

S.33.01. - Insurance and reinsurance individual requirements (old G03)

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 and annual submission of information for groups.

This template is applicable under method 1 as defined in Article 230 of Directive 2009/138/EC, method 2 as defined in Article 233 of the Directive 2009/138/EC and a combination of methods.in the following way:

- The first part of it (Cells C0060 to C0230) collects the information on EEA and non EEA insurance and reinsurance undertakings using Solvency II rules included only via D&A;
- The second part of it (Cells C0240 to C0260) collects information on the local requirements of non EEA insurance and reinsurance undertakings (both using Solvency II rules and not using Solvency II rules) regardless of the method used.

ITEM		INSTRUCTIONS
C0010 (A1)	Legal name of the undertaking	Legal name of each undertaking
C0020 (A2)	Identification code of the undertaking	Identification code by this order of priority if existent: - Legal Entity Identifier (LEI); - Specific code Specific code: - For EEA insurance and reinsurance undertakings and other EEA regulated undertakings within the group: identification code used in the local market, attributed by the undertaking's competent supervisory authority; - For non-EEA undertakings and non-regulated undertakings within the group, identification code will be provided by the group. When allocating an identification code to each non-EEA or non-regulated undertaking, the group shall comply with the following format in a consistent manner: identification code of the parent undertaking + ISO 3166-1 alpha-2 code of the country of the undertaking + 5 digits
C0030 (Q1)	Type of code of the ID of the undertaking code	Identification of the code used in item "Identification code of the undertaking": 1 - LEI 2 - Specific code
C0040 (R1)	Entity Level/RFF or MAP /Remaining Part	Identify to which the information is related to. The following closed list shall be used: 1 - Entity level 2 - Material Ring fenced fund or Matching Adjustment Portfolio 3 - Remaining part
C0050 (S1)	Fund Number	This is the unique number of each material ring-fenced fund or matching adjustment portfolio as attributed by the group. It shall remain unvarying over time. It shall not be re-used for other funds or portfolios). The number shall be used consistently across all templates, where relevant, to identify the fund/portfolio.

EEA and non EEA insurance and reinsurance undertakings (using SII rules) included only via D&A

C0060 (B1)	SCR Market Risk	Individual SCR Market Risk for each undertaking.
C0070 (B2)	SCR Counterparty Default Risk	Individual SCR Counterparty Default Risk for each undertaking.
C0080 (B3)	SCR Life Underwriting Risk	Individual SCR Life Underwriting Risk for each undertaking.
C0090 (B4)	SCR Health Underwriting Risk	Individual SCR Health Underwriting Risk for each undertaking.
C0100 (B5)	SCR Non-life Underwriting Risk	Individual SCR Non-life Underwriting Risk for each undertaking.
C0110 (B6)	SCR Operational Risk	Individual SCR Operational Risk for each undertaking.
C0120 (B7)	Individual SCR	Individual SCR for each undertaking (including any capital add-on).
C0130 (C1)	Individual MCR	Individual MCR for each undertaking.
C0140 (D1)	Eligible Individual Own Funds to cover the SCR	Eligible Individual Own Funds to cover the SCR. Total own funds are to be reported in this item. No restrictions on availability for the group apply.
C0150 (E1)	Use of undertaking specific parameters	<p>When an undertaking uses undertaking specific parameters for calculating individual SCR, report the area(s) for which these parameters are used. The following closed list shall be used:</p> <ul style="list-style-type: none"> 1 – Life underwriting risk / mortality risk 2 – Life underwriting risk / longevity risk 3 – Life underwriting risk / disability-morbidity risk 4 – Life underwriting risk / lapse risk 5 – Life underwriting risk / life expense risk 6 – Life underwriting risk / revision risk 7 – Life underwriting risk / life catastrophe risk 8 – Health SLT underwriting risk / mortality risk 9 – Health SLT underwriting risk / longevity risk 10 – Health SLT underwriting risk / disability-morbidity risk (medical expenses) 11 – Health SLT underwriting risk / disability-morbidity risk (income protection) 12 – Health SLT underwriting risk / lapse risk 13 – Health SLT underwriting risk / expense risk 14 – Health SLT underwriting risk / revision risk 15 – Health NSLT premium and reserve risk, 16 – Health NSLT lapse risk, 17 – Health NSLT catastrophe risk 18 – Non Life premium and reserve risk, 19 – Non life lapse risk, 20 – Non Life catastrophe risk <p>Include as many options as needed, separated by a “,”.</p>
C0160 (F1)	Use of simplifications	<p>When an undertaking uses simplifications for calculating individual SCR, report the area(s) for which these simplifications are used. The following closed list shall be used:</p> <ul style="list-style-type: none"> 1 – Market risk / spread risk (bonds and loans) 2 – Market risk / interest rate risk (captives) 3 – Market risk / spread risk (bonds and loans) (captives) 4 – Market risk / market risk concentration (captives)

		5 – Counterparty default risk 6 – Life underwriting risk / mortality risk 7 – Life underwriting risk / longevity risk 8 – Life underwriting risk / disability-morbidity risk 9 – Life underwriting risk / lapse risk 10 – Life underwriting risk / life expense risk 11 – Life underwriting risk / life catastrophe risk 12 – Health underwriting risk / mortality risk 13 – Health underwriting risk / longevity risk 14 – Health underwriting risk / disability-morbidity risk (medical expenses) 15 – Health underwriting risk / disability-morbidity risk (income protection) 16 – Health SLT underwriting risk / lapse risk 17 – Health underwriting risk / life expense risk 18 - Non-Life underwriting risk / premium and reserve risk (captives) Include as many options as needed, separated by a “,”.
C0170 (G1)	Use of Partial Internal Model	When an undertaking uses a partial internal model(s) for calculating individual SCR, report the area(s) for which this/these are used.
C0180 (H1)	Group or individual internal model	When an undertaking uses a full internal model for calculating individual SCR, it has to be stated whether this regards a individual internal model or group internal model. The following close list shall be used: 1 – Individual Internal Model 2 – Group Internal Model
C0190 (I1)	Date of initial approval of IM	In case a group or individual internal model is approved by individual supervisor, identify the ISO 8601 (yyyy-mm-dd) code of the date of this approval.
C0200 (J1)	Date of approval of latest major change of IM	In case a major change of group or individual internal model is approved by individual supervisor (Art.115), identify the ISO 8601 (yyyy-mm-dd) code of the date of this approval.
C0210 (K1)	Date of decision of capital add-on	In case a capital add-on applies to any of the undertakings listed here (Art.37 of Directive 2009/138/EC), Identify the ISO 8601 (yyyy-mm-dd) code of the date of the decision.
C0220 (L1)	Amount of capital add-on	In case a capital add-on applies to any of the entities listed here (Art.37 of Directive 2009/138/EC), report the exact amount.
C0230 (M1)	Reason of capital add-on	In case a capital add-on applies to any of the undertakings listed here (Art.37 of Directive 2009/138/EC), report the reason(s) stated by the supervisor in its decision.

Non EEA insurance and reinsurance undertakings (both using SII rules and not using SII rules) regardless of the method used

C0240 (N1)	Local capital requirement	Local individual capital requirement that triggers first intervention by local supervisor.
C0250 (O1)	Local minimum capital requirement	Local individual minimum capital requirement that triggers final intervention - withdrawal of the authorisation - by local supervisor. This figure is needed to calculate the minimum consolidated group SCR.
C0260 (P1)	Eligible own funds in accordance with local rules	Eligible Individual Own Funds to cover the local capital requirement, as calculated according to local rules, without applying restrictions on availability for the group.