Interest Rate

"8.2.2 net present value of assets and liabilities after applying the upward and downward shocks"

"8.2.3 The interest rate risk sub-module considers the assets stressed within the spread risk sub-module". Not sure exactly which are the mortgages, bonds & loans cashflows that would be relevant. Section on spread risk provided the following:
'CCA Longevity III DAC (USD)', # 'CCA longevity' in SII Assumptions Doc
'JP Morgan Fund', # Not in MI pack BS
'Horizon', # Not in MI pack BS
'Pluto Investment', # 'Pluto' in SII Assumptions Doc
'Avantus Loan Notes', # 'Avantus' in SII Assumptions Doc
'Dayim Loan (USD Purchase)', # 'Dayim' in SII Assumptions Doc
'Colchis RBLF', # 'Colchis' in SII Assumptions Doc
'Hiyacar',
'HyperJar Investment', # 'HyperJar' in SII Assumptions Doc
'Ibuyer', # Not in MI pack BS
'Perceptive',
'WIL Loan', # 'Wolvercote loan' in SII Assumptions Doc
'Deep Discounted bonds' # Not in MI pack BS; 'Vanderbilt Bonds'?

No information on maturity, so don't know which shock to implement for what, so could not use the figures from SII Assumptions Doc to verify methodology.

Spread

Mismatch between assets in SII Assumptions Doc, and MI Pack BS. For those which could be found, no information on rating or asset duration.
'CCA Longevity III DAC (USD)', # 'CCA longevity' in SII Assumptions Doc
'JP Morgan Fund', # Not in MI pack BS
'Horizon', # Not in MI pack BS
'Pluto Investment', # 'Pluto' in SII Assumptions Doc
'Avantus Loan Notes', # 'Avantus' in SII Assumptions Doc
'Dayim Loan (USD Purchase)', # 'Dayim' in SII Assumptions Doc
'Colchis RBLF', # 'Colchis' in SII Assumptions Doc
'Hiyacar',
'HyperJar Investment', # 'HyperJar' in SII Assumptions Doc
'Ibuyer', # Not in MI pack BS
'Perceptive',
'WIL Loan', # 'Wolvercote loan' in SII Assumptions Doc
'Deep Discounted bonds' # Not in MI pack BS; 'Vanderbilt Bonds'?

Could correctly verify methodology by using figures from SII Assumptions Doc.

Equity

Could not find specified equities in BS. Even if I did, would still not have rating and equity type.
'Beverley Funerals'
'BVC - Fund 1'
'BVC - Entrepreneurs Fund'
'BVC - SPV 1'

Could correctly verify methodology by using figures from SII Assumptions Doc.

Currency Risk

Not sure what would contribute to currency net assets. Maybe I'm missing something, as currency net assets end up being less than the forward contract, causing final SCR to be negative.
Inputs: 'Dayim Loan (USD Purchase)', 'WSL (8VC) Shares (USD purchase)', 'CCA Longevity III DAC (USD)', 'Perceptive', 'RBS USD Account', 'JSS Forwards', from BS.

Concentration

Use the same inputs as spread and equity risk, so inherent problems. Attempting to use figures from SII Assumptions Doc, but the Doc as some assets which were not mentioned previously appear (Secured Series Bonds A1,2,3,4,5 and AuctusLoanNotes)

All previous assets previously mentioned, which I used to try and replicate were: CCA longevity, JP Morgan Fund, Horizon, Pluto, Avantus, Dayim, Colchis, Hiyacar, HyperJar, Ibuyer, Perceptive, Wolvercote loan, Deep Discounted bonds, Beverley Funerals, BVC - Fund 1, BVC - Entrepreneurs Fund, BVC - SPV 1.