**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.

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|  | **ITEM** | **INSTRUCTIONS** |

**Technical provisions**

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| --- | --- | --- | --- |
| 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 | | 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.  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. |
| 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 | | 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.  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. |
| 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 | | Amount of the adjustment to the excess of assets over liabilities due to the application of the transitional on technical provisions.  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. |
| 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 | | Amount of the adjustment to the excess of assets over liabilities due to the application of the transitional on interest rate.  It shall be the difference between the excess of assets over liabilities calculated considering technical 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 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 technical provisions.  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. |
| **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 and without other 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 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 rate – 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 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 technical provisions – 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 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 matching adjustment to zero.  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. |
| 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 | | Amount of the adjustment to the eligible own funds to meet MCR due to the application of the transitional on technical provisions.  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. |
| 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 | | Amount of the adjustment to the Eligible own funds to meet MCR due to the application of the transitional on interest rate.  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. |
| 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 | | 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.  It shall be the difference between the eligible own funds 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 measures – MCR | | Total amount of 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/  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. |