

This document provides the correspondence between the elements of the TPT V3 and their location in the XML schema ***TripartiteTemplateSolvencyIIMessageV3.xsd***

Columns A and C are strict copies from the TPT V3.
Columns B and E come from FundsXML. Their content is under the sole responsibility of FundsXML.
Column E gives the name of each element in CSV files used by FundsXML in conversion tools from CSV to XML and vice-versa.

TPT Version 3.0 dated 13 OCTOBER 2015 Official version of TPT V3 can be downloaded at : [TPT V3](#)

TPT V3 - NUM_DATA	FUNDSEXML data name and path in <u>TripartiteTemplateSolvencyIIMessageV3.xsd</u>	DEFINITION	Element name in CSV files
Portfolio Characteristics and valuation			
1_Portfolio identifying data	Portfolio / PortfolioID / Code	Identification of the fund or share class	1_Portfolio-PortfolioID-Code
2_Type of identification code for the fund share or portfolio	Portfolio / PortfolioID / CodificationSystem	Codification chosen to identify the share of the CIS	2_Portfolio-PortfolioID-CodificationSystem
3_Portfolio name	Portfolio / PorfolioName	Name of the Portfolio or name of the CIS	3_Portfolio-PortfolioName
4_Portfolio currency (B)	Portfolio / PortfolioCurrency	Valuation currency of the portfolio	4_Portfolio-PortfolioCurrency
5_Net asset valuation of the portfolio or the share class in portfolio currency	Portfolio / TotalNetAssets	Portfolio valuation	5_Portfolio-TotalNetAssets
6_Valuation date	Portfolio / ValuationDate	Date of valuation (date positions valid for)	6_Portfolio-ValuationDate
7_Reporting date	Portfolio / ReportingDate	Date of reporting (date report produced)	7_Portfolio-ReportingDate
8_Share price	Portfolio / ShareClass / SharePrice	Share price of the fund/share class	8_Portfolio-ShareClass-SharePrice
8b_Total number of shares	Portfolio / ShareClass / TotalNumberOfShares	Total number of shares (per share class, if applicable)	8b_Portfolio-ShareClass-TotalNumberOfShares
9_% cash	Portfolio / CashPercentage	Amount of cash of the fund / total net asset value of the fund, in %	9_Portfolio-CashPercentage
10_Portfolio Modified Duration	Portfolio / PortfolioModifiedDuration	Weighted average modified duration of portfolio positions	10_Portfolio-PortfolioModifiedDuration
11_Complete SCR Delivery	Portfolio / CompleteSCRDelivery	Y/N	11_Portfolio-CompleteSCRDelivery
Instrument codification			
12_CIC code of the instrument	Position / InstrumentCIC	CIC Code (Complementary Identification Code).	12_Position-InstrumentCIC
13_Economic zone of the quotation place	Position / EconomicArea	Indication of the economic zone of the quotation place	13_Position-EconomicArea
14_Identification code of the financial instrument	Position / InstrumentCode / Code	Identification code of the financial instrument - including identifier for leg of instrument if required	14_Position-InstrumentCode-Code
15_Type of identification code for the instrument	Position / InstrumentCode / CodificationSystem	Codification chosen to identify the instrument	15_Position-InstrumentCode-CodificationSystem
16_Grouping code for multiple leg instruments	Position / GroupID	grouping code for operations on multi leg instruments	16_Position-GroupID
17_Instrument name	Position / InstrumentName	instrument name	17_Position-InstrumentName
Valuations and exposures			
17b_Asset / Liability	Position / Valuation / AssetOrLiability	Asset/Liability identification if needed	17b_Position-Valuation-AssetOrLiability
18_Quantity	Position / Valuation / Quantity	Number of instruments on position	18_Position-Valuation-Quantity
19_Nominal amount	Position / Valuation / TotalNominalValueQC	Quantity * nominal unit amount	19_Position-Valuation-TotalNominalValueQC
20_Contract size for derivatives	Position / Valuation / ContractSize	tick size	20_Position-Valuation-ContractSize
21_Quotation currency (A)	Position / Valuation / QuotationCurrency	Currency of quotation for the instrument or denomination	21_Position-Valuation-QuotationCurrency
22_Market valuation in quotation currency (A)	Position / Valuation / MarketValueQC	Market valuation of the position accrued interest included in quotation currency	22_Position-Valuation-MarketValueQC
23_Clean market valuation in quotation currency (A)	Position / Valuation / CleanValueQC	Market valuation of the position accrued interest excluded in quotation currency	23_Position-Valuation-CleanValueQC
24_Market valuation in portfolio currency (B)	Position / Valuation / MarketValuePC	Market valuation of the position accrued interest included in portfolio currency	24_Position-Valuation-MarketValuePC
25_Clean market valuation in portfolio currency (B)	Position / Valuation / CleanValuePC	Market valuation of the position accrued interest excluded in portfolio currency	25_Position-Valuation-CleanValuePC
26_Valuation weight	Position / Valuation / PositionWeight	Market valuation in portfolio currency / portfolio net asset value in %	26_Position-Valuation-PositionWeight

TPT V3 - NUM_DATA	FUNDXML data name and path in <u>TripartiteTemplateSolvencyIIMessageV3.xsd</u>	DEFINITION	Element name in CSV files
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)	27_Position-Valuation-MarketExposureQC
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	28_Position-Valuation-MarketExposurePC
29_Market exposure amount for the 3rd currency in quotation currency of the underlying asset (C)	Position / Valuation / MarketExposureUC	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	29_Position-Valuation-MarketExposureUC
30_Market Exposure in weight	Position / Valuation / MarketExposureWeight	Exposure valuation in portfolio currency / total net asset value of the fund, in %	30_Position-Valuation-MarketExposureWeight
31_Market exposure for the 3rd currency in weight over NAV	Position / Valuation / MarketExposureUCWeight	Exposure valuation for leg 2 in portfolio currency / total net asset value of the fund, in %	31_Position-Valuation-MarketExposureUCWeight
Instrument characteristics & analytics			
Interest rate instruments characteristics			
32_Interest rate type	Position / InterestRateInstrumentCharacteristics / 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.	32_Position-IntRateInst-RateType
33_Coupon rate	Position / InterestRateInstrumentCharacteristics / 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	33_Position-IntRateInst-CouponRate
34_Interest rate reference identification	Position / InterestRateInstrumentCharacteristics / VariableRate / IndexID / Code	identification code for interest rate index	34_Position-IntRateInst-VariableRate-IndexID-Code
35_Identification type for interest rate index	Position / InterestRateInstrumentCharacteristics / VariableRate / IndexID / CodificationSystem	Type of codification used for interest rate index	35_Position-IntRateInst-VariableRate-IndexID-CodificationSystem
36_Interest rate index name	Position / InterestRateInstrumentCharacteristics / VariableRate / IndexName	name of interest rate index	36_Position-IntRateInst-VariableRate-IndexName
37_Interest rate Margin	Position / InterestRateInstrumentCharacteristics / VariableRate / Margin	Facial margin as a percentage of nominal amount on an annual basis	37_Position-IntRateInst-VariableRate-Margin
38_Coupon payment frequency	Position / InterestRateInstrumentCharacteristics / CouponFrequency	number of coupon payment per year 0 = other than below options: 1= annual 2= biannual 4= quarterly 12= monthly	38_Position-IntRateInst-CouponFrequency
39_Maturity date	Position / InterestRateInstrumentCharacteristics / Redemption / MaturityDate	Last redemption date	39_Position-IntRateInst-Redemption-MaturityDate
40_Redemption type	Position / InterestRateInstrumentCharacteristics / Redemption /Type	Type of redemption payment schedule : bullet, constant annuity...	40_Position-IntRateInst-Redemption-Type
41_Redemption rate	Position / InterestRateInstrumentCharacteristics / Redemption / Rate	Redemption amount in % of nominal amount	41_Position-IntRateInst-Redemption-Rate
42_Callable / putable	Position / InterestRateInstrumentCharacteristics / EmbeddedOption / CallPutType	B for both C = Call P = Put empty if none	42_Position-IntRateInst-EmbeddedOption-CallPutType
43_Call / put date	Position / InterestRateInstrumentCharacteristics / EmbeddedOption / CallPutDate	Next call/put date	43_Position-IntRateInst-EmbeddedOption-CallPutDate
44_Issuer / bearer option exercise	Position / InterestRateInstrumentCharacteristics / EmbeddedOption / OptionDirection	I : issuer B : bearer O : Both	44_Position-IntRateInst-EmbeddedOption-OptionDirection
45_Strike price for embedded (call/put) options	Position / InterestRateInstrumentCharacteristics / EmbeddedOption / StrikePrice	strike price for embedded options expressed as a percentage of the nominal amount	45_Position-IntRateInst-EmbeddedOption-StrikePrice
Issuer data			
46_Issuer name	Position / CreditRiskData / InstrumentIssuer / Name	name of the issuer	46_Position-CreditRiskData-InstrumentIssuer-Name
47_Issuer identification code	Position / CreditRiskData / InstrumentIssuer / Code / LEI or / Code / Code if #48 = 9	LEI	47_Position-CreditRiskData-InstrumentIssuer-Code-LEI

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48_Type of identification code for issuer	Position / CreditRiskData / InstrumentIssuer / Code / CodificationSystem	C0220 1- LEI 9 - None	48_Position-CreditRiskData-InstrumentIssuer-Code-CodificationSystem
49_Name of the group of the issuer	Position / CreditRiskData / IssuerGroup / Name	Name of the highest parent company	49_Position-CreditRiskData-IssuerGroup-Name
50_Identification of the group	Position / CreditRiskData / IssuerGroup / Code / LEI	LEI	50_Position-CreditRiskData-IssuerGroup-Code-LEI
51_Type of identification code for issuer group	Position / CreditRiskData / IssuerGroup / Code / CodificationSystem	C0260 1- LEI 9 - None	51_Position-CreditRiskData-IssuerGroup-Code-CodificationSystem
52_Issuer country	Position / CreditRiskData / IssuerCountry	Country of the issuer company	52_Position-CreditRiskData-IssuerCountry
53_Issuer economic area	Position / CreditRiskData / EconomicArea	Economic area of the Issuer 1=EEA / 2=NON EEA / 3=NON OECD	53_Position-CreditRiskData-EconomicArea
54_Economic sector	Position / CreditRiskData / EconomicSector	Economic sector	54_Position-CreditRiskData-EconomicSector
55_Covered / not covered	Position / CreditRiskData / Covered		55_Position-CreditRiskData-Covered
56_Securitisation	Position / Securitisation / Securitised	Securitisation typology	56_Position-Securitisation-Securitised
57_Explicit guarantee by the country of issue	Position / CreditRiskData / StateGuarantee	Y = guaranteed N = without guarantee	57_Position-CreditRiskData-StateGuarantee
58_Subordinated debt	Position / SubordinatedDebt	Subordinated or not ?	58_Position-SubordinatedDebt
58b_Nature of the TRANCHE	Position / Securitisation / TrancheLevel	Tranche level (seniority)	58b_Position-Securitisation-TrancheLevel
59_Credit quality step	Position / CreditRiskData / CreditQualitStep	Credit quality step as defined by S2 regulation	59_Position-CreditRiskData-CreditQualitStep
Additional characteristics for derivatives			
60_Call / Put / Cap / Floor	Position / DerivativeOrConvertible / OptionCharacteristics / CallPutType		60_Position-DerivativeOrConvertible-OptionCharacteristics-CallPutType
61_Strike price	Position / DerivativeOrConvertible / OptionCharacteristics / StrikePrice	Strike price expressed as the quotation of the underlying asset	61_Position-DerivativeOrConvertible-OptionCharacteristics-StrikePrice
62_Conversion factor (convertibles)/ concordance factor / parity (options)	Position / DerivativeOrConvertible / OptionCharacteristics / ConversionRatio		62_Position-DerivativeOrConvertible-OptionCharacteristics-ConversionRatio
63_Effective Date of Instrument	Position / InterestRateInstrumentCharacteristics / Effective DateOfInstrument	Effective Date	63_Position-IntRateInst-Effective DateOfInstrument
64_Exercise type	Position / DerivativeOrConvertible / OptionCharacteristics / OptionStyle	AMerican, EUropean, ASIatic, BErmudian	64_Position-DerivativeOrConvertible-OptionCharacteristics-OptionStyle
65_Hedging Rolling	Position / HedgingRolling	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	65_Position-HedgingRolling
Derivatives / additional characteristics of the underlying asset			
67_CIC code of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / InstrumentCIC	CIC Code (Complementary Identification Code).	67_Position-DerivativeOrConvertible-UnderlyingInstrument-InstrumentCIC
68_Identification code of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / InstrumentCode / Code	identification code of underlying asset	68_Position-DerivativeOrConvertible-UnderlyingInstrument-InstrumentCode-Code
69_Type of identification code for the underlying asset	Position / UnderlyingInstrument / InstrumentCode / CodificationSystem	name of the codification used for identification of the underlying asset	69_Position-UnderlyingInstrument-InstrumentCode-CodificationSystem
70_Name of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / InstrumentName	Name	70_Position-DerivativeOrConvertible-UnderlyingInstrument-InstrumentName
71_Quotation currency of the underlying asset (C)	Position / DerivativeOrConvertible / UnderlyingInstrument / Valuation / Currency	currency of quotation for the asset	71_Position-DerivativeOrConvertible-UnderlyingInstrument-Valuation-Currency
72_Last valuation price of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / Valuation / MarketPrice	Last valuation price of the underlying asset	72_Position-DerivativeOrConvertible-UnderlyingInstrument-Valuation-MarketPrice
73_Country of quotation of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / Valuation / Country	Country of quotation of the underlying asset	73_Position-DerivativeOrConvertible-UnderlyingInstrument-Valuation-Country
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	74_Position-DerivativeOrConvertible-UnderlyingInstrument-Valuation-EconomicArea
75_Coupon rate of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / Coupon/ CouponRate	Fixed rate : coupon rate as a percentage of nominal amount all rates are expressed on an annual basis	75_Position-DerivativeOrConvertible-UnderlyingInstrument-Coupon-CouponRate
76_Coupon payment frequency of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / Coupon / CouponFrequency	number of coupon payment per year 1= annual 2= biannual 4= Quarterly 12= Monthly	76_Position-DerivativeOrConvertible-UnderlyingInstrument-Coupon-CouponFrequency
77_Maturity date of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / Redemption / MaturityDate	Last redemption date	77_Position-DerivativeOrConvertible-UnderlyingInstrument-Redemption-MaturityDate
78_Redemption profile of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / Redemption / Type	Type of redemption payment schedule : bullet, constant annuity...	78_Position-DerivativeOrConvertible-UnderlyingInstrument-Redemption-Type

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79_Redemption rate of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / Redemption / Rate	Redemption amount in % of nominal amount	79_Position-DerivativeOrConvertible-UnderlyingInstrument-Redemption-Rate
80_Issuer name of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / InstrumentIssuer / Name	name of the issuer	80_Position-DerivativeOrConvertible-UnderlyingInstrument-CreditRiskData-InstrumentIssuer-Name
81_Issuer identification code of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / InstrumentIssuer / Code / LEI or / Code / Code if #82= 9	identification code of the issuer	81_Position-DerivativeOrConvertible-UnderlyingInstrument-CreditRiskData-InstrumentIssuer-Code-LEI
82_Type of issuer identification code of the underlying asset	Position / UnderlyingInstrument / Issuer / InstrumentIssuer / Identification / Code	C0220 1- LEI 9 - None	82_Position-DerivativeOrConvertible-UnderlyingInstrument-CreditRiskData-InstrumentIssuer-Code-CodificationSystem
83_Name of the group of the issuer of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / IssuerGroup / Name	Name of the highest parent company	83_Position-DerivativeOrConvertible-UnderlyingInstrument-CreditRiskData-IssuerGroup-Name
84_Identification of the group of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / IssuerGroup / Code / LEI or / Code / Code if #85= 9	Identification code of the group	84_Position-DerivativeOrConvertible-UnderlyingInstrument-CreditRiskData-IssuerGroup-Code-LEI
85_Type of the group identification code of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / IssuerGroup / Code / CodificationSystem	C0260 1- LEI 9 - None	85_Position-DerivativeOrConvertible-UnderlyingInstrument-CreditRiskData-IssuerGroup-Code-CodificationSystem
86_Issuer country of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / IssuerCountry	Country of the issuer company	86_Position-DerivativeOrConvertible-UnderlyingInstrument-CreditRiskData-IssuerCountry
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	87_Position-DerivativeOrConvertible-UnderlyingInstrument-CreditRiskData-EconomicArea
88_Explicit guarantee by the country of issue of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / StateGuarantee	Y = Guaranteed N = without guarantee	88_Position-DerivativeOrConvertible-UnderlyingInstrument-CreditRiskData-StateGuarantee
89_Credit quality step of the underlying asset	Position / DerivativeOrConvertible / UnderlyingInstrument / CreditRiskData / CreditQualityStep	Credit quality step as defined by S2 regulation	89_Position-DerivativeOrConvertible-UnderlyingInstrument-CreditRiskData-CreditQualityStep
Analytics			
90_Modified Duration to maturity date	Position / Analytics / ModifiedDurationToMaturity		90_Position-Analytics-ModifiedDurationToMaturity
91_Modified duration to next option exercise date	Position / Analytics / ModifiedDurationToCall		91_Position-Analytics-ModifiedDurationToCall
92_Credit sensitivity	Position / Analytics / CreditSensitivity		92_Position-Analytics-CreditSensitivity
93_Sensitivity to underlying asset price (delta)	Position / Analytics / Delta	Sensitivity to the underlying asset	93_Position-Analytics-Delta
94_Convexity / gamma for derivatives	Position / Analytics / Convexity	Convexity for interest rates instruments; or gamma for derivatives with optional components	94_Position-Analytics-Convexity
94b_Vega	Position / Analytics / Vega		94b_Position-Analytics-Vega
Transparency (Optional - control)			
95_Identification of the original portfolio for positions embedded in a fund	Position / LookThroughISIN	ISIN code of the fund	95_Position-LookThroughISIN
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)	97_Position-ContributionToSCR-MktIntUp
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)	98_Position-ContributionToSCR-MktIntDown
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)	99_Position-ContributionToSCR-MktEqGlobal
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)	100_Position-ContributionToSCR-MktEqOther
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)	101_Position-ContributionToSCR-MktProp
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)	102_Position-ContributionToSCR-MktSpread-Bonds
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)	103_Position-ContributionToSCR-MktSpread-Structured
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)	104_Position-ContributionToSCR-MktSpread-DerivativesUp

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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)	105_Position-ContributionToSCR-MktSpread-DerivativesDown
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)	105a_Position-ContributionToSCR-MktFXUp
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)	105b_Position-ContributionToSCR-MktFXDown
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)	106_Position-QRTPositionInformation-CollateralisedAsset
107_Place of deposit	Position / QRTPositionInformation / PlaceOfDeposit	Instruments' place of deposit (S.06.02 - old: Assets D1)	107_Position-QRTPositionInformation-PlaceOfDeposit
108_Participation	Position / QRTPositionInformation / Participation	Indicator used to identify the guidelines of participation in accountancy terms	108_Position-QRTPositionInformation-Participation
110_Valorisation method	Position / QRTPositionInformation / ValorisationMethod	valorisation method (cf specifications QRT) (S.06.02 - old: Assets D1)	110_Position-QRTPositionInformation-ValorisationMethod
111_Value of acquisition	Position / QRTPositionInformation / AcquisitionValue	Value of acquisition (S.06.02 - old: Assets D1)	111_Position-QRTPositionInformation-AcquisitionValue
112_Credit rating	Position / QRTPositionInformation / CounterpartyRating / RatingValue	Rating of the counterparty / issuer (cf specifications QRT) (S.06.02 - old: Assets D1)	112_Position-QRTPositionInformation-CounterpartyRating-RatingValue
113_Rating agency	Position / QRTPositionInformation / CounterpartyRating / RatingAgency	Name of the rating agency (cf specification QRT) (S.06.02 - old: Assets D1)	113_Position-QRTPositionInformation-CounterpartyRating-RatingAgency
114_Issuer economic area	Portfolio / QRTPortfolioInformation / IssuerEconomicArea	economic area of the Issuer 1=EEA / 2=NON EEA / 3=NON OECD	114_Portfolio-QRTPortfolioInformation-IssuerEconomicArea
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 / LEI or ... / Code / Code if #116 = 9	LEI when available, otherwise not reported	115_Portfolio-QRTPortfolioInformation-FundIssuer-Code-LEI
116_Fund Issuer Code Type	Portfolio / QRTPortfolioInformation / FundIssuer / Code / CodificationSystem	C0220 1- LEI 9 - None	116_Portfolio-QRTPortfolioInformation-FundIssuer-Code-CodificationSystem
117_Fund Issuer Name	Portfolio / QRTPortfolioInformation / FundIssuer / Name	Name of Issuer of Fund or Share Class	117_Portfolio-QRTPortfolioInformation-FundIssuer-Name
118_Fund Issuer Sector	Portfolio / QRTPortfolioInformation / FundIssuer / EconomicSector	NACE code of Issuer of Fund or Share Class	118_Portfolio-QRTPortfolioInformation-FundIssuer-EconomicSector
119_Fund Issuer Group Code	Portfolio / QRTPortfolioInformation / FundIssuerGroup / Code / LEI or / Code / Code if #120 = 9	LEI of ultimate parent when available, otherwise not reported	119_Portfolio-QRTPortfolioInformation-FundIssuerGroup-Code-LEI
120_Fund Issuer Group Code Type	Portfolio / QRTPortfolioInformation / FundIssuerGroup / Code / CodificationSystem	C0260 1- LEI 9 - None	120_Portfolio-QRTPortfolioInformation-FundIssuerGroup-Code-CodificationSystem
121_Fund Issuer Group name	Portfolio / QRTPortfolioInformation / FundIssuerGroup / Name	Name of Ultimate parent of issuer of Fund or Share Class	121_Portfolio-QRTPortfolioInformation-FundIssuerGroup-Name
122_Fund Issuer Country	Portfolio / QRTPortfolioInformation / FundIssuer / Country	Country ISO of Issuer of Fund or Share Class	122_Portfolio-QRTPortfolioInformation-FundIssuer-Country
123_Fund CIC code	Portfolio / QRTPortfolioInformation / FundCIC	CIC code - Fund or Share Class (4 digits)	123_Portfolio-QRTPortfolioInformation-FundCIC
123a_Fund Custodian Country	Portfolio / QRTPortfolioInformation / FundCustodianCountry	First level of Custody - Fund Custodian	123a_Portfolio-QRTPortfolioInformation-FundCustodianCountry
124_Duration	Portfolio / QRTPortfolioInformation / FundModifiedDuration	mainly invested in bonds (>50%) - Fund modified Duration (Residual modified duration)	124_Portfolio-QRTPortfolioInformation-FundModifiedDuration
125_Accrued Income (Security Denominated Currency)	Position / Valuation / AccruedIncomeQC	Amount of accrued income in security denomination currency at report date	125_Position-Valuation-AccruedIncomeQC
126_Accrued Income (Portfolio Denominated Currency)	Position / Valuation / AccruedIncomePC	Amount of accrued income in portfolio denomination currency at report date	126_Position-Valuation-AccruedIncomePC

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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	127_Position-DerivativeOrConvertible-OptionCharacteristics-Convertible-BondFloor
128_Option premium (convertible instrument only)	Position / DerivativeOrConvertible / OptionCharacteristics / Convertible / OptionPremium	Premium of the embedded option of a convertible bond in quotation currency	128_Position-DerivativeOrConvertible-OptionCharacteristics-Convertible-OptionPremium
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 / InterestRateInstrumentCharacteristics / ValuationYieldCurve / Yield	Valuation Yield of the interest rate instrument	129_Position-IntRateInst-ValuationYieldCurve-Yield
130_Valuation Z-spread	Position / InterestRateInstrumentCharacteristics / ValuationYieldCurve / Spread	Issuer spread calculated from Z coupon IRS curve of quotation currency	130_Position-IntRateInst-ValuationYieldCurve-Spread
131_Underlying Asset Category	Position / QRTPositionInformation / UnderlyingAssetCategory	SII definition as per QRT S.06.03	131_Position-QRTPositionInformation-UnderlyingAssetCategory
TPT Version			
1000_TPT Version	Portfolio / TPTVersion	TPT Published Version	1000_TPTVersion