |  |  |
| AG32bb | Of which, approvals in accordance with Article 231 of Directive 2009/138/EC |  |  |  |  |

**TEMPLATE C FOR THE DISCLOSURE OF QUANTITATIVE AGGREGATE STATISTICAL DATA ON THE SUPERVISORY AUTHORITY**

| Cell Number | Item | | | 31.12.(x-4) | | | 31.12.(x-3) | | | 31.12.(x-2) | | | | 31.12.(x-1) | |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Staff of the supervisory authority | | | | | | | | | | | | | | | |
| B1b | The number of staff at the end of the calendar year | | |  | | |  | | |  | | | |  | |
| ON-SITE INSPECTIONS | | | | | | | | | | | | | | | |
| B2a | The total number of on-site inspections undertaken both at solo and group level | | |  | | |  | | |  | | | |  | |
| B2aa | Of which, the number of regular inspections | | |  | | |  | | |  | | | |  | |
| B2ab | Of which, the number of ad-hoc inspections | | |  | | |  | | |  | | | |  | |
| B2ac | Of which, the number of on-site inspections mandated to third parties | | |  | | |  | | |  | | | |  | |
| B2ad | 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 | | |  | | |  | | |  | | | |  | |
| B2ae | Of which, the total number of inspections conducted in order to review and evaluate the reliance of undertakings on external ratings | | |  | | |  | | |  | | | |  | |
| B2b | The total number of man-days spent on on-site inspections both at solo and group level | | |  | | |  | | |  | | | |  | |
| B3 | The number of formal reviews of ongoing compliance of full or partial internal models with the requirements both at solo and group level | | |  | | |  | | |  | | | |  | |
| B3a | Of which, the number of reviews conducted in order to review and evaluate the reliance of undertakings on external ratings | | |  | | |  | | |  | | | |  | |
| INTERNAL MODELS | | | | | | | | | | | | | | | |
| B4a | The number of partial and of full internal models submitted for approval at solo level | | |  | | |  | | |  | | | |  | |
| B4aa | 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 | | |  | | |  | | |  | | | |  | |
| B4b | The number of successful applications for approval of partial and of full internal models at solo level | | |  | | |  | | |  | | | |  | |
| B4ba | 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 | | |  | | |  | | |  | | | |  | |
| B4c | The number of partial and of full internal models submitted for approval at group level | | |  | | |  | | |  | | | |  | |
| B4ca | 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 | | |  | | |  | | |  | | | |  | |
| B4d | The number of successful application for approval of partial and of full internal models at group level | | |  | | |  | | |  | | | |  | |
| B4da | 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 | | |  | | |  | | |  | | | |  | |
| SUPERVISORY MEASURES AND POWERS | | | | | | | | | | | | | | | |
| B5a | The number of corrective measures taken, as defined by Articles 110 of Directive 2009/138/EC | | |  | | |  | | |  | | | |  | |
| B5b | The number of corrective measures taken, as defined by Articles 117 of Directive 2009/138/EC | | |  | | |  | | |  | | | |  | |
| B5c | The number of corrective measures taken, as defined by Articles 119 of Directive 2009/138/EC | | |  | | |  | | |  | | | |  | |
| B5ca | 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 | | |  | | |  | | |  | | | |  | |
| B5d | The number of corrective measures taken, as defined by Articles 137 of Directive 2009/138/EC | | |  | | |  | | |  | | | |  | |
| B5e | The number of corrective measures taken, as defined by Articles 138 of Directive 2009/138/EC | | |  | | |  | | |  | | | |  | |
| B5f | The number of corrective measures taken, as defined by Articles 139 of Directive 2009/138/EC | | |  | | |  | | |  | | | |  | |
| B6 | The number of authorisations withdrawn | | |  | | |  | | |  | | | |  | |
| B7 | The number of authorisations granted to insurance or reinsurance undertakings | | |  | | |  | | |  | | | |  | |
| B9 | The number of applications submitted to the supervisory authorities to use the matching adjustment referred to in Article 77b Directive 2009/138/EC. | | |  | | |  | | |  | | | |  | |
| B9a | Of which, the number of successful applications to use the matching adjustment referred to in Article 77b Directive 2009/138/EC | | |  | | |  | | |  | | | |  | |
| B10 | The number of applications submitted to the supervisory authorities to use the volatility adjustment referred to in Article 77d of Directive 2009/138/EC | | |  | | |  | | |  | | | |  | |
| B10a | Of which, the number of successful applications to use the volatility adjustment referred to in Article 77d of Directive 2009/138/EC | | |  | | |  | | |  | | | |  | |
| B11a | The number of extensions granted in accordance with Article 138(4) of Directive 2009/138/EC | | |  | | |  | | |  | | | |  | |
| B11b | The average duration of extensions granted in accordance with Article 138(4) of Directive 2009/138/EC | | |  | | |  | | |  | | | |  | |
| B12 | The number of authorisations granted in accordance with Article 304 of Directive 2009/138/EC | | |  | | |  | | |  | | | |  | |
| B13 | 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 | | |  | | |  | | |  | | | |  | |
| B13a | Of which, the number of successful applications to use the transitional risk-free interest rate term structure referred to in Article 308c Directive 2009/138/EC | | |  | | |  | | |  | | | |  | |
| B13b | The number of decisions to revoke the approval of this transitional measure pursuant to article 308e of Directive 2009/138/EC. | | |  | | |  | | |  | | | |  | |
| B14 | 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 | | |  | | |  | | |  | | | |  | |
| B14a | Of which, the number of successful applications to use the transitional deduction to technical provisions referred to in Article 308d Directive 2009/138/EC | | |  | | |  | | |  | | | |  | |
| COLLEGES OF SUPERVISORS | | | | | | | | | | | | | | | |
| B15a | The number of meetings of Colleges of supervisors which the supervisory authority attended as a member | |  | | |  | | |  | | |  | | | |
| B15b | The number of meetings of Colleges of supervisors which the supervisory authority chaired as group supervisor | |  | | |  | | |  | | |  | | | |
| OWN FUND APPROVALS | | | | | | | | | | | | | | | |
| B16a | The number of applications submitted to the supervisory authorities for the approval of ancillary own funds | |  | | |  | | |  | | | |  | | |
| B16aa | Of which, the number of successful applications for approval of ancillary own funds | |  | | |  | | |  | | | |  | | |
| B17 | 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 | |  | | |  | | |  | | | |  | | |
| PEER REVIEWS | | | | | | | | | | | | | | | |
| B18a | 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 | | |  | | |  | | |  | | | |  | |

**TEMPLATE D FOR THE DISCLOSURE OF QUALITATIVE AGGREGATE STATISTICAL DATA ON THE SUPERVISORY AUTHORITY**

Information shall be disclosed under the headings below. The disclosure shall include data of the four previous years under each heading.

B1a - The structure of the supervisory authority

B8a - The criteria used for the application of capital add-ons

B8b - The criteria used for the calculation of capital add-ons

B8c - The criteria used for the removal of capital add-ons

B16b - The main features of the approved items of ancillary own funds

B17b - The main features of the approved items of own-fund items, which are not covered by the relevant lists of the Articles 69, 72, 74, 76 and 78 of Delegated Regulation (EU) 2015/35

B17c - The method used to assess and classify the approved items of own-fund items, which are not covered by the relevant lists of the Articles 69, 72, 74, 76 and 78 of Delegated Regulation (EU) 2015/35

B18b - 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

1. Data on the Solvency Capital Requirement by risk module and sub-module does not include information on undertakings with ring-fenced funds or matching portfolios, since data on the Solvency Capital Requirement is only available at entity level for these undertakings due to the nature of the calculation. [↑](#footnote-ref-2)
2. Data on the Solvency Capital Requirement by risk module and sub-module does not include information on undertakings with ring-fenced funds or matching portfolios, since data on the Solvency Capital Requirement is only available at entity level for these undertakings due to the nature of the calculation. [↑](#footnote-ref-3)