

Version 3.0 Tripartite Template (TPT) for SII Asset Data reporting



Introduction

The Solvency II Directive defines among other things solvency capital requirements (SCR) for insurance companies to be applied across all EU Member States. Insurance and reinsurance undertakings are obliged to assess their economic capital and to use in principle a standard formula for the calculation of SCR. Moreover, the Solvency II Directive establishes uniform reporting standards which encompass quantitative information about investments by insurance and reinsurance undertakings and, unlike the current reporting regime, requires broader reporting of interim figures. In order to support insurance and reinsurance undertakings which invest in investment funds in fulfilling their reporting obligations to the authorities, investment management companies have to inform insurance and reinsurance undertakings of the portfolio composition of the funds managed by them and may need to report data under quantitative reporting templates (QRT).

BVI in Germany, club AMPÈRE, sponsored by the French Asset Management Association, and The Investment Association in the UK have therefore established a draft template to assist with Solvency II reporting. The objective of the template shown below is to facilitate the SCR calculation under the standard formula (standard model) and to support data delivery for QRTs. The template affects investment management companies which exchange data between funds and insurers. The template may be used for purposes of SCR calculation by the recipient or for purposes of data delivery such as already calculated SCR values or value changes under the Solvency II scenarios. The coverage of the data exchange is limited and comprises mandatory and optional fields. Users of this template should take into account any optional fields are not part of the recommended and drafted standard and exchange of such data may cause additional costs and should be based on individual arrangements.

Where appropriate and in accordance with a particular fund's structure the template is designed to be reported at the share class level. In the scenario where multiple investment share classes are available data in the template should be presented at that level to enable the insurance entity to correctly represent the look-through on their investment in a particular share class.

Detailed position file

Version 3.0 dated 13 OCTOBER 2015

NUM_DATA	Fundxml data name and path	DEFINITION	CODIFICATION	COMMENT	Reference data	Identification	SCR	QRT	Control	Optional
Portfolio Characteristics and valuation										
1_Portfolio identifying data	Portfolio / PortfolioID / Code	Identification of the fund or share class	Use the following priority: - ISO 6166 code of ISIN when available - Other recognised codes (e.g.: CUSIP, Bloomberg Ticker, Reuters RIC) - Code attributed by the undertaking, when the options above are not available. Code must be unique and kept consistent over time.	To show identification of fund or share class	Identification	X				
2_Type of identification code for the fund share or portfolio	Portfolio / PortfolioID / CodificationSystem	Codification chosen to identify the share of the CIS	One of the options in the following closed list to be used: 1 - ISO 6166 for ISIN code 2 - CUSIP (The Committee on Uniform Securities Identification Procedures number assigned by the CUSIP Service Bureau for U.S. and Canadian companies) 3 - SEDOL (Stock Exchange Daily Official List for the London Stock Exchange) 4 – WKN (Wertpapier Kenn-Nummer, the alphanumeric German identification number) 5 - Bloomberg Ticker (Bloomberg letters code that identify a company's securities) 6 - BBGID (The Bloomberg Global ID) 7 - Reuters RIC (Reuters instrument code) 8 – FIGI (Financial Instrument Global Identifier) 9 - Other code by members of the Association of National Numbering Agencies 99 - Code attributed by the undertaking	Closed list to be taken from QRT Log issued by EIOPA July 2015	Identification	X				
3_Portfolio name	Portfolio / PortfolioName	Name of the Portfolio or name of the CIS	Alphanum (max 255)	Portfolio or Fund or Share Class name	Identification	X				
4_Portfolio currency (B)	Portfolio / PortfolioCurrency	Valuation currency of the portfolio	Code ISO 4217	Fund or Share Class currency - reported to insurer in currency of one fund or share class (should be consistent with field 3)	Identification	X				
5_Net asset valuation of the portfolio or the share class in portfolio currency	Portfolio / TotalNetAssets	Portfolio valuation	number with floating decimal	Per share class - NAV to be reported in same currency as Line 4	QRT & SCR Input		X			
6_Valuation date	Portfolio / ValuationDate	Date of valuation (date positions valid for)	YYYY-MM-DD ISO 8601	Used for NAV date	Identification	X				
7_Reporting date	Portfolio / ReportingDate	Date of reporting (date report produced)	YYYY-MM-DD ISO 8601	Used for month end date	Control				X	
8_Share price	Portfolio / ShareClass / SharePrice	Share price of the fund/share class	number with floating decimal	Same currency as Line 4 (Field 8 * field 8b = 5)	QRT Input			X		
8b_Total number of shares	Portfolio / ShareClass / TotalNumberOfShares	Total number of shares (per share class, if applicable)	number with floating decimal	Per share class to enable apportionment of the investment holding by the insurance entity in their proportion ownership.	Control				X	X

9_% cash	Portfolio / CashPercentage	Amount of cash of the fund / total net asset value of the fund, in %	number with floating decimal	Include cash and short term cash equivalents [excludes CIC 74 and other cash equivalents that might be considered long term]	Control					X	X
10_Portfolio Modified Duration	Portfolio / PortfolioModifiedDuration	Weighted average modified duration of portfolio positions	number with floating decimal	Only required for relevant asset types (including derivatives)	SCR Input		X				X
11_Complete SCR Delivery	Portfolio / CompleteSCRDelivery	Y/N	alpha(1)	Y = have you completed the SCR contributions (97 to 105)	Control					X	
Instrument codification											
12_CIC code of the instrument	Position / InstrumentCIC	CIC Code (Complementary Identification Code).	CIC code - Alphanumeric (4)	Indicative CIC This codification (cf. CIC Table) would allow to determine: * the type and the country of the main codification * the S2 type of instrument * the S2 subtype of instrument * can be useful to add the source, but not mandatory Complementary Identification Code used to classify assets, as set out in Annex V: CIC Table - when classifying asset using the CIC table, undertakings shall take into consideration the most representative risk to which the asset is exposed to.	QRT & SCR Input		X	X			
13_Economic zone of the quotation place	Position / EconomicArea	Indication of the economic zone of the quotation place	Integer return corresponding to the following closed list: 0 = non-listed 1 = EEA 2 = OECD exclude EEA 3 = Rest of the World	Data point is option if the CIC in field 12 is provided as the economic zone of quotation can be mapped from the first two positions of the CIC.	SCR Input		X				X
14_Identification code of the financial instrument	Position / InstrumentCode / Code	Identification code of the financial instrument - including identifier for leg of instrument if required	Code must be unique and kept consistent over time. Example of unique code /idenifier for each leg: 123456a and 123456b	Closed list is taken from QRT Log issued by EIOPA July 2015 OTC derivatives do not have ISINs/SEDOLs/BBGIDs, therefore need to use unique deal reference per individual trade - see example where instrument has more than one leg	Identification	X	X	X			
15_Type of identification code for the instrument	Position / InstrumentCode / CodificationSystem	Codification chosen to identify the instrument	Closed list to be used: 1 - ISO 6166 for ISIN code 2 - CUSIP (The Committee on Uniform Securities Identification Procedures number assigned by the CUSIP Service Bureau for U.S. and Canadian companies) 3 - SEDOL (Stock Exchange Daily Official List for the London Stock Exchange) 4 – WKN (Wertpapier Kenn-Nummer, the alphanumeric German identification number) 5 - Bloomberg Ticker (Bloomberg letters code that identify a company's securities) 6 - BBGID (The Bloomberg Global ID) 7 - Reuters RIC (Reuters instrument code) 8 – FIGI (Financial Instrument Global Identifier) 9 - Other code by members of the Association of National Numbering Agencies 99 - Code attributed by the undertaking	Closed list to be taken from QRT Log issued by EIOPA July 2015 For OTC derivatives, should be populated with 99 code attributed by the undertaking Indicates type of code used in field 4	Identification	X	X	X			
16_Grouping code for multiple leg instruments	Position / GroupID	grouping code for operations on multi leg instruments	Alphanum (max 255) Example: 123456	Common identifier	Identification	X	X				
17_Instrument name	Position / InstrumentName	instrument name	Alphanum (max 255)	limited maximum of 255 characters	Identification	X	X	X			
Valuations and exposures											
17b_Asset / Liability	Position / Valuation / AssetOrLiability	Asset/Liability identification if needed	A or "L" or blank if values are directional values	NA if not used - tends to be used for real estate funds. Assets should be reported with positive market exposures, Liabilities with negative market exposures. Identification of Assets& Liabilities should help to identify whether interests are paid (Liabilities) or received (Assets). Ideally this should be reported from the holder's perspective. This field should be used where a directional indicator has not been used elsewhere	Identification	X	X				X
18_Quantity	Position / Valuation / Quantity	Number of instruments on position	number with floating decimal	EIOPA definition (06.02). Number of assets, for relevant assets. This item shall not be reported if item Nominal amount (field 19) is reported.	SCR Input		X	X			X

19_Nominal amount	Position / Valuation / TotalNominalValueQC	Quantity * nominal unit amount	number with floating decimal	<p>EIOPA definition (06.02 and 08.01). Applicable to instruments with CIC-codes 1,2,5,6,72,73,74, 8 and derivatives. Principle amount outstanding measured at par amount, for all assets where this item is relevant, and at nominal amount for CIC = 72, 73, 74, 75 and 79 if applicable.</p> <p>For derivatives: The amount covered or exposed to the derivative.</p> <p>For futures and options corresponds to contract size multiplied by the trigger value and by the number of contracts reported in that line. For swaps and forwards it corresponds to the contract amount of the contracts reported in that line.</p> <p>When the trigger value corresponds to a range, the average value of the range shall be used.</p> <p>The notional amount refers to the amount that is being hedged / invested (when not covering risks). If several trades occur, it shall be the net amount at the reporting date.</p>	SCR Input		X			
20_Contract size for derivatives	Position / Valuation / ContractSize	tick size	number with floating decimal	<p>Use EIOPA definition (QRT 0801)</p> <p>For Futures & Options: number of underlying assets in the contract (e.g. for equity futures it is the number of equities to be delivered per derivative contract at maturity, for bond futures it is the reference amount underlying each contract).</p> <p>The way the contract size is defined varies according with the type of instrument. For futures on equities it is common to find the contract size defined as a function of the number of shares underlying the contract. For futures on bonds, it is the bond nominal amount underlying the contract.</p>	SCR Input		X			
21_Quotation currency (A)	Position / Valuation / QuotationCurrency	Currency of quotation for the instrument or denomination	Code ISO 4217	Field definition expanded to "Currency of quotation for the instrument or denomination" which makes this field more appropriate and inclusive for derivatives	SCR Input		X			
22_Market valuation in quotation currency (A)	Position / Valuation / MarketValueQC	Market valuation of the position accrued interest included in quotation currency	number with floating decimal	<p>Negative values on derivatives mean the fund should pay in order to offset the existing position - i.e. in case the quote spread is smaller that the coupon rate of the CDS for a long position</p> <p>Market values on listed derivatives instruments or CFDs with daily margin call should be close to zero. The deposit amounts and the sum of the margin calls since the inception of the position are often considered as cash</p>	SCR Input		X			
23_Clean market valuation in quotation currency (A)	Position / Valuation / CleanValueQC	Market valuation of the position accrued interest excluded in quotation currency	number with floating decimal	Duplication of data for equity or any kind of instrument without accrued interest	SCR Input		X			
24_Market valuation in portfolio currency (B)	Position / Valuation / MarketValuePC	Market valuation of the position accrued interest included in portfolio currency	number with floating decimal	<p>Negative values on derivatives mean the fund should pay in order to offset the existing position - i.e. in case the quote spread is smaller that the coupon rate of the CDS for a long position</p> <p>Market values on listed derivatives instruments or CFDs with daily margin call should be close to zero. The deposit amounts and the sum of the margin calls since the inception of the position are often considered as cash</p>	QRT & SCR Input		X	X		
25_Clean market valuation in portfolio currency (B)	Position / Valuation / CleanValuePC	Market valuation of the position accrued interest excluded in portfolio currency	number with floating decimal	Duplication of data for equity or any kind of instrument without accrued interest	SCR Input		X			
26_Valuation weight	Position / Valuation / PositionWeight	Market valuation in portfolio currency / portfolio net asset value in %	number with floating decimal	<p>100 % =1 - including cash</p> <p>Required data to calculate the SCR in the case of an open fund.</p> <p>Per share class</p>	SCR Input		X			
27_Market exposure amount in quotation currency (A)	Position / Valuation / MarketExposureQC	Market exposure amount different from market valuation for derivatives (valuation of the equivalent position on the underlying asset)	number with floating decimal	<p>For equity future contracts, index futures contracts and options etc. data is calculated depending on characteristics of the contract (quantity, contract size, strike price etc.) and the index value or underlying value.</p> <p>Example: ESTX 50 Index Future: quantity (79) x contract size (10) x index market value (3.145) = 2.484.550 EUR Exposure.</p> <p>For options: quantity (79) x contract size (10) * Last valuation price of the underlying (72) * Sensitivity to underlying asset price (delta) (93).</p> <p>For the fixed income future contracts this data is equal to the exposure resulting on the cheapest to deliver (analogous to the preceding calculations for equity contracts).</p> <p>For FRA contracts, FX-Forwards and CDS this data is the notional amount</p>	SCR Input		X			X

28_Market exposure amount in portfolio currency (B)	Position / Valuation / MarketExposurePC	Market exposure amount different from market valuation for derivatives (valuation of the equivalent position on the underlying asset) in the quotation currency of the portfolio	number with floating decimal	This field used for FX exposures, equity exposures, credit and interest rates; using the following rules: * exposure on derivatives are deriving from equivalent exposure on simple underlying instruments without considering type of risk to be evaluated *both Put and CDS should have negative exposures and positive quantities or nominal amounts for long positions, with positive exposure for short positions *residual maturity should be handled by information system that will do SCR calculations and produce QRTs * exposure on cash or equivalent should be equal to the valuation (exposure for interest rate risks should be obtained by multiplying the amount by the modified duration (field 90) and for credit risk by credit sensitivity (field 91) * exposure for options or convertible bond instruments should be used by multiplying the exposure by the delta for the relevant risk category.	SCR Input		X			X
29_Market exposure amount for the 3rd currency in quotation currency of the underlying asset (C)	Position / Valuation / MarketExposureLeg2	Market exposure amount different from market valuation for derivatives (valuation of the equivalent position on the underlying asset) in the quotation currency of the underlying asset	number with floating decimal	Optional May be used, in some cases, to describe instruments such as FX forwards or FX options.	SCR Input		X			X
30_Market Exposure in weight	Position / Valuation / MarketExposureWeight	Exposure valuation in portfolio currency / total net asset value of the fund, in %	number with floating decimal	Required data to determine the market exposure arising from the derivatives within the framework of open funds	SCR Input		X			X
31_Market exposure for the 3rd currency in weight over NAV	Position / Valuation / MarketExposureWeightLeg2	Exposure valuation for leg 2 in portfolio currency / total net asset value of the fund, in %	number with floating decimal	Optional May be used, in some cases, to describe instruments such as FX forwards or FX options.	SCR Input		X			X
Instrument characteristics & analytics										
Interest rate instruments characteristics										
32_Interest rate type	Position / BondCharacteristics / RateType	* Fixed - plain vanilla fixed coupon rate * Floating - plain vanilla floating coupon rates (for all interest rates, which refer to a reference interest rate like EONIA or Libor or Libor + margin in BP) * Variable - all other variable interest rates like step-up or step-down or fixed-to-float bonds. The variable feature is the (credit) margin or the change between fixed and float.	Fixed; Floating; or Variable	For step up bonds only ongoing period characteristics are entered. Floating example = Libor + xxx bp. Variable example = EONIA	SCR Input		X			
33_Coupon rate	Position / BondCharacteristics / CouponRate	Fixed rate: coupon rate as a percentage of nominal amount Floating rate: last fixing rate + margin as a percentage of nominal amount Variable rate: estimation of current rate over the period + margin as a percentage of nominal amount all rates are expressed on an annual basis	number with floating decimal	This field should be filled with the current coupon rate expressed as a percentage of the nominal amount. It is expressed in a different way from weights (fields 26 and 30 for example). Example: bond with fixed 1.5 % coupon to show as "1.5". A floater euribor3m + 0.20% to show as "0.26" provided the last fixing was 0.06% for the euribor3m.	SCR Input		X			
34_Interest rate reference identification	Position / BondCharacteristics / VariableRate / IndexID / Code	identification code for interest rate index	Example : EUR006M	34 & 35 fields have been swapped from 20140915 version. This field should be used to identify the difference between OIS, EONIA, and ERIBOR/LIBOR or other rate index/reference Indices for SCR calculations	SCR Input		X			
35_Identification type for interest rate index	Position / BondCharacteristics / VariableRate / IndexID / CodificationSystem	Type of codification used for interest rate index	e.g. "BLOOMBERG" or empty (if internal codification)	34 & 35 fields have been swapped from 20140915 version May use NA or similar code for systems not favouring an empty field	SCR Input		X			
36_Interest rate index name	Position / BondCharacteristics / VariableRate / IndexName	name of interest rate index	Euribor 6month		SCR Input		X			
37_Interest rate Margin	Position / BondCharacteristics / VariableRate / Margin	Facial margin as a percentage of nominal amount on an annual basis	number with floating decimal	Represents the directional numeric adjustment made against the interest rate index. For example in the scenario of an instrument with an interest rate of Euribor 6 month - 0.5% then this field should be populated with -0.5.	SCR Input		X			
38_Coupon payment frequency	Position / BondCharacteristics / CouponFrequency	number of coupon payment per year 0 = other than below options: 1= annual 2= biannual 4= quarterly 12= monthly	Frequency ("0" = other than /"1"= Annual / "2"= biannual / "4"=quarterly / "12"= monthly)	For OTC derivatives this is the frequency of settlement	SCR Input		X			
39_Maturity date	Position / BondCharacteristics / Redemption / MaturityDate	Last redemption date	YYYY-MM-DD ISO 8601	Final maturity date for fixed income instrument or derivatives. 9999-12-31 for perpetual bonds. Expiry date for options.	SCR Input		X	X		
40_Redemption type	Position / BondCharacteristics / Redemption /Type	Type of redemption payment schedule : bullet, constant annuity...	"Bullet", "Sinkable", empty if non applicable	A word of caution: the purpose of this field is for those who wish to feed ALM systems or recalculate prices - if bullet this is achievable; if sinkable, this is not.	SCR Input		X			
41_Redemption rate	Position / BondCharacteristics / Redemption / Rate	Redemption amount in % of nominal amount	number with floating decimal	If known 1=100%. Linked to field 19 (Nominal amount).	SCR Input		X			

42_Callable / putable	Position / BondCharacteristics / OptionalCallPut / CallPutType	B for both C = Call P = Put empty if none	Alpha(1)("C" = Call / "P" = Put)	Enter the characteristics of the shorter maturity option in case of various options. Empty if no options	SCR Input		X			
43_Call / put date	Position / BondCharacteristics / OptionalCallPut / CallPutDate	Next call/put date	YYYY-MM-DD ISO 8601	The first expiry date for options can be captured here - the expiry date of the option element of bonds with embedded optionality.	SCR Input		X			
44_Issuer / bearer option exercise	Position / BondCharacteristics / OptionalCallPut / OptionDirection	I : issuer B : bearer O : Both	Alpha(1) ("I" = Issuer / "B" = bearer / "O"= both)	If available. For any instrument with a put that could be exercised by the issuer (capital increase operation at a predefined price, triggered by the issuer of a bond) or a call that could be exercised by the bearer (capital increase operation at a predefined price, triggered by the bearer).	SCR Input		X			
45_Strike price for embedded (call/put) options	Position / BondCharacteristics / OptionalCallPut / StrikePrice	strike price for embedded options expressed as a percentage of the nominal amount	number with floating decimal	Strike price for next date	SCR Input		X			
Issuer data										
46_Issuer name	Position / CreditRiskData / InstrumentIssuer / Name	name of the issuer	Alpha (max 255)	For OTC derivatives this data should be the counterpart. For derivative the underlying must be filled in field 80	SCR Input		X	X		
47_Issuer identification code	Position / CreditRiskData / InstrumentIssuer / Code / Code	LEI	Alphanumeric (20)	For OTC derivatives this data should be the counterpart. For derivative the underlying must be filled in field 81	SCR Input		X	X		
48_Type of identification code for issuer	Position / CreditRiskData / InstrumentIssuer / Code / CodificationSystem	C0220 1- LEI 9 - None	1 or 9	For OTC derivatives this data should be the counterpart. For derivative the underlying must be filled in field 82	SCR Input		X	X		
49_Name of the group of the issuer	Position / CreditRiskData / IssuerGroup / Name	Name of the highest parent company	Alpha (max 255)	For OTC derivatives this data should be the counterpart. For derivative the underlying must be filled in field 83	SCR Input		X	X		
50_Identification of the group	Position / CreditRiskData / IssuerGroup / Code / Code	LEI	Alphanumeric (20)	For OTC derivatives this data should be the counterpart. For derivative the underlying must be filled in field 84	SCR Input		X	X		
51_Type of identification code for issuer group	Position / CreditRiskData / IssuerGroup / Code / CodificationSystem	C0260 1- LEI 9 - None	1 or 9	For OTC derivatives this data should be the counterpart. For derivative the underlying must be filled in field 85. Only LEI should be used	SCR Input		X	X		
52_Issuer country	Position / CreditRiskData / IssuerCountry	Country of the issuer company	Code ISO 3166-1 alpha 2	* The localisation of the issuer is assessed by the address of the entity issuing the asset. * For investment funds, the country is relative to the fund's manager. One of the options in the following closed list to be used: 1. ISO 3166-1 alpha-2 code. 2. XA: Supranational issuers 3. EU: European Union Institutions	QRT & SCR Input		X	X		
53_Issuer economic area	Position / CreditRiskData / EconomicArea	Economic area of the Issuer 1=EEA / 2=NON EEA / 3=NON OECD	Integer return corresponding to the following closed list: 1 = EEA 2 = OECD exclude EEA 3 = Rest of the World	Data point is optional if field 52 is provided as the issuer economic area can be mapped from the issuer country.	QRT & SCR Input		X	X		X
54_Economic sector	Position / CreditRiskData / EconomicSector	Economic sector	Full NACE	Non informed for derivatives Be careful the NACE format must be adjusted to take the last QRT specifications into account	SCR Input		X	X		X
55_Covered / not covered	Position / CreditRiskData / Covered		Alpha(2) ("C" = Covered / "NC" = Non Covered)	used for mortgage covered bonds and public sector covered bonds (art 22 UCITS directive 85/611/EEC) - option to be confirmed: to add the guarantor name	SCR Input		X			
56_Securitisation	Position / Securitisation / Securitised	Securitisation typology	num (1) "N"= 0 "Securitisation type 1"=1 "Securitisation type 2"=2 "Re securitisation"=3	Can be used for synthetic ABS (synthetic asset backed securities, CDO etc.) and other ABS Or Structured Products only - SCR 5.107 of technical specifications	SCR Input		X			
57_Explicit guarantee by the country of issue	Position / CreditRiskData / StateGuarantee	Y = guaranteed N = without guarantee	Alpha (1) ("Y" = yes "N"= no)	Data used to identify the debt guaranteed by a country Yes = 100%, No < 100%	SCR Input		X			
58_Subordinated debt	Position / SubordinatedDebt	Subordinated or not ?	Alpha (1) ("Y" = yes "N"= no)		SCR Input		X			
58b_Nature of the TRANCHE	Position / Securitisation / TrancheLevel	Tranche level (seniority)	Alpha	additional line for the nature of the tranche free value alphanumeric	SCR Input		X			X

59_Credit quality step	Position / CreditRiskData / CreditQualitStep	Credit quality step as defined by S2 regulation	num (1)	<p>See also CEBS Standardised Approach convention. One of the options in the following closed list shall be used :</p> <p>0. Credit quality step 0 1. Credit quality step 1 2. Credit quality step 2 3. Credit quality step 3 4. Credit quality step 4 5. Credit quality step 5 6. Credit quality step 6 9. No rating available</p> <p>Identify the credit quality step attributed to the asset, as defined by article 109a(1) of Directive 2009/138/EC</p>	SCR Input		X			X
Additional characteristics for derivatives										
60_Call / Put / Cap / Floor	Position / DerivativeOrConvertible / OptionCharacteristics / CallPutType		Alpha(3) Cal / Put / Cap / Flr		SCR Input		X			
61_Strike price	Position / DerivativeOrConvertible / OptionCharacteristics / StrikePrice	Strike price expressed as the quotation of the underlying asset	number with floating decimal	<p>Currency of issue - underlying local currency * Foreign currency options - strike is shown as currency of Leg 1 against Leg 2 * Foreign currency forwards - strike is the forward rate of currency of Leg 1 against currency of Leg 2 * Swaptions - strike of option shown in this field, with Fixed rate of underlying swap is also shown in Coupon 33 Variance swaps - strike will be Volatility Strike Price, defined as square root of variance strike</p>	SCR Input		X			
62_Conversion factor (convertibles)/ concordance factor / parity (options)	Position / DerivativeOrConvertible / OptionCharacteristics / ConversionRatio		number with floating decimal		SCR Input		X			
63_Effective Date of Instrument	Position / DerivativeOrConvertible / OptionCharacteristics / Effective Date	Effective Date	YYYY-MM-DD ISO 8601	The date on which a derivative (such as an interest rate swap) would start to accrue interest	SCR Input		X			
64_Exercise type	Position / DerivativeOrConvertible / OptionCharacteristics / OptionStyle	AMerican, EUropean, ASIatic, BErmudian	Alpha (2)("AM", "EU", "AS", "BE")		SCR Input		X			
65_Hedging Rolling	Position / HedgingStrategy	indication of existing hedge program (Y = used for hedging purpose and the position is systematically rolled at maturity, N = used for hedging purpose but no systematic roll at maturity); Empty = not used for hedging purpose	Alpha (1) ("Y" = yes "N"= no; "" =Empty)		SCR Input		X			
Derivatives / additional characteristics of the underlying asset										
67_CIC code of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / InstrumentCIC	CIC Code (Complementary Identification Code).	Alphanumeric (4)	<p>This codification (CIC Table) would allow determination of :</p> <ul style="list-style-type: none"> - the type and the country of the main codification - the S2 type of instrument - the S2 subtype of instrument <p>Complementary Identification Code used to classify assets, as set out in Annex V: CIC Table - when classifying asset using the CIC table, undertakings shall take into consideration the most representative risk to which the asset is exposed to.</p>	SCR Input		X			
68_Identification code of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / InstrumentCode / Code	identification code of underlying asset	Depends on identification type	<p>One of the options in the following closed list can be used:</p> <p>1. ISO 6166 ISIN when available 2. other "recognised" code otherwise (CUSIP, Bloomberg ticker, Reuters RIC) 3. Code attributed by the undertaking when the options above are not available. The code used shall be kept consistent over time and shall not be reused for other products. - Every asset has own code.</p>	SCR Input		X			

69_Type of identification code for the underlying asset	Position / UnderlyingInstrument / InstrumentCode / CodificationSystem	name of the codification used for identification of the underlying asset	Closed List C0050 S.06.02	The following closed list can be used: 1. - ISO 6166 for ISIN code 2. - CUSIP (Committee on Uniform Security Identification Procedures number assigned by the CUSIP Service Bureau for the U.S. and Canadian companies) 3.- SEDOL 4.- WRT / WKN 5.- Bloomberg ticker, 6.- Bloomberg Global ID 7.- Reuters RIC 8.- FIGI (Financial Instrument Global Identifier) 9- Other code by members of the Association of National Numbering Agencies. ANNA 99.- Code attributed by the undertaking	SCR Input		X			
70_Name of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / InstrumentName	Name	Alpha (max 255)		SCR Input		X			
71_Quotation currency of the underlying asset (C)	Position / DerivativeOrConvertible / UnderlyingInstrument / Valuation / Currency	currency of quotation for the asset	Code ISO 4217	This field would be used to determine the forex risk exposure related to the underlying of a convertible.	SCR Input		X			
72_Last valuation price of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / Valuation / MarketPrice	Last valuation price of the underlying asset	number with floating decimal	most recent price of the underlying asset - optional - linked to the question of the rationale to provide Greeks data in the file	SCR Input		X			
73_Country of quotation of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / Valuation / Country	Country of quotation of the underlying asset	Code ISO 3166-1 alpha 2	This field would be used to determine the action risk exposure of convertible bonds. Same codification to the first 2 characters of the CIC table. - optional	SCR Input		X			
74_Economic Area of quotation of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / Valuation / EconomicArea	economic area of quotation 0= non listed, listed 1=EEA / 2=NON EEA / 3=NON OECD	Integer return corresponding to the following closed list: 0 = non-listed 1 = EEA 2 = OECD exclude EEA 3 = Rest of the World	Data point is option if the CIC in field 12 is provided as the economic zone of quotation can be mapped from the first two positions of the CIC.	SCR Input		X			X
75_Coupon rate of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / BondCharacteristics / CouponRate	Fixed rate : coupon rate as a percentage of nominal amount all rates are expressed on an annual basis	number with floating decimal	to be entered if the underlying is an interest rate instrument. it is the same field as field 33 but for the underlying instrument	SCR Input		X			
76_Coupon payment frequency of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / BondCharacteristics / CouponFrequency	number of coupon payment per year 1= annual 2= biannual 4= Quarterly 12= Monthly	Frequency ("1"= Annual / "2"= Biannual / "4"=Quarterly / "12"= Monthly)		SCR Input		X			
77_Maturity date of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / BondCharacteristics / Redemption / MaturityDate	Last redemption date	YYYY-MM-DD ISO 8601	Final maturity date for rate instruments or derivatives	SCR Input		X			
78_Redemption profile of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / BondCharacteristics / Redemption / Type	Type of redemption payment schedule : bullet, constant annuity...	"Bullet", "Sinkable", empty if non applicable	This field is for ALM systems or to recalculate prices	SCR Input		X			
79_Redemption rate of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / BondCharacteristics / Redemption / Rate	Redemption amount in % of nominal amount	number with floating decimal	1=100%	SCR Input		X			
80_Issuer name of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / InstrumentIssuer / Name	name of the issuer	Alpha (max 255)	This is the issuer of the underlying instrument : for a CDS it is the name of the issuer of reference, for a convertible bond it is the issuer of the bond which may be different from the issuer of the convertible bond itself.	SCR Input		X			
81_Issuer identification code of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / InstrumentIssuer / Code / Code	identification code of the issuer	Depend on the nomenclature used	This is the issuer of the underlying instrument : for a CDS it is the code of the issuer of reference, for a convertible bond it is the issuer of the bond which may be different from the issuer of the convertible bond itself.	SCR Input		X			
82_Type of issuer identification code of the underlying asset	Position / UnderlyingInstrument / Issuer / InstrumentIssuer / Identification / Code	C0220 1- LEI 9 - None	1 or 9		SCR Input		X			
83_Name of the group of the issuer of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / IssuerGroup / Name	Name of the highest parent company	Alpha (max 255)	In the end the unique identification should be the LEI. Other identifications are possible, such as the BIC code. Nevertheless these identifications would not be free of copyright	SCR Input		X			
84_Identification of the group of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / IssuerGroup / Code / Code	Identification code of the group	Depend on the nomenclature used	This is the issuer of the underlying instrument : for a CDS it is the code of the issuer of reference, for a convertible bond it is the issuer of the bond which may be different from the issuer of the convertible bond itself.	SCR Input		X			
85_Type of the group identification code of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / IssuerGroup / Code / CodificationSystem	C0260 1- LEI 9 - None	1 or 9		SCR Input		X			
86_Issuer country of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / Country	Country of the issuer company	Code ISO 3166-1 alpha 2		SCR Input		X			
87_Issuer economic area of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / EconomicArea	economic area of the Issuer 1=EEA / 2=NON EEA / 3=NON OECD	Integer return corresponding to the following closed list: 1 = EEA 2 = OECD exclude EEA 3 = Rest of the World	Data point is option if the CIC in field 12 is provided as the economic zone of quotation can be mapped from the first two positions of the CIC.	SCR Input		X			X

88_Explicit guarantee by the country of issue of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / StateGuarantee	Y = Guaranteed N = without guarantee	Alpha (1) ("Y" = yes "N"= no)	Data used to identify the stocks guaranteed by a country	SCR Input		X			
89_Credit quality step of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / CreditQualityStep	Credit quality step as defined by S2 regulation	num (1)	See also CEBS Standardised Approach convention. One of the options in the following closed list shall be used : 0. Credit quality step 0 1. Credit quality step 1 2. Credit quality step 2 3. Credit quality step 3 4. Credit quality step 4 5. Credit quality step 5 6. Credit quality step 6 9. No rating available Identify the credit quality step attributed to the asset, as defined by article 109a(1) of Directive 2009/138/EC	SCR Input		X			X
Analytics										
90_Modified Duration to maturity date	Position / Analytics / ModifiedDurationToMaturity		number with floating decimal	Modified duration in years - only applies to CIC categories 1, 2, 4 (when applicable, e.g. for investment funds mainly invested in bonds), 5 and 6. - For assets without fixed maturity the first call date shall be used. - For derivatives with a duration measure defined as the 'residual modified duration' for which a duration measure is applicable - this has been explained by EIOPA as the duration based on the remaining lifetime of the derivative - thus "modified duration." - Calculated as net duration between in and out flows from the derivative, when applicable - The duration to be calculated based on economic value.	SCR Input		X	X		
91_Modified duration to next option exercise date	Position / Analytics / ModifiedDurationToCall		number with floating decimal	Modified duration based on dirty price at next option. Derivative of the dirty price of the instrument with respect to the interest rate. It is a signed amount that should be negative in most cases.	SCR Input		X			X
92_Credit sensitivity	Position / Analytics / CreditSensitivity		number with floating decimal	Derived price using spread divided by dirty price - 90 and 91 (signed amount) May be some questions about sensibilities when putting modified durations or PVBPs (DV01, CS01) in fields 90, 91 and 92.	SCR Input		X			X
93_Sensitivity to underlying asset price (delta)	Position / Analytics / Delta	Sensitivity to the underlying asset	number with floating decimal	Standard delta definition (derivative of the option price by the underlying instrument price). For OTC derivatives: Standard delta definition (derivative of option price by the underlying instrument price). Interest rate DV01 for interest rate swaps and Inflation DV01 for inflation swaps	SCR Input		X			
94_Convexity / gamma for derivatives	Position / Analytics / Convexity	Convexity for interest rates instruments; or gamma for derivatives with optional components	number with floating decimal	Standard convexity or gamma calculation if available The content of this field depends on the type of instrument.	SCR Input		X			X
94b_Vega	Position / Analytics / Vega		number with floating decimal	Derivative of the price of the optional instrument by the volatility, if available	SCR Input		X			X
Transparency (Optional - control)										
95_Identification of the original portfolio for positions embedded in a fund	Position / LookThroughISIN	ISIN code of the fund	ISIN	Where the top level fund/share class on this template holds a second level fund there are two possible approaches: 1. the second level fund is reported as a single line holding with no further look-through to its holdings on the same template. 2. the second level fund's holdings are shown on a line-by-line basis on the top level fund template. In scenario 1 , this field would not be required. In scenario 2 , the second level fund would not appear as a line item having been replaced by its component holdings against which this field should be populated to identify those line-by-line positions of the second level fund. Note that no consolidation of common holdings between the top level fund and the second level fund should be undertaken.	Control		X		X	X
Indicative contributions to SCR (Instrument level - optional)										
97_SCR_Mrkt_IR_up weight over NAV	Position / ContributionToSCR / MktIntUp	Capital requirement for interest rate risk for the "up" shock (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1); algebraic sign: "+" : increased capital requirements; "-" decreased capital requirements	SCR Input		X			X
98_SCR_Mrkt_IR_down weight over NAV	Position / ContributionToSCR / MktIntDown	Capital requirement for interest rate risk for the "down" shock (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+" : increased capital requirements; "-" decreased capital requirements	SCR Input		X			X
99_SCR_Mrkt_Eq_type1 weight over NAV	Position / ContributionToSCR / MktEqGlobal	Capital requirement for equity risk - Type 1 *) (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+" : increased capital requirements; "-" decreased capital requirements	SCR Input		X			X
100_SCR_Mrkt_Eq_type2 weight over NAV	Position / ContributionToSCR / MktEqOther	Capital requirement for equity risk - Type 2 *) (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+" : increased capital requirements; "-" decreased capital requirements	SCR Input		X			X

101_SCR_Mrkt_Prop weight over NAV	Position / ContributionToSCR / MktProp	Capital requirement for property risk (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	SCR Input		X			X
102_SCR_Mrkt_Spread_bonds weight over NAV	Position / ContributionToSCR / MktSpread / Bonds	Capital requirement for spread risk on bonds (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	SCR Input		X			X
103_SCR_Mrkt_Spread_structured weight over NAV	Position / ContributionToSCR / MktSpread / Structured	Capital requirement for spread risk on structured products (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	SCR Input		X			X
104_SCR_Mrkt_Spread_derivatives_up weight over NAV	Position / ContributionToSCR / MktSpread / DerivativesUp	Capital requirement for spread risk - credit derivatives (upward shock) (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	SCR Input		X			X
105_SCR_Mrkt_Spread_derivatives_down weight over NAV	Position / ContributionToSCR / MktSpread / DerivativesDown	Capital requirement for spread risk - credit derivatives (downward shock) (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	SCR Input		X			X
105a_SCR_Mrkt_FX_up weight over NAV	Position / ContributionToSCR / MktFXUp	Capital requirement for FX (upward shock) (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	SCR Input		X			X
105b_SCR_Mrkt_FX_down weight over NAV	Position / ContributionToSCR / MktFXDown	Capital requirement for FX (downward shock) (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	SCR Input		X			X
Additional information Instrument - QRTs: S.06.02 (old: Assets D1), S.06.03 (old: Assets D4) - optional										
106_Asset pledged as collateral	Position / QRTPositionInformation / CollateralisedAsset	Indicator used to identify the under-written instruments (Assets D1)	to be specified	optional - needed for segregated account	QRT Input			X		X
107_Place of deposit	Position / QRTPositionInformation / PlaceOfDeposit	Instruments' place of deposit (S.06.02 - old: Assets D1)	to be specified	optional - needed for segregated account	QRT Input			X		X
108_Participation	Position / QRTPositionInformation / Participation	Indicator used to identify the guidelines of participation in accountancy terms	to be specified	optional - needed for segregated account	QRT Input			X		X
110_Valorisation method	Position / QRTPositionInformation / ValorisationMethod	valorisation method (cf specifications QRT) (S.06.02 - old: Assets D1)	to be specified	optional - needed for segregated account	QRT Input			X		X
111_Value of acquisition	Position / QRTPositionInformation / AverageBuyPrice	Value of acquisition (S.06.02 - old: Assets D1)	to be specified	optional - needed for segregated account	QRT Input			X		X
112_Credit rating	Position / QRTPositionInformation / CounterpartyRating / RatingValue	Rating of the counterparty / issuer (cf specifications QRT) (S.06.02 - old: Assets D1)	to be specified	optional - needed for segregated account	QRT Input			X		X
113_Rating agency	Position / QRTPositionInformation / CounterpartyRating / RatingAgency	Name of the rating agency (cf specification QRT) (S.06.02 - old: Assets D1)	to be specified	optional - needed for segregated account	QRT Input			X		X
114_Issuer economic area	Position / QRTPositionInformation / IssuerEconomicArea	economic area of the Issuer 1=EEA / 2=NON EEA / 3=NON OECD	Integer return corresponding to the following closed list: 1 = EEA 2 = OECD exclude EEA 3 = Rest of the World	Data point is option if the CIC in field 12 is provided as the economic zone of quotation can be mapped from the first two positions of the CIC.	QRT Input			X		X
Additional Information Portfolio Characteristics - QRTs: S.06.02 (old: Assets D1), S.06.03 (old: Assets D4) - optional										
115_Fund Issuer Code	Portfolio / QRTPortfolioInformation / FundIssuer / Code / Code	LEI when available, otherwise not reported	Alphanum	S.06.02 (old: Assets D1)	QRT Input			X		X
116_Fund Issuer Code Type	Portfolio / QRTPortfolioInformation / FundIssuer / Code / CodificationSystem	C0220 1- LEI 9 - None		S.06.02 (old: Assets D1)	QRT Input			X		X
117_Fund Issuer Name	Portfolio / QRTPortfolioInformation / FundIssuer / Name	Name of Issuer of Fund or Share Class	Alphanum	S.06.02 (old: Assets D1)	QRT Input			X		X
118_Fund Issuer Sector	Portfolio / QRTPortfolioInformation / FundIssuer / EconomicSector	NACE code of Issuer of Fund or Share Class	Alphanum	NACE should be full version for category K i.e. 5 characters without dots. Alternatively, 5 characters or the leading letter for sectors other than K.	QRT Input			X		X
119_Fund Issuer Group Code	Portfolio / QRTPortfolioInformation / FundIssuerGroup / Code / Code	LEI of ultimate parent when available, otherwise not reported	Alphanum	S.06.02 (old: Assets D1)	QRT Input			X		X
120_Fund Issuer Group Code Type	Portfolio / QRTPortfolioInformation / FundIssuerGroup / Code / CodificationSystem	C0260 1- LEI 9 - None		S.06.02 (old: Assets D1)	QRT Input			X		X
121_Fund Issuer Group name	Portfolio / QRTPortfolioInformation / FundIssuerGroup / Name	Name of Ultimate parent of issuer of Fund or Share Class		S.06.02 (old: Assets D1)	QRT Input			X		X

122_Fund Issuer Country	Portfolio / QRTPortfolioInformation / FundIssuer / Country	Country ISO of Issuer of Fund or Share Class	ISO 3166-1 alpha-2 code	S.06.02 (old: Assets D1)	QRT Input			X		X
123_Fund CIC code	Portfolio / QRTPortfolioInformation / PortfolioCIC	CIC code - Fund or Share Class (4 digits)		S.06.02 (old: Assets D1) - Remark: first two digits are expected to be XL (not country code)	QRT Input			X		X
123a_Fund Custodian Country	Portfolio / QRTPortfolioInformation / FundCustodianCountry	First level of Custody - Fund Custodian	ISO 3166-1 alpha-2 code	S.06.02 (old: Assets D1)	QRT Input			X		X
124_Duration	Portfolio / QRTPortfolioInformation / PortfolioModifiedDuration	mainly invested in bonds (>50%) - Fund modified Duration (Residual modified duration)		S.06.02 (old: Assets D1) - Residual modified duration	QRT Input			X		X
125_Accrued Income (Security Denominated Currency)	Portfolio / QRTPortfolioInformation / AccruedIncomeQC ????	Amount of accrued income in security denomination currency at report date		Control value as market values provided both including and excluding accrued income. This is at security level.	Control			X	X	X
126_Accrued Income (Portfolio Denominated Currency)	Portfolio / QRTPortfolioInformation / AccruedIncomePC	Amount of accrued income in portfolio denomination currency at report date		Control value as market values provided both including and excluding accrued income.	Control			X	X	X
Specific data for convertible bonds - optional (pricing of convertible bonds using shock modelling)										
127_Bond Floor (convertible instrument only)	Position / DerivativeOrConvertible / OptionCharacteristics / Convertible / BondFloor	Lowest value of a convertible bond expressed in quotation currency, at current issuer spread	number with floating decimal	The lowest value that convertible bonds can fall to, given the present value of the remaining future cash flows and principal repayment. The bond floor is the value at which the convertible option becomes worthless because the underlying stock price has fallen substantially below the conversion value	Control			X		X
128_Option premium (convertible instrument only)	Position / DerivativeOrConvertible / OptionCharacteristics / Convertible / OptionPremium	Premium of the embedded option of a convertible bond in quotation currency	number with floating decimal	The amount by which the price of a convertible security exceeds the current market value of the common stock into which it may be converted. A conversion premium is the difference between the price of the convertible and the greater of the conversion or straight-bond value.	Control			X		X
Specific data in case no yield curve of reference is available - optional (investment in currencies with no yield curve of reference published by EIOPA)										
129_Valuation Yield	Position / BondCharacteristics / ValuationYieldCurve / Yield	Valuation Yield of the interest rate instrument	number with floating decimal	This data may be used to recalculate yield curve of reference and determine the interest rate shock to be applied. To be discussed	Control			X		X
130_Valuation Z-spread	Position / BondCharacteristics / ValuationYieldCurve / Spread	Issuer spread calculated from Z coupon IRS curve of quotation currency	number with floating decimal	This data may be used to recalculate yield curve of reference and determine the interest rate shock to be applied. To be discussed	Control			X		X