

## S.22.01 – Impact of long term guarantees and transitional measures

### General comments:

This Annex contains additional instructions in relation to the templates included in Annex I of this Regulation. The first column of the next table identifies the items to be reported by identifying the columns and lines as showed in the template in Annex I.

This annex relates to annual submission of information for individual entities.

This template is applicable when at least one long term guarantee measure or transitional is used by the undertaking.

This template shall reflect the impact on the financial positions when no transitional is used and each LTG measures is set to zero. For that purpose, a step-by-step approach should be followed taking out each transitional and LTG measure one by one and without recalculating the impact of the remaining measures after each step.

	ITEM	INSTRUCTIONS
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### Technical provisions

C0010/ R0010	Amount with LTG and transitional measures – Technical Provisions	Total amount of technical provisions including long term guarantee measures and transitional measures
C0020/ R0010	Without transitional on technical provisions – Technical Provisions	Total amount of technical provisions without the adjustment due to the transitional on technical provisions, but keeping adjustments due to the volatility adjustment and the matching adjustment.
C0030/ R0010	Impact of transitional on technical provisions – Technical provisions	Amount of the adjustment to the technical provisions due to the application of the transitional on technical provisions.  It shall be the difference between the technical provisions without transitional on technical provisions and the technical provisions with LTG and transitional measures.
C0040/ R0010	Without transitional on interest rate – Technical Provisions	Total amount of technical provisions without the adjustment due to the transitional on interest rate, but keeping adjustments due to the volatility adjustment and the matching adjustment.
C0050/ R0010	Impact of transitional on interest rate – Technical provisions	Amount of the adjustment to the technical provisions due to the application of the transitional on interest rate.  It shall be the difference between the technical provisions without transitional on interest rate and the technical provisions with LTG and transitional measures.
C0060/ R0010	Without volatility adjustment and without other transitional measures – Technical Provisions	Total amount of technical provisions without the adjustments due to the transitional on technical provisions, the transitional on interest rate and the volatility adjustment, but keeping adjustments due to the matching adjustment, if any.
C0070/ R0010	Impact of volatility adjustment set to zero – Technical provisions	Amount of the adjustment to the technical provisions due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.  It shall be the difference between the technical provisions without volatility adjustment and without other transitional measures and the maximum between the technical provisions reported under C0010, C0020 and

		C0040.
C0080/ R0010	Without matching adjustment and without all the others – Technical Provisions	Total amount of technical provisions without any LTG measure.
C0090/ R0010	Impact of matching adjustment set to zero – Technical Provisions	Amount of the adjustment to the technical provisions due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.  It shall be the difference between the technical provisions without matching adjustment and without all the other transitional measures and the maximum between the technical provisions reported under C0010, C0020, C0040 and C0060.
C0100/ R0010	Impact of all LTG/transitional measures – Technical Provisions	Amount of the adjustment to the technical provisions due to the application of the LTG/transitional measures.

#### Basic Own Funds

C0010/ R0020	Amount with LTG and transitional measures – Basic own funds	Total amount of basic own funds calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures
C0020/ R0020	Without transitional on technical provisions – Basic own funds	Total amount of basic own funds calculated considering technical provisions without the adjustment due to the transitional on technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0030/ R0020	Impact of transitional on technical provisions – Basic own funds	Amount of the adjustment to the Basic own funds due to the application of the transitional on technical provisions.  It shall be the difference between the basic own funds calculated considering technical provisions without transitional on technical provisions and considering technical provisions with LTG and transitional measures.
C0040/ R0020	Without transitional on interest rate – Basic own funds	Total amount of basic own funds calculated considering technical provisions without the adjustment due to the transitional on interest rate, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0050/ R0020	Impact of transitional on interest rate – Basic own funds	Amount of the adjustment to the basic own funds due to the application of the transitional on interest rate.  It shall be the difference between the basic own funds calculated considering technical provisions without transitional on interest rate and considering technical provisions with LTG and transitional measures.
C0060/ R0020	Without volatility adjustment and without other transitional measures – Basic own funds	Total amount of basic own funds calculated considering technical provisions without the adjustments due to the transitional on technical provisions, the transitional on interest rate and the volatility adjustment, but keeping the adjustments due to the matching adjustment.

C0070/ R0020	Impact of volatility adjustment set to zero – Basic own funds	<p>Amount of the adjustment to the Basic own funds due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.</p> <p>It shall be the difference between the basic own funds considering technical provisions without volatility adjustment and without other transitional measures and the maximum between the basic own funds considering technical provisions reported under C0010, C0020 and C0040.</p>
C0080/ R0020	Without matching adjustment and without all the others – Basic own funds	Total amount of basic own funds calculated considering technical provisions without any LTG measure.
C0090/ R0020	Impact of matching adjustment set to zero – Basic own funds	<p>Amount of the adjustment to the basic own funds due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.</p> <p>It shall be the difference between the basic own funds considering technical provisions without matching adjustment and without all the other transitional measures and the maximum between the basic own funds considering technical provisions reported under C0010, C0020, C0040 and C0060.</p>
C0100/ R0020	Impact of all LTG/transitional measures – Basic own funds	Amount of the adjustment to the basic own funds due to the application of the LTG/transitional measures.
C0010/ R0030	Amount with LTG and transitional measures – Basic own funds – Excess of assets over liabilities	Total amount of excess of assets over liabilities calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures
C0020/ R0030	Without transitional on technical provisions – Basic own funds – Excess of assets over liabilities	Total amount of excess of assets over liabilities calculated considering technical provisions without the adjustment due to the transitional on technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0030/ R0030	Impact of transitional on technical provisions – Basic own funds – Excess of assets over liabilities	<p>Amount of the adjustment to the excess of assets over liabilities due to the application of the transitional on technical provisions.</p> <p>It shall be the difference between the excess of assets over liabilities calculated considering technical provisions without transitional on technical provisions and considering technical provisions with LTG and transitional measures.</p>
C0040/ R0030	Without transitional on interest rate – Basic own funds – Excess of assets over liabilities	Total amount of excess of assets over liabilities calculated considering technical provisions without the adjustment due to the transitional on interest rate, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0050/ R0030	Impact of transitional on interest rate – Basic own funds – Excess of assets over liabilities	<p>Amount of the adjustment to the excess of assets over liabilities due to the application of the transitional on interest rate.</p> <p>It shall be the difference between the excess of assets over liabilities calculated considering technical</p>

		provisions without transitional on interest rate and considering technical provisions with LTG and transitional measures.
C0060/ R0030	Without volatility adjustment and without other transitional measures – Basic own funds – Excess of assets over liabilities	Total amount of excess of assets over liabilities calculated considering technical provisions without the adjustments due to the transitional on technical provisions, the transitional on interest rate and the volatility adjustment, but keeping the adjustments due to the matching adjustment.
C0070/ R0030	Impact of volatility adjustment – Basic own funds – Excess of assets over liabilities	Amount of the adjustment to the excess of assets over liabilities due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.  It shall be the difference between the excess of assets over liabilities considering technical provisions without volatility adjustment and without other transitional measures and the maximum between the excess of assets over liabilities considering technical provisions reported under C0010, C0020 and C0040.
C0080/ R0030	Without matching adjustment and without all the others – Basic own funds – Excess of assets over liabilities	Total amount of excess of assets over liabilities calculated considering Technical provisions without any LTG measure.
C0090/ R0030	Impact of matching adjustment set to zero – Basic own funds – Excess of assets over liabilities	Amount of the adjustment to the excess of assets over liabilities due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.  It shall be the difference between the excess of assets over liabilities considering technical provisions without matching adjustment and without all the other transitional measures and the maximum between the excess of assets over liabilities considering technical provisions reported under C0010, C0020, C0040 and C0060.
C0100/ R0030	Impact of all LTG/transitional measures – Basic own funds – Excess of assets over liabilities	Amount of the adjustment to the excess of assets over liabilities due to the application of the LTG/transitional measures.
C0010/ R0040	Amount with LTG and transitional measures – Basic own funds – Restricted own funds due to ring-fencing and matching portfolio	Total amount of restricted own funds due to ring-fencing calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.
C0020/ R0040	Without transitional on technical provisions – Basic own funds – Restricted own funds due to ring-fencing and matching portfolio	Total amount of restricted own funds due to ring-fencing calculated considering technical provisions without the adjustment due to the transitional on technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0030/ R0040	Impact of transitional on technical provisions – Basic own funds – Restricted own	Amount of the adjustment to the restricted own funds due to ring-fencing due to the application of the transitional on technical provisions.

	funds due to ring-fencing and matching portfolio	It shall be the difference between the restricted own funds due to ring-fencing calculated considering technical provisions without transitional on technical provisions and considering technical provisions with LTG and transitional measures.
C0040/ R0040	Without transitional on interest rate – Basic own funds – Restricted own funds due to ring-fencing and matching portfolio	Total amount of restricted own funds due to ring-fencing calculated considering technical provisions without the adjustment due to the transitional on interest rate, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0050/ R0040	Impact of transitional on interest rate – Basic own funds – Restricted own funds due to ring-fencing and matching portfolio	Amount of the adjustment to the restricted own funds due to ring-fencing due to the application of the transitional on interest rate.  It shall be the difference between the restricted own funds due to ring-fencing calculated considering technical provisions without transitional on interest rate and considering technical provisions with LTG and transitional measures.
C0060/ R0040	Without volatility adjustment and without other transitional measures – Basic own funds – Restricted own funds due to ring-fencing and matching portfolio	Total amount of restricted own funds due to ring-fencing calculated considering technical provisions without the adjustments due to the transitional on technical provisions, the transitional on interest rate and the volatility adjustment, but keeping the adjustments due to the matching adjustment.
C0070/ R0040	Impact of volatility adjustment set to zero – Basic own funds – Restricted own funds due to ring-fencing and matching portfolio	Amount of the adjustment to the restricted own funds due to ring-fencing due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.  It shall be the difference between the restricted own funds due to ring-fencing considering technical provisions without volatility adjustment and without other transitional measures and the maximum between the restricted own funds due to ring-fencing considering technical provisions reported under C0010, C0020 and C0040.
C0080/ R0040	Without matching adjustment and without all the others – Basic own funds – Restricted own funds due to ring-fencing and matching portfolio	Total amount of restricted own funds due to ring-fencing calculated considering technical provisions without any LTG measure.
C0090/ R0040	Impact of matching adjustment set to zero – Basic own funds – Restricted own funds due to ring-fencing and matching portfolio	Amount of the adjustment to the restricted own funds due to ring-fencing due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.  It shall be the difference between the restricted own funds due to ring-fencing considering technical provisions without matching adjustment and without all the other transitional measures and the maximum between the restricted own funds due to ring-fencing considering technical provisions reported under C0010, C0020, C0040 and C0060.

C0100/ R0040	Impact of all LTG/transitional measures – Basic own funds – Restricted own funds due to ring-fencing and matching portfolio	Amount of the adjustment to the restricted own funds due to ring-fencing due to the application of the LTG/transitional measures.
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**Eligible own funds to meet SCR**

C0010/ R0050	Amount with LTG and transitional measures – Eligible own funds to meet SCR	Total amount of eligible own funds to meet SCR calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures
C0020/ R0050	Without transitional on technical provisions – Eligible own funds to meet SCR	Total amount of eligible own funds to meet SCR calculated considering technical provisions without the adjustment due to the transitional on technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0030/ R0050	Impact of transitional on technical provisions – Eligible own funds to meet SCR	Amount of the adjustment to the eligible own funds to meet SCR due to the application of the transitional on technical provisions.  It shall be the difference between the eligible own funds to meet SCR calculated considering technical provisions without transitional on technical provisions and considering technical provisions with LTG and transitional measures.
C0040/ R0050	Without transitional on interest rate – Eligible own funds to meet SCR	Total amount of eligible own funds to meet SCR calculated considering technical provisions without the adjustment due to the transitional on interest rate, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0050/ R0050	Impact of transitional on interest rate – Eligible own funds to meet SCR	Amount of the adjustment to the eligible own funds to meet SCR due to the application of the transitional on interest rate.  It shall be the difference between the eligible own funds to meet SCR calculated considering technical provisions without transitional on interest rate and considering technical provisions with LTG and transitional measures.
C0060/ R0050	Without volatility adjustment and without other transitional measures – Eligible own funds to meet SCR	Total amount of eligible own funds to meet SCR calculated considering technical provisions without the adjustments due to the transitional on technical provisions, the transitional on interest rate and the volatility adjustment, but keeping the adjustments due to the matching adjustment.
C0070/ R0050	Impact of volatility adjustment set to zero – Eligible own funds to meet SCR	Amount of the adjustment to the eligible own funds to meet SCR due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.  It shall be the difference between the eligible own funds to meet SCR considering technical provisions without volatility adjustment and without other transitional measures and the maximum between the eligible own

		funds to meet SCR considering technical provisions reported under C0010, C0020 and C0040.
C0080/ R0050	Without matching adjustment and without all the others – Eligible own funds to meet SCR	Total amount of eligible own funds to meet SCR calculated considering technical provisions without any LTG measure.
C0090/ R0050	Impact of matching adjustment set to zero – Eligible own funds to meet SCR	Amount of the adjustment to the eligible own funds to meet SCR due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.  It shall be the difference between the eligible own funds to meet SCR calculated considering technical provisions without matching adjustment and without all the other transitional measures and the maximum between the eligible own funds to meet SCR considering technical provisions reported under C0010, C0020, C0040 and C0060.
C0100/ R0050	Impact of all LTG/transitional measures – Eligible own funds to meet SCR	Amount of the adjustment to the eligible own funds to meet SCR due to the application of the LTG/transitional measures.
C0010/ R0060	Amount with LTG and transitional measures – Eligible own funds to meet SCR-Tier I	Total amount of eligible own funds to meet SCR-Tier I calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.
C0020/ R0060	Without transitional on technical provisions – Eligible own funds to meet SCR-Tier I	Total amount of eligible own funds to meet SCR-Tier I calculated considering technical provisions without the adjustment due to the transitional on technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0030/ R0060	Impact of transitional on technical provisions – Eligible own funds to meet SCR-Tier I	Amount of the adjustment to the eligible own funds to meet SCR-Tier I due to the application of the transitional on technical provisions.  It shall be the difference between the eligible own funds to meet SCR-Tier I calculated considering technical provisions without transitional on technical provisions and considering technical provisions with LTG and transitional measures.
C0040/ R0060	Without transitional on interest rate – Eligible own funds to meet SCR-Tier I	Total amount of eligible own funds to meet SCR-Tier I calculated considering technical provisions without the adjustment due to the transitional on interest rate, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0050/ R0060	Impact of transitional on interest rate – Eligible own funds to meet SCR-Tier I	Amount of the adjustment to the eligible own funds to meet SCR-Tier I due to the application of the transitional on interest rate.  It shall be the difference between the eligible own funds to meet SCR-Tier I calculated considering technical provisions without transitional on interest rate and considering technical provisions with LTG and transitional measures.
C0060/ R0060	Without volatility adjustment	Total amount of eligible own funds to meet SCR-Tier I

R0060	and without other transitional measures – Eligible own funds to meet SCR-Tier I	calculated considering technical provisions without the adjustments due to the transitional on technical provisions, the transitional on interest rate and the volatility adjustment, but keeping the adjustments due to the matching adjustment.
C0070/ R0060	Impact of volatility adjustment set to zero – Eligible own funds to meet SCR-Tier I	Amount of the adjustment to the eligible own funds to meet SCR-Tier I due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.  It shall be the difference between the eligible own funds to meet SCR-Tier I considering technical provisions without volatility adjustment and without other transitional measures and the maximum between the eligible own funds to meet SCR-Tier I considering technical provisions reported under C0010, C0020 and C0040.
C0080/ R0060	Without matching adjustment and without all the others – Eligible own funds to meet SCR-Tier I	Total amount of eligible own funds to meet SCR-Tier I calculated considering technical provisions without any LTG measure.
C0090/ R0060	Impact of matching adjustment set to zero – Eligible own funds to meet SCR-Tier I	Amount of the adjustment to the eligible own funds to meet SCR-Tier I due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.  It shall be the difference between the eligible own funds to meet SCR-Tier I calculated considering technical provisions without matching adjustment and without all the other transitional measures and the maximum between the eligible own funds to meet SCR-Tier I considering technical provisions reported under C0010, C0020, C0040 and C0060.
C0100/ R0060	Impact of all LTG/transitional measures – Eligible own funds to meet SCR-Tier I	Amount of the adjustment to the eligible own funds to meet SCR-Tier I due to the application of the LTG/transitional measures.
C0010/ R0070	Amount with LTG and transitional measures – Eligible own funds to meet SCR-Tier II	Total amount of eligible own funds to meet SCR-Tier II calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.
C0020/ R0070	Without transitional on technical provisions – Eligible own funds to meet SCR-Tier II	Total amount of eligible own funds to meet SCR-Tier II calculated considering technical provisions without the adjustment due to the transitional on technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0030/ R0070	Impact of transitional on technical provisions – Eligible own funds to meet SCR-Tier II	Amount of the adjustment to the eligible own funds to meet SCR-Tier II due to the application of the transitional on technical provisions.  It shall be the difference between the eligible own funds to meet SCR-Tier II calculated considering technical provisions without transitional on technical provisions and considering technical provisions with LTG and transitional measures.
C0040/ R0070	Without transitional on interest	Total amount of eligible own funds to meet SCR-Tier II



R0070	rate – Eligible own funds to meet SCR-Tier II	calculated considering technical provisions without the adjustment due to the transitional on interest rate, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0050/ R0070	Impact of transitional on interest rate – Eligible own funds to meet SCR-Tier II	Amount of the adjustment to the eligible own funds to meet SCR-Tier II due to the application of the transitional on interest rate.  It shall be the difference between the eligible own funds to meet SCR-Tier II calculated considering technical provisions without transitional on interest rate and considering technical provisions with LTG and transitional measures.
C0060/ R0070	Without volatility adjustment and without other transitional measures – Eligible own funds to meet SCR-Tier II	Total amount of eligible own funds to meet SCR-Tier II calculated considering technical provisions without the adjustments due to the transitional on technical provisions, the transitional on interest rate and the volatility adjustment, but keeping the adjustments due to the matching adjustment.
C0070/ R0070	Impact of volatility adjustment set to zero – Eligible own funds to meet SCR-Tier II	Amount of the adjustment to the eligible own funds to meet SCR-Tier II due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.  It shall be the difference between the eligible own funds to meet SCR-Tier II considering technical provisions without volatility adjustment and without other transitional measures and the maximum between the eligible own funds to meet SCR-Tier II considering technical provisions reported under C0010, C0020 and C0040.
C0080/ R0070	Without matching adjustment and without all the others – Eligible own funds to meet SCR-Tier II	Total amount of eligible own funds to meet SCR-Tier II calculated considering technical provisions without any LTG measure.
C0090/ R0070	Impact of matching adjustment set to zero – Eligible own funds to meet SCR-Tier II	Amount of the adjustment to the eligible own funds to meet SCR-Tier II due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.  It shall be the difference between the eligible own funds to meet SCR-Tier II calculated considering technical provisions without matching adjustment and without all the other transitional measures and the maximum between the eligible own funds to meet SCR-Tier II considering technical provisions reported under C0010, C0020, C0040 and C0060.
C0100/ R0070	Impact of all LTG/transitional measures – Eligible own funds to meet SCR-Tier II	Amount of the adjustment to the eligible own funds to meet SCR-Tier II due to the application of the LTG/transitional measures.
C0010/ R0080	Amount with LTG and transitional measures – Eligible own funds to meet SCR-Tier III	Total amount of eligible own funds to meet SCR-Tier III calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.
C0020/ R0080	Without transitional on	Total amount of eligible own funds to meet SCR-Tier III

R0080	technical provisions – Eligible own funds to meet SCR-Tier III	calculated considering technical provisions without the adjustment due to the transitional on technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0030/ R0080	Impact of transitional on technical provisions – Eligible own funds to meet SCR-Tier III	Amount of the adjustment to the eligible own funds to meet SCR-Tier III due to the application of the transitional on technical provisions.  It shall be the difference between the eligible own funds to meet SCR-Tier III calculated considering technical provisions without transitional on technical provisions and considering technical provisions with LTG and transitional measures.
C0040/ R0080	Without transitional on interest rate – Eligible own funds to meet SCR-Tier III	Total amount of eligible own funds to meet SCR-Tier III calculated considering technical provisions without the adjustment due to the transitional on interest rate, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0050/ R0080	Impact of transitional on interest rate – Eligible own funds to meet SCR-Tier III	Amount of the adjustment to the eligible own funds to meet SCR-Tier III due to the application of the transitional on interest rate.  It shall be the difference between the eligible own funds to meet SCR-Tier III calculated considering technical provisions without transitional on interest rate and considering technical provisions with LTG and transitional measures.
C0060/ R0080	Without volatility adjustment and without other transitional measures – Eligible own funds to meet SCR-Tier III	Total amount of eligible own funds to meet SCR-Tier III calculated considering technical provisions without the adjustments due to the transitional on technical provisions, the transitional on interest rate and the volatility adjustment, but keeping the adjustments due to the matching adjustment.
C0070/ R0080	Impact of volatility adjustment set to zero – Eligible own funds to meet SCR-Tier III	Amount of the adjustment to the eligible own funds to meet SCR-Tier III due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.  It shall be the difference between the eligible own funds to meet SCR-Tier III considering technical provisions without volatility adjustment and without other transitional measures and the maximum between the eligible own funds to meet SCR-Tier III considering technical provisions reported under C0010, C0020 and C0040.
C0080/ R0080	Without matching adjustment and without all the others – Eligible own funds to meet SCR-Tier III	Total amount of eligible own funds to meet SCR-Tier III calculated considering technical provisions without any LTG measure.
C0090/ R0080	Impact of matching adjustment set to zero – Eligible own funds to meet SCR-Tier III	Amount of the adjustment to the eligible own funds to meet SCR-Tier III due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.  It shall be the difference between the eligible own funds to meet SCR-Tier III calculated considering technical

		provisions without matching adjustment and without all the other transitional measures and the maximum between the eligible own funds to meet SCR-Tier III considering technical provisions reported under C0010, C0020, C0040 and C0060.
C0100/ R0080	Impact of all LTG/transitional measures – Eligible own funds to meet SCR-Tier III	Amount of the adjustment to the eligible own funds to meet SCR-Tier III due to the application of the LTG/transitional measures.

### SCR

C0010/ R0090	Amount with LTG and transitional measures – SCR	Total amount of SCR calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures
C0020/ R0090	Without transitional on technical provisions –SCR	Total amount of SCR calculated considering technical provisions without the adjustment due to the transitional on technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0030/ R0090	Impact of transitional on technical provisions – SCR	Amount of the adjustment to the SCR due to the application of the transitional on technical provisions.  It shall be the difference between the SCR calculated considering technical provisions without transitional on technical provisions and considering technical provisions with LTG and transitional measures.
C0040/ R0090	Without transitional on interest rate – SCR	Total amount of SCR calculated considering technical provisions without the adjustment due to the transitional on interest rate, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0050/ R0090	Impact of transitional on interest rate – SCR	Amount of the adjustment to the SCR due to the application of the transitional on interest rate.  It shall be the difference between the SCR calculated considering technical provisions without transitional on interest rate and considering technical provisions with LTG and transitional measures.
C0060/ R0090	Without volatility adjustment and without other transitional measures – SCR	Total amount of SCR calculated considering Technical provisions without the adjustments due to the transitional on technical provisions, the transitional on interest rate and the volatility adjustment, but keeping the adjustments due to the matching adjustment.
C0070/ R0090	Impact of volatility adjustment set to zero – SCR	Amount of the adjustment to the SCR due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.  It shall be the difference between the SCR considering technical provisions without volatility adjustment and without other transitional measures and the maximum between the SCR considering technical provisions reported under C0010, C0020 and C0040.
C0080/ R0090	Without matching adjustment and without all the others – SCR	Total amount of SCR calculated considering Technical provisions without any LTG measure.
C0090/ R0090	Impact of matching adjustment set to zero – SCR	Amount of the adjustment to the SCR due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the

		<p>matching adjustment to zero.</p> <p>It shall be the difference between the SCR calculated considering technical provisions without matching adjustment and without all the other transitional measures and the maximum between the SCR considering technical provisions reported under C0010, C0020, C0040 and C0060.</p>
C0100/ R0090	Impact of all LTG/transitional measures –SCR	Amount of the adjustment to the SCR due to the application of the LTG/transitional measures.

#### **Eligible own funds to meet MCR**

C0010/ R0100	Amount with LTG and transitional measures – Eligible own funds to meet MCR	Total amount of eligible own funds to meet MCR calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.
C0020/ R0100	Without transitional on technical provisions – Eligible own funds to meet MCR	Total amount of eligible own funds to meet MCR calculated considering technical provisions without the adjustment due to the transitional on technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0030/ R0100	Impact of transitional on technical provisions – Eligible own funds to meet MCR	<p>Amount of the adjustment to the eligible own funds to meet MCR due to the application of the transitional on technical provisions.</p> <p>It shall be the difference between the eligible own funds to meet MCR calculated considering technical provisions without transitional on technical provisions and considering technical provisions with LTG and transitional measures.</p>
C0040/ R0100	Without transitional on interest rate – Eligible own funds to meet MCR	Total amount of eligible own funds to meet MCR calculated considering technical provisions without the adjustment due to the transitional on interest rate, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0050/ R0100	Impact of transitional on interest rate – Eligible own funds to meet MCR	<p>Amount of the adjustment to the Eligible own funds to meet MCR due to the application of the transitional on interest rate.</p> <p>It shall be the difference between the eligible own funds to meet MCR calculated considering technical provisions without transitional on interest rate and considering technical provisions with LTG and transitional measures.</p>
C0060/ R0100	Without volatility adjustment and without other transitional measures – Eligible own funds to meet MCR	Total amount of Eligible own funds to meet MCR calculated considering Technical provisions without the adjustments due to the transitional on technical provisions, the transitional on interest rate and the volatility adjustment, but keeping the adjustments due to the matching adjustment.
C0070/ R0100	Impact of volatility adjustment set to zero – Eligible own funds to meet MCR	<p>Amount of the adjustment to the Eligible own funds to meet MCR due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.</p> <p>It shall be the difference between the eligible own funds</p>

		to meet MCR considering technical provisions without volatility adjustment and without other transitional measures and the maximum between the eligible own funds to meet MCR considering technical provisions reported under C0010, C0020 and C0040.
C0080/ R0100	Without matching adjustment and without all the others – Eligible own funds to meet MCR	Total amount of Eligible own funds to meet MCR calculated considering Technical provisions without any LTG measure.
C0090/ R0100	Impact of matching adjustment set to zero – Eligible own funds to meet MCR	Amount of the adjustment to the Eligible own funds to meet MCR due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.  It shall be the difference between the eligible own funds to meet MCR calculated considering technical provisions without matching adjustment and without all the other transitional measures and the maximum between the eligible own funds to meet MCR considering technical provisions reported under C0010, C0020, C0040 and C0060.
C0100/ R0100	Impact of all LTG/transitional measures – Eligible own funds to meet MCR	Amount of the adjustment to the Eligible own funds to meet MCR due to the application of the LTG/transitional measures.

#### MCR

C0010/ R0110	Amount with LTG and transitional measures – MCR	Total amount of MCR calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.
C0020/ R0110	Without transitional on technical provisions – MCR	Total amount of MCR calculated considering technical provisions without the adjustment due to the transitional on technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0030/ R0110	Impact of transitional on technical provisions – MCR	Amount of the adjustment to the MCR due to the application of the transitional on technical provisions.  It shall be the difference between the MCR calculated considering technical provisions without transitional on technical provisions and considering technical provisions with LTG and transitional measures.
C0040/ R0110	Without transitional on interest rate – MCR	Total amount of MCR calculated considering technical provisions without the adjustment due to the transitional on interest rate, but keeping the adjustments due to the volatility adjustment and the matching adjustment.
C0050/ R0110	Impact of transitional on interest rate – MCR	Amount of the adjustment to the MCR due to the application of the transitional on interest rate.  It shall be the difference between the MCR calculated considering technical provisions without transitional on interest rate and considering technical provisions with LTG and transitional measures.
C0060/ R0110	Without volatility adjustment and without other transitional	Total amount of MCR calculated considering technical provisions without the adjustments due to the transitional

	measures – MCR	on technical provisions, the transitional on interest rate and the volatility adjustment, but keeping the adjustments due to the matching adjustment.
C0070/ R0110	Impact of volatility adjustment set to zero – MCR	Amount of the adjustment to the MCR due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.  It shall be the difference between the MCR considering technical provisions without volatility adjustment and without other transitional measures and the maximum between the MCR considering technical provisions reported under C0010, C0020 and C0040.
C0080/ R0110	Without matching adjustment and without all the others – MCR	Total amount of MCR calculated considering technical provisions without any LTG measure.
C0090/ R0110	Impact of matching adjustment set to zero – MCR	Amount of the adjustment to the MCR due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.  It shall be the difference between the MCR calculated considering technical provisions without matching adjustment and without all the other transitional measures and the maximum between the MCR considering technical provisions reported under C0010, C0020, C0040 and C0060.
C0100/ R0110	Impact of all LTG/transitional measures –MCR	Amount of the adjustment to the MCR due to the application of the LTG/transitional measures.