

### **S.38.01. – Duration of technical provisions**

#### **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 financial stability purposes for individual entities and groups.

	<b>ITEM</b>	<b>INSTRUCTIONS</b>
C0010/R0010	Duration of technical provisions, Life excluding unit-linked	Macaulay duration (the weighted average maturity of cash flows) of technical provisions, life business excluding unit-linked products without investment guarantees.
C0010/R0020	Duration of technical provisions, Non-Life	Macaulay duration of technical provisions, (the weighted average maturity of cash flows) non-life business.