

### S.01.01. - Content of the submission

#### 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 opening, quarterly and annual submission of information for groups, ring fenced funds, matching portfolios and remaining part at group level.

When a special justification is needed the explanation is not to be submitted within the reporting template but shall be part of the dialogue between undertakings and national competent authorities.

	ITEM	INSTRUCTIONS
Z0010	Ring-fenced fund/matching portfolio/remaining part	Identifies whether the reported figures are with regard to a RFF, matching portfolio or to the remaining part. One of the options in the following closed list shall be used: 1 - When the items reported refer to a RFF 2 - When the items reported refer to a matching portfolio 3 - When the items reported refer to the remaining part
Z0020	Fund/Portfolio number	Identification number for a ring-fenced fund or matching portfolio. This number is attributed by the undertaking and must be consistent over time and with the fund/portfolio number reported in other templates, e.g. S.26.02, S.23.01.
C0010/R0010 (A1)	Basic Information - General	This template shall always be reported. The only option possible is: 1 - Reported
C0010/R0020	Basic Information - RFF and matching portfolios	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no RFF or matching portfolio 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special justification is needed)
C0010/R0030 (A2)	Balance Sheet	One of the options in the following closed list shall be used: 1 - Reported 13 - Not reported as method 2 is used exclusively 14 - For variant 'n' not reported as refers to MAP fund 0 - Not reported other reason (in this case special justification is needed)
C0010/R0040 (A3)	Assets and liabilities by currency	One of the options in the following closed list shall be used: 1 - Reported 3 - Not due in accordance with article 9 of Regulation xx/2015 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special justification is needed)

C0010/R0050	Off-balance sheet items -general	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no off-balance sheet items 0 - Not reported other reason (in this case special justification is needed)
C0010/R0060	Off-balance sheet items - List of unlimited guarantees received by the undertaking	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no unlimited guarantees received 0 - Not reported other reason (in this case special justification is needed)
C0010/R0070	Off-balance sheet items - List of unlimited guarantees provided by the undertaking	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no unlimited guarantees provided 0 - Not reported other reason (in this case special justification is needed)
C0010/R0100	Premiums, claims and expenses	One of the options in the following closed list shall be used: 1 - Reported 0 - Not reported other reason (in this case special justification is needed)
C0010/R0110	Premiums, claims and expenses by country	One of the options in the following closed list shall be used: 1 - Reported 3 - Not due in accordance with article 9 of <b>Regulation xx/2015</b> 0 - Not reported other reason (in this case special justification is needed)
C0010/R0120	Summary of Assets	One of the options in the following closed list shall be used: 1 - Reported 4 - Not due as S.06.02 reported quarterly 5 - Not due as S.06.02 reported annually 0 - Not reported other reason (in this case special justification is needed)
C0010/R0130 (A4)	List of assets	One of the options in the following closed list shall be used: 1 - Reported 6 - Exempted under <b>Article 35 (7) and (8)</b> 7 - Not due as no material changes since quarterly submission 0 - Not reported other reason (in this case special justification is needed)
C0010/R0140	Collective investment undertakings - look-through approach	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no Collective investment undertakings 6 - Exempted under <b>Article 35 (7) and (8)</b> 7 - Not due as no material changes since quarterly submission 0 - Not reported other reason (in this case special justification is needed)

C0010/R0150	Structured products	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no structured products 6 - Exempted under <b>Article 35 (7) and (8)</b> 0 - Not reported other reason (in this case special justification is needed)
C0010/R0160 (A5)	Open derivatives	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no derivative transactions 6 - Exempted under <b>Article 35 (7) and (8)</b> 7 - Not due as no material changes since quarterly submission 0 - Not reported other reason (in this case special justification is needed)
C0010/R0170	Derivatives Transactions	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no derivative transactions 6 - Exempted under <b>Article 35 (7) and (8)</b> 7 - Not due as no material changes since quarterly submission 0 - Not reported other reason (in this case special justification is needed)
C0010/R0180	Income/gains and losses in the period	One of the options in the following closed list shall be used: 1 - Reported 0 - Not reported other reason (in this case special justification is needed)
C0010/R0190	Securities lending and repos	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no Securities lending and repos 6 - Exempted under <b>Article 35 (7) and (8)</b> 0 - Not reported other reason (in this case special justification is needed)
C0010/R0200	Assets held as collateral	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no Assets held as collateral 6 - Exempted under <b>Article 35 (7) and (8)</b> 0 - Not reported other reason (in this case special justification is needed)
C0010/R0260	Description of the guarantees of variable annuities	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no variable annuities 0 - Not reported other reason (in this case special justification is needed)
C0010/R0270	Hedging of guarantees of variable annuities	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no variable annuities 0 - Not reported other reason (in this case special justification is needed)

C0010/R0380	Impact of long term guarantees and transitional measures	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no LTG or transitional measures are applied 0 - Not reported other reason (in this case special justification is needed)
C0010/R0430 (A8)	Own funds	One of the options in the following closed list shall be used: 1 - Reported 0 - Not reported other reason (in this case special justification is needed)
C0010/R0440	Detailed information by tiers on own funds	One of the options in the following closed list shall be used: 1 - Reported 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special justification is needed)
C0010/R0450	Annual movements on own funds	One of the options in the following closed list shall be used: 1 - Reported 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special justification is needed)
C0010/R0460	List of items on own funds	One of the options in the following closed list shall be used: 1 - Reported 0 - Not reported other reason (in this case special justification is needed)
C0010/R0480 (A9)	Solvency Capital Requirement - Only SF	One of the options in the following closed list shall be used: 1 - Reported 8 - Not reported as use of partial internal model 9 - Not reported as use of full internal model 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special justification is needed)
C0010/R0490 (A10)	Solvency Capital Requirement - SF and PIM	One of the options in the following closed list shall be used: 1 - Reported 9 - Not reported as use of full internal model 10 - Not reported as use of standard formula 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special justification is needed)
C0010/R0500 (A11)	Solvency Capital Requirement - IM	One of the options in the following closed list shall be used: 1 - Reported 8 - Not reported as use of partial internal model 10 - Not reported as use of standard formula 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special justification is needed)

C0010/R0510 (A12)	Solvency Capital Requirement - Market risk	One of the options in the following closed list shall be used: 1 - Reported 2 - Risk not existent 8 - Not reported as use of partial internal model 9 - Not reported as use of full internal model 11 - Not reported as reported at RFF/MAP level 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special justification is needed)
C0010/R0520 (A13)	Solvency Capital Requirement - Counterparty default risk	One of the options in the following closed list shall be used: 1 - Reported 2 - Risk not existent 8 - Not reported as use of partial internal model 9 - Not reported as use of full internal model 11 - Not reported as reported at RFF/MAP level 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special justification is needed)
C0010/R0530 (A14)	Solvency Capital Requirement - Life underwriting risk	One of the options in the following closed list shall be used: 1 - Reported 2 - Risk not existent 8 - Not reported as use of partial internal model 9 - Not reported as use of full internal model 11 - Not reported as reported at RFF/MAP level 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special justification is needed)
C0010/R0540 (A15)	Solvency Capital Requirement - Health underwriting risk	One of the options in the following closed list shall be used: 1 - Reported 2 - Risk not existent 8 - Not reported as use of partial internal model 9 - Not reported as use of full internal model 11 - Not reported as reported at RFF/MAP level 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special justification is needed)
C0010/R0550 (A16)	Solvency Capital Requirement - Non-Life underwriting risk	One of the options in the following closed list shall be used: 1 - Reported 2 - Risk not existent 8 - Not reported as use of partial internal model 9 - Not reported as use of full internal model 11 - Not reported as reported at RFF/MAP level 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special justification is needed)
C0010/R0560 (A17)	Solvency Capital Requirement - Operational risk	One of the options in the following closed list shall be used: 1 - Reported 8 - Not reported as use of partial internal model 9 - Not reported as use of full internal model 11 - Not reported as reported at RFF/MAP level 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special

		justification is needed)
C0010/R0570	Solvency Capital Requirement - Simplifications	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no simplified calculations used 8 - Not reported as use of partial internal model 9 - Not reported as use of full internal model 11 - Not reported as reported at RFF/MAP level 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special justification is needed)
C0010/R0580 (A18)	Solvency Capital Requirement - Non-Life Catastrophe risk	One of the options in the following closed list shall be used: 1 - Reported 2 - Risk not existent 8 - Not reported as use of partial internal model 9 - Not reported as use of full internal model 11 - Not reported as reported at RFF/MAP level 13 - Not reported as method 2 is used exclusively 0 - Not reported other reason (in this case special justification is needed)
C0010/R0690	Share of reinsurers	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no reinsurance 0 - Not reported other reason (in this case special justification is needed)
C0010/R0700	Special Purpose Insurance Vehicles	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no Special Purpose Insurance Vehicles 0 - Not reported other reason (in this case special justification is needed)
C0010/R0710 (A21)	Entities in the scope of the group	One of the options in the following closed list shall be used: 1 - Reported 0 - Not reported other reason (in this case special justification is needed)
C0010/R0720 (A22)	(Re)insurance individual requirements	One of the options in the following closed list shall be used: 1 - Reported 0 - Not reported other reason (in this case special justification is needed)
C0010/R0730 (A23)	Non-(re)insurance individual requirements	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no non-(re)insurance business in the scope of the group 0 - Not reported other reason (in this case special justification is needed)
C0010/R0740 (A24)	Contribution to group TP	One of the options in the following closed list shall be used: 1 - Reported 0 - Not reported other reason (in this case special justification is needed)

C0010/R0750	IGT - Equity-type transactions, debt and asset transfer	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no IGT on Equity-type transactions, debt and asset transfer 0 - Not reported other reason (in this case special justification is needed)
C0010/R0760	IGT - Derivatives	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no IGT on Derivatives 0 - Not reported other reason (in this case special justification is needed)
C0010/R0770	IGT - Internal reinsurance	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no IGT on Internal reinsurance 0 - Not reported other reason (in this case special justification is needed)
C0010/R0780	IGT - Cost Sharing, contingent liabilities, off BS and other items	One of the options in the following closed list shall be used: 1 - Reported 2 - Not reported as no IGT on Cost Sharing, contingent liabilities, off BS and other items 0 - Not reported other reason (in this case special justification is needed)
C0010/R0790	Risk concentration	One of the options in the following closed list shall be used: 1 - Reported 2 - Not due in accordance with threshold decided by group supervisor 0 - Not reported other reason (in this case special justification is needed)