SOLVENCY II REPORTING

Abbreviations

BE Best Estimate
CAT CATastrophe
CF Cash Flow
LoB Line of Business
MA Matching Adjustment
MAP Matching Adjustment Portfolio
MCR Minimum Capital Requirement
NL Non-Life
PIM Partial Internal Model
SCR Solvency Capital Requirement
SF Standard Formula
SPV Special Purpose Vehicles
TP Technical Provisions
VA Volatility Adjustment

Legend

Implemented in the ADDACTIS® Worldwide Standard Formula model ★
Public QRT

Sources:
https://eiopa.europa.eu/Pages/Supervision/Insurance/Reporting-formats.aspx

New name/Old name | Annual
Content of the template | Quarterly
Specificity | Group

This list doesn't include NSR, 3CB, FS and SPV reports.

QRT SOLO

Basic information

S.01.01/CS — Content of the submission Variant with ECB add-ons — A Q G
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S.01.03 / - — Basic information - RFF & MAP — A G

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S.03.01 / BS-C1B — Off-balance sheet items - general — A G
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S.07.01 / Assets-D1S — Structured products Threshold of 5% — A G
S.08.01 / Assets-D2O — Open derivatives — A Q G
S.08.02 / Assets-D2T — Derivatives transactions — A Q G
S.09.01 / Assets-D3 — Income/gains and losses — A G
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