

## Chapter 10

### Instructions regarding reporting templates

#### **IR.22.01 — Impact of long term guarantees measures and transitionals**

##### **General comments**

This section relates to annual submission of information for individual entities and groups.

This template is relevant when at least one long term guarantee measure or transitional is used by the undertaking.

This template shall reflect the impact on the financial positions when no transitional is used and each LTG measures or transitional is set to zero. For that purpose, a cumulative step-by-step approach shall be followed taking out each transitional and LTG measure one by one and without recalculating the impact of the remaining measures after each step.

The impacts need to be reported positive if they increase the amount of the item being reported and negative if they decrease the amount of the item (e.g. if amount of SCR increases or if amount of Own Funds increases then positive values shall be reported).

R0100 and R0110 are not required for groups.

	ITEM	INSTRUCTIONS
C0010/R0010	Amount with LTG measures and transitionals — Technical Provisions	Total amount of gross technical provisions including long term guarantee measures and transitional measures.
C0020/R0010	Without transitional on technical provisions — Technical Provisions	Total amount of gross technical provisions without the adjustment due to the transitional deduction to technical provisions, but keeping adjustments due to the volatility adjustment and the matching adjustment.  If transitional deduction to technical provisions is not applicable report the same amount as in C0010.
C0030/R0010	Impact of transitional on technical provisions — Technical provisions	Amount of the adjustment to the gross technical provisions due to the application of the transitional deduction to technical provisions.  It shall be the difference between the technical provisions without transitional deduction to technical provisions and the technical provisions with LTG and transitional measures.
C0040/R0010	Without transitional	Total amount of gross technical provisions without

# Bank of England PRA

	on interest rate — Technical Provisions	<p>the adjustment due to the transitional adjustment to the relevant risk-free interest rate term structure, but keeping adjustments due to the volatility adjustment and the matching adjustment ('MA').</p> <p>If transitional adjustment to the relevant risk-free interest rate term structure is not applicable report the same amount as in C0020.</p>
C0050/R0010	Impact of transitional on interest rate — Technical provisions	<p>Amount of the adjustment to the gross technical provisions due to the application of the transitional adjustment to the relevant risk-free interest rate term structure.</p> <p>It shall be the difference between the technical provisions without transitional adjustment to the relevant risk-free interest rate term structure and the technical provisions with LTG and transitional measures.</p>
C0060/R0010	Without volatility adjustment and without other transitional measures — Technical Provisions	<p>Total amount of gross technical provisions without the adjustments due to the transitional deduction to technical provisions, the transitional adjustment to the relevant risk-free interest rate term structure and the volatility adjustment, but keeping adjustments due to the matching adjustment, if any.</p> <p>If volatility adjustment is not applicable report the same amount as in C0040.</p>
C0070/R0010	Impact of volatility adjustment set to zero — Technical provisions	<p>Amount of the adjustment to the gross technical provisions due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.</p> <p>It shall be the difference between the technical provisions without volatility adjustment and without other transitional measures and the maximum between the technical provisions reported under C0010, C0020 and C0040.</p>
C0080/R0010	Without matching adjustment and without all the others — Technical Provisions	<p>Total amount of gross technical provisions without any LTG measure.</p> <p>If matching adjustment is not applicable report the same amount as in C0060.</p>
C0090/R0010	Impact of matching adjustment set to zero — Technical Provisions	Amount of the adjustment to the gross technical provisions due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.

# Bank of England PRA

		<p>It shall be the difference between the technical provisions without matching adjustment and without all the other transitional measures and the maximum between the technical provisions reported under C0010, C0020, C0040 and C0060.</p>
C0100/R0010	Impact of all LTG measures and transitionals — Technical Provisions	Amount of the adjustment to the gross technical provisions due to the application of the LTG measures and transitionals.
C0010/R0020	Amount with LTG measures and transitionals — Basic own funds	Total amount of basic own funds calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.
C0020/R0020	Without transitional on technical provisions — Basic own funds	<p>Total amount of basic own funds calculated considering technical provisions without the adjustment due to the transitional deduction to technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.</p> <p>If transitional deduction to technical provisions is not applicable report the same amount as in C0010.</p>
C0030/R0020	Impact of transitional on technical provisions — Basic own funds	<p>Amount of the adjustment to the Basic own funds due to the application of the transitional deduction to technical provisions.</p> <p>It shall be the difference between the basic own funds calculated considering the technical provisions without transitional deduction to technical provisions and the basic own funds calculated with the technical provisions with LTG and transitional measures.</p>
C0040/R0020	Without transitional on interest rate — Basic own funds	<p>Total amount of basic own funds calculated considering technical provisions without the adjustment due to the transitional adjustment to the relevant risk-free interest rate term structure, but keeping the adjustments due to the volatility adjustment and the matching adjustment.</p> <p>If transitional adjustment to the relevant risk-free interest rate term structure is not applicable report the same amount as in C0020.</p>
C0050/R0020	Impact of transitional on interest rate — Basic own funds	Amount of the adjustment to the basic own funds due to the application of the transitional adjustment to the relevant risk-free interest rate

		<p>term structure.</p> <p>It shall be the difference between the basic own funds calculated considering the technical provisions without transitional adjustment to the relevant risk-free interest rate term structure and the basic own funds calculated with the technical provisions reported under C0020.</p>
C0060/R0020	Without volatility adjustment and without other transitional measures — Basic own funds	<p>Total amount of basic own funds calculated considering technical provisions without the adjustments due to the transitional deduction to technical provisions, the transitional adjustment to the relevant risk-free interest rate term structure and the volatility adjustment, but keeping the adjustments due to the matching adjustment.</p> <p>If volatility adjustment is not applicable report the same amount as in C0040.</p>
C0070/R0020	Impact of volatility adjustment set to zero — Basic own funds	<p>Amount of the adjustment to the Basic own funds due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.</p> <p>It shall be the difference between the basic own funds calculated considering the technical provisions without volatility adjustment and without other transitional measures and the basic own funds calculated with the technical provisions reported under C0040.</p>
C0080/R0020	Without matching adjustment and without all the others — Basic own funds	<p>Total amount of basic own funds calculated considering technical provisions without any LTG measure.</p> <p>If matching adjustment is not applicable report the same amount as in C0060.</p>
C0090/R0020	Impact of matching adjustment set to zero — Basic own funds	<p>Amount of the adjustment to the basic own funds due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.</p> <p>It shall be the difference between the basic own funds calculated considering the technical provisions without matching adjustment and without all the other transitional measures and the basic own funds calculated with the technical provisions reported under C0060.</p>
C0100/R0020	Impact of all LTG measures and transitionals — Basic	Amount of the adjustment to the basic own funds due to the application of the LTG measures and transitionals.

# Bank of England PRA

	own funds	
C0010/R0030	Amount with LTG measures and transitionals — Basic own funds — Excess of assets over liabilities	Total amount of excess of assets over liabilities calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.
C0020/R0030	Without transitional on technical provisions — Basic own funds — Excess of assets over liabilities	Total amount of excess of assets over liabilities calculated considering technical provisions without the adjustment due to the transitional deduction to technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.  If transitional deduction to technical provisions is not applicable report the same amount as in C0010.
C0030/R0030	Impact of transitional on technical provisions — Basic own funds — Excess of assets over liabilities	Amount of the adjustment to the excess of assets over liabilities due to the application of the transitional deduction to technical provisions.  It shall be the difference between the excess of assets over liabilities calculated considering the technical provisions without transitional deduction to technical provisions and the excess of assets over liabilities calculated with the technical provisions with LTG and transitional measures.
C0040/R0030	Without transitional on interest rate — Basic own funds — Excess of assets over liabilities	Total amount of excess of assets over liabilities calculated considering technical provisions without the adjustment due to the transitional adjustment to the relevant risk-free interest rate term structure, but keeping the adjustments due to the volatility adjustment and the matching adjustment.  If transitional adjustment to the relevant risk-free interest rate term structure is not applicable report the same amount as in C0020.
C0050/R0030	Impact of transitional on interest rate — Basic own funds — Excess of assets over liabilities	Amount of the adjustment to the excess of assets over liabilities due to the application of the transitional adjustment to the relevant risk-free interest rate term structure.  It shall be the difference between the excess of assets over liabilities calculated considering the technical provisions without transitional adjustment to the relevant risk-free interest rate term structure and the excess of assets over liabilities calculated with the technical provisions

		reported under C0020.
C0060/R0030	Without volatility adjustment and without other transitional measures — Basic own funds — Excess of assets over liabilities	<p>Total amount of excess of assets over liabilities calculated considering technical provisions without the adjustments due to the transitional deduction to technical provisions, the transitional adjustment to the relevant risk-free interest rate term structure and the volatility adjustment, but keeping the adjustments due to the matching adjustment.</p> <p>If volatility adjustment is not applicable report the same amount as in C0040.</p>
C0070/R0030	Impact of volatility adjustment set to zero — Basic own funds — Excess of assets over liabilities	<p>Amount of the adjustment to the excess of assets over liabilities due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.</p> <p>It shall be the difference between the excess of assets over liabilities calculated considering the technical provisions without volatility adjustment and without other transitional measures and the excess of assets over liabilities calculated with the technical provisions reported under C0040.</p>
C0080/R0030	Without matching adjustment and without all the others — Basic own funds — Excess of assets over liabilities	<p>Total amount of excess of assets over liabilities calculated considering Technical provisions without any LTG measure.</p> <p>If matching adjustment is not applicable report the same amount as in C0060.</p>
C0090/R0030	Impact of matching adjustment set to zero — Basic own funds — Excess of assets over liabilities	<p>Amount of the adjustment to the excess of assets over liabilities due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.</p> <p>It shall be the difference between the excess of assets over liabilities calculated considering the technical provisions without matching adjustment and without all the other transitional measures and the excess of assets over liabilities calculated with the technical provisions reported under C0060.</p>
C0100/R0030	Impact of all LTG measures and transitionals — Basic own funds — Excess of assets over liabilities	Amount of the adjustment to the excess of assets over liabilities due to the application of the LTG measures and transitionals.

# Bank of England PRA

C0010/R0040	Amount with LTG measures and transitionals — Basic own funds — Restricted own funds due to ring-fencing and matching portfolio	Total amount of restricted own funds due to ring-fencing calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.
C0020/R0040	Without transitional on technical provisions — Basic own funds — Restricted own funds due to ring-fencing and matching portfolio	<p>Total amount of restricted own funds due to ring-fencing calculated considering technical provisions without the adjustment due to the transitional deduction to technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.</p> <p>If transitional deduction to technical provisions is not applicable report the same amount as in C0010.</p>
C0030/R0040	Impact of transitional on technical provisions — Basic own funds — Restricted own funds due to ring-fencing and matching portfolio	<p>Amount of the adjustment to the restricted own funds due to ring-fencing due to the application of the transitional deduction to technical provisions.</p> <p>It shall be the difference between the restricted own funds due to ring-fencing calculated considering the technical provisions without transitional deduction to technical provisions and the restricted own funds due to ring-fencing calculated with the technical provisions with LTG and transitional measures.</p>
C0040/R0040	Without transitional on interest rate — Basic own funds — Restricted own funds due to ring-fencing and matching portfolio	<p>Total amount of restricted own funds due to ring-fencing calculated considering technical provisions without the adjustment due to the transitional adjustment to the relevant risk-free interest rate term structure, but keeping the adjustments due to the volatility adjustment and the matching adjustment.</p> <p>If transitional adjustment to the relevant risk-free interest rate term structure is not applicable report the same amount as in C0020.</p>
C0050/R0040	Impact of transitional on interest rate — Basic own funds — Restricted own funds due to ring-fencing and matching portfolio	<p>Amount of the adjustment to the restricted own funds due to ring-fencing due to the application of the transitional adjustment to the relevant risk-free interest rate term structure.</p> <p>It shall be the difference between the restricted own funds due to ring-fencing calculated considering the technical provisions without transitional adjustment to the relevant risk-free interest rate term structure and the restricted own</p>

# Bank of England PRA

		funds due to ring-fencing calculated with the technical provisions reported under C0020.
C0060/R0040	Without volatility adjustment and without other transitional measures — Basic own funds — Restricted own funds due to ring-fencing and matching portfolio	<p>Total amount of restricted own funds due to ring-fencing calculated considering technical provisions without the adjustments due to the transitional deduction to technical provisions, the transitional adjustment to the relevant risk-free interest rate term structure and the volatility adjustment, but keeping the adjustments due to the matching adjustment.</p> <p>If volatility adjustment is not applicable report the same amount as in C0040.</p>
C0070/R0040	Impact of volatility adjustment set to zero — Basic own funds — Restricted own funds due to ring-fencing and matching portfolio	<p>Amount of the adjustment to the restricted own funds due to ring-fencing due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.</p> <p>It shall be the difference between the restricted own funds due to ring-fencing calculated considering the technical provisions without volatility adjustment and without other transitional measures and the restricted own funds due to ring-fencing calculated with the technical provisions reported under C0040.</p>
C0080/R0040	Without matching adjustment and without all the others — Basic own funds — Restricted own funds due to ring-fencing and matching portfolio	<p>Total amount of restricted own funds due to ring-fencing calculated considering technical provisions without any LTG measure.</p> <p>If matching adjustment is not applicable report the same amount as in C0060.</p>
C0090/R0040	Impact of matching adjustment set to zero — Basic own funds — Restricted own funds due to ring-fencing and matching portfolio	<p>Amount of the adjustment to the restricted own funds due to ring-fencing due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.</p> <p>It shall be the difference between the restricted own funds due to ring-fencing calculated considering the technical provisions without matching adjustment and without all the other transitional measures and the restricted own funds due to ring-fencing calculated with the technical provisions reported under C0060.</p>
C0100/R0040	Impact of all LTG measures and transitionals — Basic	Amount of the adjustment to the restricted own funds due to ring-fencing due to the application of the LTG measures and transitionals.

# Bank of England PRA

	own funds — Restricted own funds due to ring-fencing and matching portfolio	
C0010/R0050	Amount with LTG measures and transitionals — Eligible own funds to meet SCR	Total amount of eligible own funds to meet SCR calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.
C0020/R0050	Without transitional on technical provisions — Eligible own funds to meet SCR	<p>Total amount of eligible own funds to meet SCR calculated considering technical provisions without the adjustment due to the transitional deduction to technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.</p> <p>If transitional deduction to technical provisions is not applicable report the same amount as in C0010.</p>
C0030/R0050	Impact of transitional on technical provisions — Eligible own funds to meet SCR	<p>Amount of the adjustment to the eligible own funds to meet SCR due to the application of the transitional deduction to technical provisions.</p> <p>It shall be the difference between the eligible own funds to meet SCR calculated considering the technical provisions without transitional deduction to technical provisions and the eligible own funds to meet SCR calculated with the technical provisions with LTG and transitional measures.</p>
C0040/R0050	Without transitional on interest rate — Eligible own funds to meet SCR	<p>Total amount of eligible own funds to meet SCR calculated considering technical provisions without the adjustment due to the transitional adjustment to the relevant risk-free interest rate term structure, but keeping the adjustments due to the volatility adjustment and the matching adjustment.</p> <p>If transitional adjustment to the relevant risk-free interest rate term structure is not applicable report the same amount as in C0020.</p>
C0050/R0050	Impact of transitional on interest rate — Eligible own funds to meet SCR	<p>Amount of the adjustment to the eligible own funds to meet SCR due to the application of the transitional adjustment to the relevant risk-free interest rate term structure.</p> <p>It shall be the difference between the eligible own funds to meet SCR calculated considering the technical provisions without transitional adjustment to the relevant risk-free interest rate</p>

# Bank of England PRA

		term structure and the eligible own funds to meet SCR calculated with the technical provisions reported under C0020.
C0060/R0050	Without volatility adjustment and without other transitional measures — Eligible own funds to meet SCR	<p>Total amount of eligible own funds to meet SCR calculated considering technical provisions without the adjustments due to the transitional deduction to technical provisions, the transitional adjustment to the relevant risk-free interest rate term structure and the volatility adjustment, but keeping the adjustments due to the matching adjustment.</p> <p>If volatility adjustment is not applicable report the same amount as in C0040.</p>
C0070/R0050	Impact of volatility adjustment set to zero — Eligible own funds to meet SCR	<p>Amount of the adjustment to the eligible own funds to meet SCR due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.</p> <p>It shall be the difference between the eligible own funds to meet SCR calculated considering the technical provisions without volatility adjustment and without other transitional measures and the eligible own funds to meet SCR calculated with the technical provisions reported under C0040.</p>
C0080/R0050	Without matching adjustment and without all the others — Eligible own funds to meet SCR	<p>Total amount of eligible own funds to meet SCR calculated considering technical provisions without any LTG measure.</p> <p>If matching adjustment is not applicable report the same amount as in C0060.</p>
C0090/R0050	Impact of matching adjustment set to zero — Eligible own funds to meet SCR	<p>Amount of the adjustment to the eligible own funds to meet SCR due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.</p> <p>It shall be the difference between the eligible own funds to meet SCR calculated considering the technical provisions without matching adjustment and without all the other transitional measures and the eligible own funds to meet SCR calculated with the technical provisions reported under C0060.</p>
C0100/R0050	Impact of all LTG measures and transitionals — Eligible own funds to meet SCR	Amount of the adjustment to the eligible own funds to meet SCR due to the application of the LTG measures and transitionals.

# Bank of England PRA

C0010/R0060	Amount with LTG measures and transitionals — Eligible own funds to meet SCR–Tier 1	Total amount of eligible own funds to meet SCR–Tier 1 calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.
C0020/R0060	Without transitional on technical provisions — Eligible own funds to meet SCR–Tier 1	<p>Total amount of eligible own funds to meet SCR–Tier 1 calculated considering technical provisions without the adjustment due to the transitional deduction to technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.</p> <p>If transitional deduction to technical provisions is not applicable report the same amount as in C0010.</p>
C0030/R0060	Impact of transitional on technical provisions — Eligible own funds to meet SCR–Tier 1	<p>Amount of the adjustment to the eligible own funds to meet SCR–Tier 1 due to the application of the transitional deduction to technical provisions.</p> <p>It shall be the difference between the eligible own funds to meet SCR–Tier 1 calculated considering the technical provisions without transitional deduction to technical provisions and the eligible own funds to meet SCR–Tier 1 calculated with the technical provisions with LTG and transitional measures.</p>
C0040/R0060	Without transitional on interest rate — Eligible own funds to meet SCR–Tier 1	<p>Total amount of eligible own funds to meet SCR–Tier 1 calculated considering technical provisions without the adjustment due to the transitional adjustment to the relevant risk-free interest rate term structure, but keeping the adjustments due to the volatility adjustment and the matching adjustment.</p> <p>If transitional adjustment to the relevant risk-free interest rate term structure is not applicable report the same amount as in C0020.</p>
C0050/R0060	Impact of transitional on interest rate — Eligible own funds to meet SCR–Tier 1	<p>Amount of the adjustment to the eligible own funds to meet SCR–Tier 1 due to the application of the transitional adjustment to the relevant risk-free interest rate term structure.</p> <p>It shall be the difference between the eligible own funds to meet SCR–Tier 1 calculated considering the technical provisions without transitional adjustment to the relevant risk-free interest rate term structure and the eligible own funds to meet SCR–Tier 1 calculated with the technical provisions reported under C0020.</p>

# Bank of England PRA

C0060/R0060	Without volatility adjustment and without other transitional measures — Eligible own funds to meet SCR–Tier 1	Total amount of eligible own funds to meet SCR–Tier 1 calculated considering technical provisions without the adjustments due to the transitional deduction to technical provisions, the transitional adjustment to the relevant risk-free interest rate term structure and the volatility adjustment, but keeping the adjustments due to the matching adjustment.  If volatility adjustment is not applicable report the same amount as in C0040.
C0070/R0060	Impact of volatility adjustment set to zero — Eligible own funds to meet SCR–Tier 1	Amount of the adjustment to the eligible own funds to meet SCR–Tier 1 due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero. It shall be the difference between the eligible own funds to meet SCR–Tier 1 calculated considering the technical provisions without volatility adjustment and without other transitional measures and the eligible own funds to meet SCR–Tier 1 calculated with the technical provisions reported under C0040.
C0080/R0060	Without matching adjustment and without all the others — Eligible own funds to meet SCR–Tier 1	Total amount of eligible own funds to meet SCR–Tier 1 calculated considering technical provisions without any LTG measure.  If matching adjustment is not applicable report the same amount as in C0060.
C0090/R0060	Impact of matching adjustment set to zero — Eligible own funds to meet SCR–Tier 1	Amount of the adjustment to the eligible own funds to meet SCR–Tier 1 due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.  It shall be the difference between the eligible own funds to meet SCR–Tier 1 calculated considering the technical provisions without matching adjustment and without all the other transitional measures and the eligible own funds to meet SCR–Tier 1 calculated with the technical provisions reported under C0060.
C0100/R0060	Impact of all LTG measures and transitionals — Eligible own funds to meet SCR–Tier 1	Amount of the adjustment to the eligible own funds to meet SCR–Tier 1 due to the application of the LTG measures and transitionals.
C0010/R0070	Amount with LTG measures and transitionals — Eligible own funds to	Total amount of eligible own funds to meet SCR–Tier 2 calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.

# Bank of England PRA

	meet SCR–Tier 2	
C0020/R0070	Without transitional on technical provisions — Eligible own funds to meet SCR–Tier 2	<p>Total amount of eligible own funds to meet SCR–Tier 2 calculated considering technical provisions without the adjustment due to the transitional deduction to technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.</p> <p>If transitional deduction to technical provisions is not applicable report the same amount as in C0010.</p>
C0030/R0070	Impact of transitional on technical provisions — Eligible own funds to meet SCR–Tier 2	<p>Amount of the adjustment to the eligible own funds to meet SCR–Tier 2 due to the application of the transitional deduction to technical provisions.</p> <p>It shall be the difference between the eligible own funds to meet SCR–Tier 2 calculated considering the technical provisions without transitional deduction to technical provisions and the eligible own funds to meet SCR–Tier 2 calculated with the technical provisions with LTG and transitional measures.</p>
C0040/R0070	Without transitional on interest rate — Eligible own funds to meet SCR–Tier 2	<p>Total amount of eligible own funds to meet SCR–Tier 2 calculated considering technical provisions without the adjustment due to the transitional adjustment to the relevant risk-free interest rate term structure, but keeping the adjustments due to the volatility adjustment and the matching adjustment.</p> <p>If transitional adjustment to the relevant risk-free interest rate term structure is not applicable report the same amount as in C0020.</p>
C0050/R0070	Impact of transitional on interest rate — Eligible own funds to meet SCR–Tier 2	<p>Amount of the adjustment to the eligible own funds to meet SCR–Tier 2 due to the application of the transitional adjustment to the relevant risk-free interest rate term structure.</p> <p>It shall be the difference between the eligible own funds to meet SCR–Tier 2 calculated considering the technical provisions without transitional adjustment to the relevant risk-free interest rate term structure and the eligible own funds to meet SCR–Tier 2 calculated with the technical provisions reported under C0020.</p>
C0060/R0070	Without volatility adjustment and without other	Total amount of eligible own funds to meet SCR–Tier 2 calculated considering technical provisions without the adjustments due to the transitional

	transitional measures — Eligible own funds to meet SCR–Tier 2	deduction to technical provisions, the transitional adjustment to the relevant risk-free interest rate term structure and the volatility adjustment, but keeping the adjustments due to the matching adjustment.  If volatility adjustment is not applicable report the same amount as in C0040.
C0070/R0070	Impact of volatility adjustment set to zero — Eligible own funds to meet SCR–Tier 2	Amount of the adjustment to the eligible own funds to meet SCR–Tier 2 due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.  It shall be the difference between the eligible own funds to meet SCR–Tier 2 calculated considering the technical provisions without volatility adjustment and without other transitional measures and the eligible own funds to meet SCR–Tier 2 calculated with the technical provisions reported under C0040.
C0080/R0070	Without matching adjustment and without all the others — Eligible own funds to meet SCR–Tier 2	Total amount of eligible own funds to meet SCR–Tier 2 calculated considering technical provisions without any LTG measure. If matching adjustment is not applicable report the same amount as in C0060.
C0090/R0070	Impact of matching adjustment set to zero — Eligible own funds to meet SCR–Tier 2	Amount of the adjustment to the eligible own funds to meet SCR–Tier 2 due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.  It shall be the difference between the eligible own funds to meet SCR–Tier 2 calculated considering the technical provisions without matching adjustment and without all the other transitional measures and the eligible own funds to meet SCR–Tier 2 calculated with the technical provisions reported under C0060.
C0100/R0070	Impact of all LTG measures and transitionals — Eligible own funds to meet SCR–Tier 2	Amount of the adjustment to the eligible own funds to meet SCR–Tier 2 due to the application of the LTG measures and transitionals.
C0010/R0080	Amount with LTG measures and transitionals — Eligible own funds to meet SCR–Tier 3	Total amount of eligible own funds to meet SCR–Tier 3 calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.

C0020/R0080	Without transitional on technical provisions — Eligible own funds to meet SCR–Tier 3	Total amount of eligible own funds to meet SCR–Tier 3 calculated considering technical provisions without the adjustment due to the transitional deduction to technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.  If transitional deduction to technical provisions is not applicable report the same amount as in C0010.
C0030/R0080	Impact of transitional on technical provisions — Eligible own funds to meet SCR–Tier 3	Amount of the adjustment to the eligible own funds to meet SCR–Tier 3 due to the application of the transitional deduction to technical provisions.  It shall be the difference between the eligible own funds to meet SCR–Tier 3 calculated considering the technical provisions without transitional deduction to technical provisions and the eligible own funds to meet SCR–Tier 3 calculated with the technical provisions with LTG and transitional measures.
C0040/R0080	Without transitional on interest rate — Eligible own funds to meet SCR–Tier 3	Total amount of eligible own funds to meet SCR–Tier 3 calculated considering technical provisions without the adjustment due to the transitional adjustment to the relevant risk-free interest rate term structure, but keeping the adjustments due to the volatility adjustment and the matching adjustment.  If transitional adjustment to the relevant risk-free interest rate term structure is not applicable report the same amount as in C0020.
C0050/R0080	Impact of transitional on interest rate — Eligible own funds to meet SCR–Tier 3	Amount of the adjustment to the eligible own funds to meet SCR–Tier 3 due to the application of the transitional adjustment to the relevant risk-free interest rate term structure.  It shall be the difference between the eligible own funds to meet SCR–Tier 3 calculated considering the technical provisions without transitional adjustment to the relevant risk-free interest rate term structure and the eligible own funds to meet SCR–Tier 3 calculated with the technical provisions reported under C0020.
C0060/R0080	Without volatility adjustment and without other transitional measures — Eligible	Total amount of eligible own funds to meet SCR–Tier 3 calculated considering technical provisions without the adjustments due to the transitional deduction to technical provisions, the transitional adjustment to the relevant risk-free interest rate

# Bank of England PRA

	own funds to meet SCR–Tier 3	term structure and the volatility adjustment, but keeping the adjustments due to the matching adjustment.  If volatility adjustment is not applicable report the same amount as in C0040.
C0070/R0080	Impact of volatility adjustment set to zero — Eligible own funds to meet SCR–Tier 3	Amount of the adjustment to the eligible own funds to meet SCR–Tier 3 due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.  It shall be the difference between the eligible own funds to meet SCR–Tier 3 calculated considering the technical provisions without volatility adjustment and without other transitional measures and the eligible own funds to meet SCR–Tier 3 calculated with the technical provisions reported under C0040.
C0080/R0080	Without matching adjustment and without all the others — Eligible own funds to meet SCR–Tier 3	Total amount of eligible own funds to meet SCR–Tier 3 calculated considering technical provisions without any LTG measure. If matching adjustment is not applicable report the same amount as in C0060.
C0090/R0080	Impact of matching adjustment set to zero — Eligible own funds to meet SCR–Tier 3	Amount of the adjustment to the eligible own funds to meet SCR–Tier 3 due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.  It shall be the difference between the eligible own funds to meet SCR–Tier 3 calculated considering the technical provisions without matching adjustment and without all the other transitional measures and the eligible own funds to meet SCR–Tier 3 calculated with the technical provisions reported under C0060.
C0100/R0080	Impact of all LTG measures and transitionals — Eligible own funds to meet SCR–Tier 3	Amount of the adjustment to the eligible own funds to meet SCR–Tier 3 due to the application of the LTG measures and transitionals.
C0010/R0090	Amount with LTG measures and transitionals — SCR	Total amount of SCR calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures
C0020/R0090	Without transitional on technical provisions –SCR	Total amount of SCR calculated considering technical provisions without the adjustment due to the transitional deduction to technical provisions,

# Bank of England PRA

		but keeping the adjustments due to the volatility adjustment and the matching adjustment. If transitional deduction to technical provisions is not applicable report the same amount as in C0010.
C0030/R0090	Impact of transitional on technical provisions — SCR	Amount of the adjustment to the SCR due to the application of the transitional deduction to technical provisions.  It shall be the difference between the SCR calculated considering the technical provisions without transitional deduction to technical provisions and the SCR calculated with the technical provisions with LTG and transitional measures.
C0040/R0090	Without transitional on interest rate — SCR	Total amount of SCR calculated considering technical provisions without the adjustment due to the transitional adjustment to the relevant risk-free interest rate term structure, but keeping the adjustments due to the volatility adjustment and the matching adjustment.  If transitional adjustment to the relevant risk-free interest rate term structure is not applicable report the same amount as in C0020.
C0050/R0090	Impact of transitional on interest rate — SCR	Amount of the adjustment to the SCR due to the application of the transitional adjustment to the relevant risk-free interest rate term structure.  It shall be the difference between the SCR calculated considering the technical provisions without transitional adjustment to the relevant risk-free interest rate term structure and the SCR calculated with the technical provisions reported under C0020.
C0060/R0090	Without volatility adjustment and without other transitional measures — SCR	Total amount of SCR calculated considering Technical provisions without the adjustments due to the transitional deduction to technical provisions, the transitional adjustment to the relevant risk-free interest rate term structure and the volatility adjustment, but keeping the adjustments due to the matching adjustment.  If volatility adjustment is not applicable report the same amount as in C0040.
C0070/R0090	Impact of volatility adjustment set to zero — SCR	Amount of the adjustment to the SCR due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.

# Bank of England PRA

		<p>It shall be the difference between the SCR calculated considering the technical provisions without volatility adjustment and without other transitional measures and the SCR calculated with the technical provisions reported under C0040.</p>
C0080/R0090	Without matching adjustment and without all the others — SCR	<p>Total amount of SCR calculated considering Technical provisions without any LTG measure. If matching adjustment is not applicable report the same amount as in C0060.</p>
C0090/R0090	Impact of matching adjustment set to zero — SCR	<p>Amount of the adjustment to the SCR due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.</p> <p>It shall be the difference between the SCR calculated considering the technical provisions without matching adjustment and without all the other transitional measures and the SCR calculated with the technical provisions reported under C0060.</p>
C0100/R0090	Impact of all LTG measures and transitionals —SCR	<p>Amount of the adjustment to the SCR due to the application of the LTG measures and transitionals.</p>
C0010/R0100	Amount with LTG measures and transitionals — Eligible own funds to meet MCR	<p>Total amount of eligible own funds to meet MCR calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.</p>
C0020/R0100	Without transitional on technical provisions — Eligible own funds to meet MCR	<p>Total amount of eligible own funds to meet MCR calculated considering technical provisions without the adjustment due to the transitional deduction to technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.</p> <p>If transitional deduction to technical provisions is not applicable report the same amount as in C0010.</p>
C0030/R0100	Impact of transitional on technical provisions — Eligible own funds to meet MCR	<p>Amount of the adjustment to the eligible own funds to meet MCR due to the application of the transitional deduction to technical provisions.</p> <p>It shall be the difference between the eligible own funds to meet MCR calculated considering the technical provisions without transitional deduction to technical provisions and the eligible own funds</p>

# Bank of England PRA

		to meet MCR calculated with the technical provisions with LTG and transitional measures.
C0040/R0100	Without transitional on interest rate — Eligible own funds to meet MCR	<p>Total amount of eligible own funds to meet MCR calculated considering technical provisions without the adjustment due to the transitional adjustment to the relevant risk-free interest rate term structure, but keeping the adjustments due to the volatility adjustment and the matching adjustment.</p> <p>If transitional adjustment to the relevant risk-free interest rate term structure is not applicable report the same amount as in C0020.</p>
C0050/R0100	Impact of transitional on interest rate — Eligible own funds to meet MCR	<p>Amount of the adjustment to the Eligible own funds to meet MCR due to the application of the transitional adjustment to the relevant risk-free interest rate term structure.</p> <p>It shall be the difference between the eligible own funds to meet MCR calculated considering the technical provisions without transitional adjustment to the relevant risk-free interest rate term structure and the eligible own funds to meet MCR calculated with the technical provisions reported under C0020.</p>
C0060/R0100	Without volatility adjustment and without other transitional measures — Eligible own funds to meet MCR	<p>Total amount of Eligible own funds to meet MCR calculated considering Technical provisions without the adjustments due to the transitional deduction to technical provisions, the transitional adjustment to the relevant risk-free interest rate term structure and the volatility adjustment, but keeping the adjustments due to the matching adjustment.</p> <p>If volatility adjustment is not applicable report the same amount as in C0040.</p>
C0070/R0100	Impact of volatility adjustment set to zero — Eligible own funds to meet MCR	<p>Amount of the adjustment to the Eligible own funds to meet MCR due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.</p> <p>It shall be the difference between the eligible own funds to meet MCR calculated considering the technical provisions without volatility adjustment and without other transitional measures and the eligible own funds to meet MCR calculated with the technical provisions reported under C0040.</p>
C0080/R0100	Without matching adjustment and	Total amount of Eligible own funds to meet MCR calculated considering Technical provisions

# Bank of England PRA

	without all the others — Eligible own funds to meet MCR	without any LTG measure. If matching adjustment is not applicable report the same amount as in C0060.
C0090/R0100	Impact of matching adjustment set to zero — Eligible own funds to meet MCR	<p>Amount of the adjustment to the Eligible own funds to meet MCR due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.</p> <p>It shall be the difference between the eligible own funds to meet MCR calculated considering the technical provisions without matching adjustment and without all the other transitional measures and the eligible own funds to meet MCR calculated with the technical provisions reported under C0060.</p>
C0100/R0100	Impact of all LTG measures and transitionals — Eligible own funds to meet MCR	Amount of the adjustment to the Eligible own funds to meet MCR due to the application of the LTG measures and transitionals.
C0010/R0110	Amount with LTG measures and transitionals — Minimum Capital Requirement	Total amount of MCR calculated considering technical provisions including the adjustments due to the long term guarantee measures and transitional measures.
C0020/R0110	Without transitional on technical provisions — Minimum Capital Requirement	<p>Total amount of MCR calculated considering technical provisions without the adjustment due to the transitional deduction to technical provisions, but keeping the adjustments due to the volatility adjustment and the matching adjustment.</p> <p>If transitional deduction to technical provisions is not applicable report the same amount as in C0010.</p>
C0030/R0110	Impact of transitional on technical provisions — Minimum Capital Requirement	<p>Amount of the adjustment to the MCR due to the application of the transitional deduction to technical provisions.</p> <p>It shall be the difference between the MCR calculated considering the technical provisions without transitional deduction to technical provisions and the MCR calculated with the technical provisions with LTG and transitional measures.</p>
C0040/R0110	Without transitional on interest rate — Minimum Capital Requirement	Total amount of MCR calculated considering technical provisions without the adjustment due to the transitional adjustment to the relevant risk-free interest rate term structure, but keeping the

# Bank of England PRA

		<p>adjustments due to the volatility adjustment and the matching adjustment.</p> <p>If transitional adjustment to the relevant risk-free interest rate term structure is not applicable report the same amount as in C0020.</p>
C0050/R0110	Impact of transitional on interest rate — Minimum Capital Requirement	<p>Amount of the adjustment to the MCR due to the application of the transitional adjustment to the relevant risk-free interest rate term structure.</p> <p>It shall be the difference between the MCR calculated considering the technical provisions without transitional adjustment to the relevant risk-free interest rate term structure and MCR calculated with the technical provisions reported under C0020.</p>
C0060/R0110	Without volatility adjustment and without other transitional measures — Minimum Capital Requirement	<p>Total amount of MCR calculated considering technical provisions without the adjustments due to the transitional deduction to technical provisions, the transitional adjustment to the relevant risk-free interest rate term structure and the volatility adjustment, but keeping the adjustments due to the matching adjustment.</p> <p>If volatility adjustment is not applicable report the same amount as in C0040.</p>
C0070/R0110	Impact of volatility adjustment set to zero — Minimum Capital Requirement	<p>Amount of the adjustment to the MCR due to the application of the volatility adjustment. It shall reflect the impact of setting the volatility adjustment to zero.</p> <p>It shall be the difference between the MCR calculated considering the technical provisions without volatility adjustment and without other transitional measures and the MCR calculated with the technical provisions reported under C0040.</p>
C0080/R0110	Without matching adjustment and without all the others — MCR	<p>Total amount of MCR calculated considering technical provisions without any LTG measure.</p> <p>If matching adjustment is not applicable report the same amount as in C0060.</p>
C0090/R0110	Impact of matching adjustment set to zero — Minimum Capital Requirement	<p>Amount of the adjustment to the MCR due to the application of the matching adjustment. It shall include the impact of setting the volatility adjustment and the matching adjustment to zero.</p> <p>It shall be the difference between the MCR calculated considering the technical provisions</p>

# Bank of England PRA

		without matching adjustment and without all the other transitional measures and the MCR calculated with the technical provisions reported under C0060.
C0100/R0110	Impact of all LTG measures and transitionals — Minimum Capital Requirement	Amount of the adjustment to the MCR due to the application of the LTG measures and transitionals.