

*EN*  
*Annex VI*

**Definitions of the CIC Table**

| <b>First 2 positions - Assets listed in</b> |  | <b>Definition</b>   |
|---|--|---|
| Country                                     | ISO 3166-1-alpha-2 country code                | Identify the ISO 3166-1-alpha-2 country code where the asset is listed in. An asset is considered as being listed if it is negotiated on a regulated market or on a multilateral trading facility, as defined by Directive 2004/39/EC. If the asset is listed in more than one country or the undertaking uses for valuation purposes a price provider which is one of the regulated markets or multilateral trading facility where the asset is listed in, the country shall be the one of that regulated market or multilateral trading facility used as the reference for valuation purposes.  |
| XV  | Assets listed in more than one country         | Identify assets that are listed in one or more countries but when the undertaking uses for valuation purposes a price provider which is not one of the regulated markets or multilateral trading facility where the asset is listed in.   |
| XL  | Assets that are not listed in a stock exchange | Identify assets that are not negotiated on a regulated market or on a multilateral trading facility, as defined by Directive 2004/39/EC.  |
| XT  | Assets that are not exchange tradable          | Identify assets that by their nature are not subject to negotiation on a regulated market or on a multilateral trading facility, as defined by Directive 2004/39/CE.  |
| <b>Third and fourth position - Category</b> |  | <b>Definition</b>   |
| <b>1</b>                                    | <b>Government bonds</b>                        | <b>Bonds issued by public authorities, whether by central governments supra-national government institutions, regional governments or local authorities local authorities and bonds that are fully, unconditionally and irrevocably guaranteed by the European Central Bank, Member States' central government and central banks denominated and funded in the domestic currency of that central government and the central bank, multilateral development banks referred to in paragraph 2 of Article 117 of Regulation (EU) No 575/2013 or international organisations referred to in Article 118 of Regulation (EU) No 575/2013, where the guarantee meets the requirements set out in Article 215 of Delegated Regulation 2015/35.</b><br><b>Regarding bonds with a qualifying guarantee, the third and fourth position shall be attributed by reference to the entity providing the guarantee.</b> |
| 11  | Central Government bonds                       | Bonds issued by central governments   |
| 12  | Supra-national bonds                           | Bonds issued by public institutions established by a commitment between national states, e.g. issued by a multilateral development bank as listed in Annex VI, Part 1, Number 4 of the Capital Requirements Directive (2013/36/EU) or issued by an international organisation listed in Annex VI, Part 1, Number 5 of the Capital Requirements Directive (2013/36/EU)   |
| 13  | Regional government bonds                      | Regional government or autonomous communities debt instruments offered to the public in a public offering on the capital market   |
| 14  | Local authorities bonds                        | Bonds issued by local authorities, including cities, provinces, districts and other municipal authorities   |
| 15  | Treasury bonds                                 | Short term government bonds, issued by central governments (issued with a maturity term up to 1 year)   |
| 16  | Covered bonds                                  | Government bonds which have a pool of assets that secures or "covers" the bond. Those assets remain on the issuer balance sheet.  |
| 17  | National Central banks                         | Bonds issued by national central banks  |
| 19  | Other  | Other government bonds, not classified under the above categories   |
| <b>2</b>                                    | <b>Corporate bonds</b>                         | <b>Bonds issued by corporations</b>   |
| 21  | Corporate bonds                                | Bonds issued by corporations, with simple characteristics, usually covering the ones referred to as "plain vanilla", and that don't have any special feature described in the categories 22 to 28   |
| 22  | Convertible bonds                              | Corporate bonds that the holder can convert into shares of common stock in the issuing company or cash of equal value, having debt and equity-like features   |

*EN*  
*Annex VI*

**Definitions of the CIC Table**

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| 23  | Commercial paper                          | Unsecured, short-term debt instrument issued by a corporation, typically for the financing of accounts receivable, inventories and meeting short-term liabilities, usually with original maturity lesser than 270 days.   |
| 24  | Money market instruments                  | Very short term debt securities (usually with maturities ranging from 1 day up to 1 year), consisting mainly of negotiable certificates of deposit (CDs), bankers acceptances, repurchase agreements (repos) and other highly liquid instruments. Commercial Paper is excluded from this category   |
| 25  | Hybrid bonds                              | Corporate bonds that have debt and equity-like features, but are not convertible.   |
| 26  | Common covered bonds                      | Corporate bonds which have a pool of assets that secures or "covers" the bond. Those assets remain on the issuer balance sheet. Covered bonds subject to specific law are excluded from this category   |
| 27  | Covered bonds subject to specific law     | Corporate bonds which have a pool of assets that secures or "covers" the bond if the originator becomes insolvent and are subject by law to special public supervision designed to protect bond-holders, as defined in Article 22(4) of Directive 2009/65/CE.<br>An example of this category is Pfandbrief: "Covered bonds which are issued on the basis of the Pfandbrief Act. They are used to refinance loans for which collateral is furnished in the form of loans secured by real estate liens (Mortgage Pfandbriefe), public-sector loans (Public Pfandbriefe), ship mortgages (Ship Pfandbriefe) or aircraft mortgages (Aircraft Pfandbriefe). Thus, the distinction made between these Pfandbrief types refers to the cover pool created for each type of Pfandbrief." |
| 28  | Subordinated bonds                        | Corporate bonds which have a lower priority than other bonds of the issuer in case of liquidation.  |
| 29  | Other                                     | Other corporate bonds, with other characteristics than the ones identified in the above categories  |
| <b>3</b>                                    | <b>Equity</b>                             | <b>Shares and other securities equivalent to shares representing corporations' capital, i.e., representing ownership in a corporation</b>   |
| 31  | Common equity                             | Equity that represents basic property rights on corporations  |
| 32  | Equity of real estate related corporation | Equity representing capital from real estate related corporations   |
| 33  | Equity rights                             | Rights to subscribe to additional shares of equity at a set price   |
| 34  | Preferred equity                          | Equity security that is senior to common equity, having a higher claim on the assets and earnings than common equity, but is subordinate to bonds   |
| 39  | Other                                     | Other equity, not classified under the above categories   |
| <b>4</b>                                    | <b>Collective Investment Undertakings</b> | <b>Collective investment undertaking' means an undertaking for collective investment in transferable securities (UCITS) as defined in Article 1(2) of Directive 2009/65/EC of the European Parliament and of the Council or an alternative investment fund (AIF) as defined in Article 4(1)(a) of Directive 2011/61/EU of the European Parliament and of the Council.</b>   |
| 41  | Equity funds                              | Collective investment undertakings mainly invested in equity  |
| 42  | Debt funds                                | Collective investment undertakings mainly invested in bonds   |
| 43  | Money market funds                        | Collective investment undertakings under the definition provided by ESMA (CESR/10-049)  |
| 44  | Asset allocation funds                    | Collective investment undertakings which invests its assets pursuing a specific asset allocation objective, e.g. primarily investing in the securities of companies in countries with nascent stock markets or small economies, specific sectors or group of sectors, specific countries or other specific investment objective   |

*EN*  
*Annex VI*

**Definitions of the CIC Table**

| <b>First 2 positions - Assets listed in</b> |                                  | <b>Definition</b>   |
|---|----------------------------------|---|
| 45  | Real estate funds                | Collective investment undertakings mainly invested in real estate   |
| 46  | Alternative funds                | Collective investment undertakings whose investment strategies include such as hedging, event driven, fixed income directional and relative value, managed futures, commodities etc.  |
| 47  | Private equity funds             | Collective investment undertakings used for making investments in equity securities following strategies associated with private equity.  |
| 48  | Infrastructure funds             | Collective investment undertakings that invest in utilities such as toll roads, bridges, tunnels, ports and airports, oil and gas distribution, electricity distribution and social infrastructure such as healthcare and educational facilities  |
| 49  | Other                            | Other Collective investment undertakings, not classified under the above categories   |
| <b>5</b>                                    | <b>Structured notes</b>          | <b>Hybrid securities, combining a fixed income (return in the form of fixed payments) instrument with a series of derivative components. Excluded from this category are fixed income securities that are issued by sovereign governments. Concerns securities that have embedded one or a combination of categories of derivatives, including Credit Default Swaps (CDS), Constant Maturity Swaps (CMS), Credit Default Options (CDOp). Assets under this category are not subject to unbundling</b> |
| 51  | Equity risk                      | Structured notes mainly exposed to equity risk  |
| 52  | Interest rate risk               | Structured notes mainly exposed to interest rate risk   |
| 53  | Currency risk                    | Structured notes mainly exposed to currency risk  |
| 54  | Credit risk                      | Structured notes mainly exposed to credit risk  |
| 55  | Real estate risk                 | Structured notes mainly exposed to real estate risk   |
| 56  | Commodity risk                   | Structured notes mainly exposed to commodity risk   |
| 57  | Catastrophe and Weather risk     | Structured notes mainly exposed to catastrophe or weather risk  |
| 58  | Mortality risk                   | Structured notes mainly exposed to mortality risk   |
| 59  | Other                            | Other structured notes, not classified under the above categories   |
| <b>6</b>                                    | <b>Collateralised securities</b> | <b>Securities whose value and payments are derived from a portfolio of underlying assets. Includes Asset Backed Securities (ABS), Mortgage Backed securities (MBS), Commercial Mortgage Backed securities (CMBS), Collateralised Debt Obligations (CDO), Collateralised Loan Obligations (CLO), Collateralised Mortgage Obligations (CMO). Assets under this category are not subject to unbundling</b>   |
| 61  | Equity risk                      | Collateralised securities mainly exposed to equity risk   |
| 62  | Interest rate risk               | Collateralised securities mainly exposed to interest rate risk  |
| 63  | Currency risk                    | Collateralised securities mainly exposed to currency risk   |
| 64  | Credit risk                      | Collateralised securities mainly exposed to credit risk   |
| 65  | Real estate risk                 | Collateralised securities mainly exposed to real estate risk  |
| 66  | Commodity risk                   | Collateralised securities mainly exposed to commodity risk  |
| 67  | Catastrophe and Weather risk     | Collateralised securities mainly exposed to catastrophe or weather risk   |
| 68  | Mortality risk                   | Collateralised securities mainly exposed to mortality risk  |
| 69  | Other                            | Other collateralised securities, not classified under the above categories  |
| <b>7</b>                                    | <b>Cash and deposits</b>         | <b>Money in the physical form, cash equivalent, bank deposits and other money deposits</b>  |

*EN*  
*Annex VI*

**Definitions of the CIC Table**

| <b>First 2 positions - Assets listed in</b> |  | <b>Definition</b>   |
|---|--|---|
| 71  | Cash   | Notes and coins in circulation that are commonly used to make payments  |
| 72  | Transferable deposits (cash equivalents)                   | Deposits exchangeable for currency on demand at par and which are directly usable for making payments by cheque, draft, giro order, direct debit/credit, or other direct payment facility, without penalty or restriction   |
| 73  | Other deposits short term (less than or equal to one year) | Deposits other than transferable deposits, with remaining maturity inferior or equal to 1 year, that cannot be used to make payments at any time and that are not exchangeable for currency or transferable deposits without any kind of significant restriction or penalty |
| 74  | Other deposits with term longer than one year              | Deposits other than transferable deposits, with remaining maturity superior to 1 year, that cannot be used to make payments at any time and that are not exchangeable for currency or transferable deposits without any kind of significant restriction or penalty          |
| 75  | Deposits to cedants  | Deposits relating to reinsurance accepted   |
| 79  | Other  | Other cash and deposits, not classified under the above categories  |
| <b>8</b>                                    | <b>Mortgages and loans</b>                                 | <b>Financial assets created when creditors lend funds to debtors, with collateral or not, including cash pools.</b>   |
| 81  | Uncollateralized loans made                                | Loans made without collateral   |
| 82  | Loans made collateralized with securities                  | Loans made with collateral in the form of financial securities  |
| 84  | Mortgages  | Loans made with collateral in the form of real estate   |
| 85  | Other collateralized loans made                            | Loans made with collateral in any other form  |
| 86  | Loans on policies  | Loans made with insurance policies as collateral  |
| 89  | Other  | Other mortgages and loans, not classified under the above categories  |
| <b>9</b>                                    | <b>Property</b>  | <b>Buildings, land, other constructions that are immovable and equipment</b>  |
| 91  | Property (office and commercial)                           | Office and commercial building used for investment  |
| 92  | Property (residential)                                     | Residential buildings used for investment   |
| 93  | Property (for own use)                                     | Real estate for the own use of the undertaking  |
| 94  | Property (under construction for investment)               | Real estate that is under construction, for future usage as investment  |
| 95  | Plant and equipment (for own use)                          | Plant and equipment for the own use of the undertaking  |
| 96  | Property (under construction for own use)                  | Real estate that is under construction, for future own usage  |
| 99  | Other  | Other real estate, not classified under the above categories  |
| 0   | Other investments  | Other assets reported in "Other investments"  |
| <b>A</b>                                    | <b>Futures</b>   | <b>Standardised contract between two parties to buy or sell a specified asset of standardised quantity and quality at a specified future date at a price agreed today</b>   |
| A1  | Equity and index futures                                   | Futures with equity or stock exchange indices as underlying   |
| A2  | Interest rate futures                                      | Futures with bonds or other interest rate dependent security as underlying  |
| A3  | Currency futures   | Futures with currencies or other currencies dependent security as underlying  |
| A5  | Commodity futures  | Futures with commodities or other commodities dependent security as underlying  |
| A7  | Catastrophe and Weather risk                               | Futures mainly exposed to catastrophe or weather risk   |

*EN*  
*Annex VI*

**Definitions of the CIC Table**

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|---|----------------------------------|--|
| A8  | Mortality risk                   | Futures mainly exposed to mortality risk   |
| A9  | Other                            | Other futures, not classified under the above categories   |
| <b>B</b>                                    | <b>Call Options</b>              | <b>Contract between two parties concerning the buying of an asset at a reference price during a specified time frame, where the buyer of the call option gains the right, but not the obligation, to buy the underlying asset</b>            |
| B1  | Equity and index options         | Call options with equity or stock exchange indices as underlying   |
| B2  | Bond options                     | Call options with bonds or other interest rate dependent security as underlying  |
| B3  | Currency options                 | Call options with currencies or other currencies dependent security as underlying  |
| B4  | Warrants                         | Call options that entitles the holder to buy stock of the issuing company at a specified price   |
| B5  | Commodity options                | Call options with commodities or other commodities dependent security as underlying  |
| B6  | Swaptions                        | Call options granting its owner the right but not the obligation to enter into a long position in an underlying swap, i.e., enter into a swap where the owner pays the fixed leg and receive the floating leg                                |
| B7  | Catastrophe and Weather risk     | Call options mainly exposed to catastrophe or weather risk   |
| B8  | Mortality risk                   | Call options mainly exposed to mortality risk  |
| B9  | Other                            | Other call options, not classified under the above categories  |
| <b>C</b>                                    | <b>Put Options</b>               | <b>Contract between two parties concerning the selling of an asset at a reference price during a specified time frame, where the buyer of the put option gains the right, but not the obligation, to sell the underlying asset</b>           |
| C1  | Equity and index options         | Put options with equity or stock exchange indices as underlying  |
| C2  | Bond options                     | Put options with bonds or other interest rate dependent security as underlying   |
| C3  | Currency options                 | Put options with currencies or other currencies dependent security as underlying   |
| C4  | Warrants                         | Put options that entitles the holder to sell stock of the issuing company at a specified price   |
| C5  | Commodity options                | Put options with commodities or other commodities dependent security as underlying   |
| C6  | Swaptions                        | Put options granting its owner the right but not the obligation to enter into a short position in an underlying swap, i.e., enter into a swap in which the owner will receive the fixed leg, and pay the floating leg                        |
| C7  | Catastrophe and Weather risk     | Put options mainly exposed to catastrophe or weather risk  |
| C8  | Mortality risk                   | Put options mainly exposed to mortality risk   |
| C9  | Other                            | Other put options, not classified under the above categories   |
| <b>D</b>                                    | <b>Swaps</b>                     | <b>Contract in which counterparties exchange certain benefits of one party's financial instrument for those of the other party's financial instrument, and the benefits in question depend on the type of financial instruments involved</b> |
| D1  | Interest rate swaps              | Swap that exchange interest flows  |
| D2  | Currency swaps                   | Swap that exchange currency  |
| D3  | Interest rate and currency swaps | Swap that exchange interest and currency flows   |
| D4  | Total return swap                | A swap in which the non-floating rate side is based on the total return of an equity or fixed income instrument with the life longer than the swap   |
| D5  | Security swaps                   | Swap that exchange securities  |
| D7  | Catastrophe and Weather risk     | Swaps mainly exposed to catastrophe or weather risk  |
| D8  | Mortality risk                   | Swaps mainly exposed to mortality risk   |

*EN*  
*Annex VI*

**Definitions of the CIC Table**

| <b>First 2 positions - Assets listed in</b> |                                 | <b>Definition</b>  |
|---|---------------------------------|--|
| D9  | Other                           | Other swaps, not classified under the above categories   |
| <b>E</b>                                    | <b>Forwards</b>                 | <b>Non-standardised contract between two parties to buy or sell an asset at a specified future time at a price agreed today</b>  |
| E1  | Forward interest rate agreement | Forward contract in which typically one party pays a fixed interest rate, and receives a variable interest rate usually based on an underlying index rate, at the predefined forward date  |
| E2  | Forward exchange rate agreement | Forward contract in which one party pays an amount in one currency, and receives an equivalent amount in a different currency resulting from the conversion using the contractual exchange rate, at the predefined forward date  |
| E7  | Catastrophe and Weather risk    | Forwards mainly exposed to catastrophe or weather risk   |
| E8  | Mortality risk                  | Forwards mainly exposed to mortality risk  |
| E9  | Other                           | Other forwards, not classified under the above categories  |
| <b>F</b>                                    | <b>Credit derivatives</b>       | <b>Derivative whose value is derived from the credit risk on an underlying bond, loan or any other financial asset</b>   |
| F1  | Credit default swap             | Credit derivative transaction in which two parties enter into an agreement whereby one party pays the other a fixed periodic coupon for the specified life on the agreement and the other party makes no payments unless a credit event relating to a predetermined reference asset occurs |
| F2  | Credit spread option            | Credit derivative that will generate cash flows if a given credit spread between two specific assets or benchmarks changes from its current level  |
| F3  | Credit spread swap              | A swap in which one party makes a fixed payment to the other on the swap's settlement date and the second party pays the first an amount based on the actual credit spread   |
| F4  | Total return swap               | A swap in which the non-floating rate side is based on the total return of an equity or fixed income instrument with the life longer than the swap   |
| F9  | Other                           | Other credit derivatives, not classified under the above categories  |