

Bank of England PRA

Chapter 10

Instructions regarding reporting templates

IR.23.05 — Society of Lloyd's own funds and capital requirements

General Comments

The purpose of this template is to report how Lloyd's is covering its Solvency Capital Requirements (SCR) and Minimum Capital Requirement with eligible own funds in accordance with Solvency Capital Requirements – General Provisions 6.1 to 8.5 and Minimum Capital Requirement 5.1 to 5.6.

CELL(S)	ITEM	INSTRUCTIONS
C0010, R0010	Ratio of Lloyd's MCR to Lloyd's SCR	Calculated in accordance with Minimum Capital Requirement 5.1 to 5.6.
C0010, R0020	Number of members for which attributable own funds are less than the reporting point	The reporting point for each underwriting member is calculated in accordance with Minimum Capital Requirement 5.1 to 5.6. The number of members where this shows a shortfall when compared to a members own funds is to be reported here.
C0010, R0030	Member aggregate shortfall	Aggregate of members' shortfalls of attributable own funds against reporting point. The total of those members whose own funds are below that of their associated reporting point is to be reported here.
R0100	Own funds attributable to Members	Members' own funds (including funds at Lloyd's, funds in Syndicate, undistributed profits minus unpaid losses after distribution has occurred from the syndicate to the member level (but still held in trust at Lloyd's) determined in accordance with Own Funds 6.
R0110	Own funds attributable to the Society	Own funds of the Society determined in accordance with Own Funds 6.
R0120	Own funds attributable to Members available to meet Lloyd's SCR	Members' own funds, totalled in R0100, that are available to meet the Lloyd's SCR.
R0130	Own funds attributable to the Society available to meet Lloyd's SCR	Society own funds, totalled in R0110, that are available to meet the Lloyd's SCR.
R0140	Own funds attributable to Members eligible to meet Lloyd's SCR	Calculated in accordance with Own Funds 4, applying specified limits with reference to R0120 and R0180.
R0150	Own funds attributable to the Society eligible to meet Lloyd's SCR	Calculated in accordance with Own Funds 4, applying specified limits with reference to R0130 and R0180.

Bank of England PRA

CELL(S)	ITEM	INSTRUCTIONS
R0160	Own funds attributable to the Society available to meet central requirement	Society own funds, totalled in R0110, that are available to meet the central requirement.
R0170	Own funds attributable to the Society eligible to meet central requirement	Calculated in accordance with Own Funds 4, applying specified limits with reference to R0160 and R0200.
C0010, R0180	Lloyd's SCR	Calculated in accordance with either: a) Solvency Capital Requirements – Standard Formula 8; or b) Solvency Capital Requirements – General Provisions 7 and Solvency Capital Requirements – Internal Models 17.
C0010, R0190	Capital add on already set on Lloyd's SCR	Amount of capital add-on that had been set at the reporting reference date on the Lloyd's SCR. It will not include capital add-ons set between that date and the submission of the data to the supervisory authority, nor any set after the submission of the data.
C0010, R0200	Society's central requirement	Calculated in accordance with Capital Requirements - General Provisions 7.
C0010, R0210	Capital add on already set on central requirement	Amount of capital add-on that had been set at the reporting reference date on the central requirement. It will not include capital add-ons set between that date and the submission of the data to the supervisory authority, nor any set after the submission of the data.