

S.38.01.d.i. – Duration of liabilities

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.

	ITEM	INSTRUCTIONS
C0010/R0010 (FS-1 A7)	Duration of liabilities, Life	Macaulay duration (the weighted average maturity of cash flows) of liabilities, life business
C0010/R0020 (FS-1 A8)	Duration of liabilities, Non-Life	Macaulay duration of liabilities, (the weighted average maturity of cash flows) non-life business