

Draft 2.0 of the Template for Solvency 2 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.

The template is intended to ensure that investment management companies using the template as a standard should meet the new Solvency II reporting requirements when they come into force on 1 January 2016. The implementation of the template is subject to adequate testing and further coordination with IT system suppliers.

Detailed position file

Version dated 09/01/2015

NUM	DATA	DEFINITION	CODIFICATION	COMMENT	Reference data	Identification	SCR	QRT	Control	Optional
Portfolio Characteristics and valuation										
1	Portfolio identifying data	Identification of the mandate or fund or share class	Depend on the type of identification		Identification	X				
2	Type of identification code for the fund share or portfolio	Codification chosen to identify the share of the CIS	"CUSIP", "ISIN", "BLOOMBERG", other market identification code, Empty (in the case of a proprietary identification code)	The different cases are taken from the QRT specifications - Legal identifier (KID)	Identification	X				
3	Portfolio name	Name of the Portfolio or name of the CIS	Alpha (max 255)	Portfolio or Fund or Share Class name	Identification	X				
4	Portfolio currency (B)	Valuation currency of the portfolio	Code ISO 4217	Portfolio or Fund or Share Class currency - reporting currency	Identification	X				
5	Net asset valuation of the portfolio in Portfolio currency	Portfolio valuation	Num (#0.00)	Per share class	QRT & SCR Input		X			
6	Valuation date	Date of valuation (date positions valid for)	YYYYMMDD		Identification	X				
7	Reporting date	Date of reporting (date report produced)	YYYYMMDD	Time delay visible, if valuation date <> reporting date	Control				X	
8	Share price	Share price of the fund/share class	Num (#0.00)		QRT Input			X		
8b	Total number of shares	Total number of shares (per share class, if applicable)	Num (#0.00)	Indicative Data	Control				X	X
9	% cash (CIC 7 definition)	Amount of cash of the fund / total net asset value of the fund, in %	Num (0.0000#)	Example 100% = 1	Control				X	X
10	Portfolio Modified Duration	Weighted average modified duration of portfolio positions	Num (#0.00)	Including derivatives	SCR Input		X			X
11	Complete SCR Delivery	Y/N	alpha(1)	Y = have you completed the SCR contributions (97 to 105)	Control				X	
Instrument codification										
12	CIC code of the instrument	S2 definition	CIC code	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 4 digits - can be useful to add the source (internal BBG...) : TBC - Indicative CIC	QRT & SCR Input		X	X		
13	Economic zone of the quotation place	Indication of the economic zone of the quotation place	Integer ("0"= non listed / "1"=EEA / "2"=NON EEA / "3"=NON OCDE)	redundant with CIC code but used as a consolidation criteria by some participants - useful for equity SCR - need to provide the detailed mapping in appendix (Client information)	SCR Input		X			
14	Identification code of the instrument	Identification code of the financial instrument	"CUSIP", "ISIN", "BLOOMBERG", other market identification code, Empty (in the case of a proprietary identification code)		Identification	X	X	X		
15	Type of identification code for the instrument	Codification chosen to identify the instrument	"CUSIP", "ISIN", "BLOOMBERG", "REUTERS", "TELEKURS", Empty in the case of a proprietary codification)	cf fund identifier, EIOPA preference for ISIN if available	Identification	X	X	X		
16	Identification of instrument leg	grouping code for operations on multi leg instruments	Alphanum (max 255)	Same code for the different legs : used for swaps, and possibly for pensions - subject to entity system approach	Identification	X	X			

17	Instrument name	instrument name	Alpha (max 255)	limited number of digits maximum 255 digits	Identification	X	X	X		
Valuations and exposures										
17b	Asset / Liability	Asset/Liability identification if needed	"A" or "L" or "NA" if values are directional values	NA if not used	Identification	X	X			
18	Quantity	Number of instruments on position	Num (#0.0000#)	Signed quantity to segregate long/short positions	SCR Input		X	X		
19	Nominal amount	Quantity / nominal unit amount	Num (#0.0000#)	Signed quantity to segregate long/short positions -Instrument currency (local currency)	SCR Input		X			
20	Contract size for derivatives	Index * tick size * quantity	Num (#0)		SCR Input		X			
21	Quotation currency (A)	Currency of quotation for the instrument	Code ISO 4217		SCR Input		X			
22	Market valuation in quotation currency (A)	Market valuation of the position accrued interest included in quotation currency	Num (#0.0000#)		SCR Input		X			
23	Clean market valuation in quotation currency (A)	Market valuation of the position accrued interest excluded in quotation currency	Num (#0.0000#)	Duplication of data for equity or any kind of instrument without accrued interest calculation when traded	SCR Input		X			
24	Market valuation in portfolio currency (B)	Market valuation of the position accrued interest included in portfolio currency	Num (#0.0000#)		QRT & SCR Input		X	X		
25	Clean market valuation in portfolio currency (B)	Market valuation of the position accrued interest excluded in portfolio currency	Num (#0.0000#)	Duplication of data for equity or any kind of instrument without accrued interest calculation when traded	SCR Input		X			
26	Valuation weight	Market valuation in portfolio currency / portfolio net asset value in %	Num (0.0000#)	100 % =1 - including cash Required data to calculate the SCR in the case of an open fund. Per share class	SCR Input		X			
27	Market exposure amount in quotation currency (A)	Market exposure amount different from market valuation for derivatives (valuation of the equivalent position on the underlying asset)	Num (#0.0000#)	For equity future contracts, index futures contracts and options etc. this data is calculated depending on the characteristics of the contract (quantity, contract size, strike price etc.) and of the index value or underlying value. Example: ESTX 50 Index Future: quantity (79) x contract size (10) x index market value (3.145) = 2.484.550 EUR Exposure 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) For FRA contracts, FX-Forwards and CDS this data is the notional amount	SCR Input		X			
28	Market exposure amount in portfolio currency (B)	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	Num (#0.0000#)	Former data converted in the portfolio currency	SCR Input		X			
29	Market exposure amount for the 3rd currency in quotation currency of the underlying asset (C)	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	Num (#0.0000#)	only for FX forwards, negative amount for the 3rd currency	SCR Input		X			
30	Market Exposure in weight	Exposure valuation in portfolio currency / total net asset value of the fund, in %	Num (0.0000#)	Required data to determine the market exposure arising from the derivatives within the framework of open funds	SCR Input		X			
31	Market exposure for the 3rd currency in weight over NAV	Exposure valuation for leg 2 in portfolio currency / total net asset value of the fund, in %	Num (#0.0000#)	only for FX forwards, negative amount for the 3rd currency	SCR Input		X			
Instrument characteristics & analytics										
Interest rate instruments characteristics										
32	Interest rate type	* 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 floating/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	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	Num (0.0000#)		SCR Input		X			
34	Interest rate reference identification	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 Indices for SCR calculations	SCR Input		X			
35	Identification type for interest rate index	Type of codification used for interest rate index	e.g. "BLOOMBERG", empty (if internal codification)	34 & 35 fields have been swapped from 20140915 version	SCR Input		X			

36	Interest rate index name	name of interest rate index	Euribor 6month		SCR Input		X			
37	interest rate Margin	Facial margin as a percentage of nominal amount on an annual basis	Num (0.0000#)	Signed amount	SCR Input		X			
38	Coupon payment frequency	number of coupon payment per year 0 = other case than 1= annual 2= biannual 4= quarterly 12= monthly	Frequency ("0" = other than / "1"= Annual / "2"= biannual / "4"=quarterly / "12"= monthly)		SCR Input		X			
39	Maturity date	Last redemption date	YYYYMMDD	Final maturity date for interest rate or derivatives "99999999" for perpetual bonds	SCR Input		X	X		
40	Redemption type	Type of redemption payment schedule : bullet, constant annuity...	"Bullet", "Sinkable", empty if non applicable		SCR Input		X			
41	Redemption rate	Redemption amount in % of nominal amount	Num (0.0000#)	If known 1=100%. Linked to field 19 (Nominal account).	SCR Input		X			
42	Callable / putable	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	Next maturity date	YYYYMMDD		SCR Input		X			
44	Issuer / bearer option exercise	I : issuer B : bearer	Alpha(1) ("I" = Issuer / "B" = bearer)	If available. If is there 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	strike price for embedded options expressed as a percentage of the nominal amount	Num (0.0000#)		SCR Input		X			
Issuer data										
46	Issuer name	name of the issuer	Alpha (max 255)	For OTC derivatives this data should be the counterpart. For CDS the underlying must be filled in field 80	SCR Input		X	X		
47	Issuer identification code	identification code of the issuer	depends on identification type	For OTC derivatives this data should be the counterpart. For CDS the underlying must be filled in field 81	SCR Input		X	X		
48	Type of identification code for issuer	LEI, internal or financial information provider code	Alpha() ("Pre-LEI", "LEI" or empty if internal codification)	For OTC derivatives this data should be the counterpart. For CDS the underlying must be filled in field 82	SCR Input		X	X		
49	Name of the group of the issuer	Name of the highest parent company	Alpha (max 255)	For OTC derivatives this data should be the counterpart. For CDS the underlying must be filled in field 83	SCR Input		X	X		
50	Identification of the group	Identification code of the group	depend on identification type	For OTC derivatives this data should be the counterpart. For CDS the underlying must be filled in field 84	SCR Input		X	X		
51	Type of identification code for issuer group	Pre LEI, LEI, internal or financial information provider code	Alpha() ("Pre LEI", "LEI" or empty if internal codification)	For OTC derivatives this data should be the counterpart. For CDS the underlying must be filled in field 85. Only Pre LEI or LEI should be used	SCR Input		X	X		
52	Issuer country	Country of the issuer company	Code ISO 3166-1 alpha 2	Be careful specific format for supra-national organisations and EU Institutions depending on the last QRT specifications - real estate investment also - warning: EIOPA mapping for QRTs is different (not code ISO)	QRT & SCR Input		X	X		
53	Issuer economic area	Economic area of the Issuer 1=EAA / 2=NON EEA / 3=NON OECD	Number ("1"=EAA / "2"=NON EEA / "3"=NON OECD / "4"=RoW)		QRT & SCR Input		X	X		
54	Economic sector	Economic sector	Code 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		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	Securitisation typology	"N"= 0 "Securitisation type 1"=1 "Securitisation type 2"=2 "Re securitisation"=3	used for synthetic ABS (synthetic asset backed securities, CDO etc.) - for Structured Products only - SCR 5.107 of technical specifications	SCR Input		X			
57	Explicit guarantee by the country of issue	Y = guaranteed N = without guarantee	Alpha (1) ("Y" = yes "N"= no)	Data used to identify the stocks guaranteed by a country	SCR Input		X			
58	Subordinated debt	Subordinated or not ?	Alpha (1) ("Y" = yes "N"= no)	for Structured Products only	SCR Input		X			
58b	Nature of the TRANCHE	Tranche level (seniority...)	Alpha	additional line for the nature of the tranche free value alphanumeric	SCR Input		X			
59	Credit quality step	Indicative Rating "CQS" of the issuer or of the issue	num (1) ("0" = AAA, "1"=AA, "2"=A, "3"=BBB, "4"=BB, "5"=B, "6"=CCC or lower, "7"=unrated)	Cf EIOPA specifications - may be subject to licensing - commercial decision	SCR Input		X			
Additional characteristics for derivatives										

60	Call / Put	Type of option: C = Call P = Put	Alpha(1)("C" = Call / "P" = Put)		SCR Input		X			
61	Strike price	Strike price expressed as the quotation of the underlying asset	Num (#0.0000#)	Currency of issue - underlying local currency	SCR Input		X			
62	Conversion factor (convertibles)/ concordance factor / parity (options)		Num (#0.0000#)		SCR Input		X			
63	Final maturity date	maturity date	AAAAMMJJ		SCR Input		X			
64	Exercise type	AMerican, EUropean, ASiatic, BErmudian	Alpha (2)("AM", "EU", "AS", "BE")		SCR Input		X			
65	Hedge strategy	indication of existing hedge program (Y = the position is systematically rolled at maturity, N = no systematic roll at maturity)	Alpha (1) ("Y" = yes "N"= no)		SCR Input		X			
Derivatives / additional characteristics on the underlying asset										
67	CIC code of the underlying asset	S2 definition	Code CIC - Alpha(4)	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	SCR Input		X			
68	Identification code of the underlying asset	identification code of underlying asset	Depends on identification type	Depends on the following field Indicators identification to be specified	SCR Input		X			
69	Type of identification code for the underlying asset	name of the codification used for identification of the underlying asset	"CUSIP", "ISIN", "BLOOMBERG", "REUTERS", "TELEKURS", Empty (in case of a proper codification)		SCR Input		X			
70	Name of the underlying asset	Name	Alpha (max 255)		SCR Input		X			
71	Quotation currency of the underlying asset (C)	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. This case is not detailed in the technical specifications of the QIS5	SCR Input		X			
72	Last valuation price	Last valuation price of the underlying asset	Num (#0.0000#)	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	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	Country of quotation	economic area of quotation 0= non listed, listed 1=EEA / 2=NON EEA / 3=NON OCDE	integer ("0"= non listed / "1"=EEA / "2"=NON EEA / "3"=NON OCDE)		SCR Input		X			
75	coupon rate	Fixed rate : coupon rate as a percentage of nominal amount all rates are expressed on an annual basis	Num (0.0000#)	to be entered if the underlying is an interest rate	SCR Input		X			
76	coupon payment frequency	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	Last redemption date	YYYYMMDD	Final maturity date for rate instruments or derivatives	SCR Input		X			
78	Redemption profile	Type of redemption payment schedule : bullet, constant annuity...	"Bullet", "Sinkable", empty if non applicable		SCR Input		X			
79	Redemption rate	Redemption amount in % of nominal amount	Num (0.0000#)	1=100%	SCR Input		X			
80	Issuer 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	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	LEI, internal or financial information provider code	Depend on the nomenclature used		SCR Input		X			
83	Name of the group of the issuer	Name of the highest parent company	Alpha() ("LEI" or empty if internal codification)	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	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	LEI, internal or financial information provider code	Alpha() ("LEI" or empty if internal codification)	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			
86	Issuer country	Country of the issuer company	Code ISO 3166-1 alpha 2		SCR Input		X			

87	Issuer economic area	economic area of the Issuer 1=EEA / 2=NON EEA / 3=NON OECD	integer ("1"=EEA / "2"=NON EEA / "3"=NON OECD / "4"=SUPRA)		SCR Input		X			
88	Explicit guarantee by the country of issue	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	Credit quality step as defined by S2 regulation	num (1) ("0" = AAA, "1"=AA, "2"=A, "3"=BBB, "4"=BB, "5"=B, "6"=CCC or lower, "7"=unrated)	Cf EIOPA specifications	SCR Input		X			
Analytics										
90	Modified Duration to maturity date		Num (#0.00)	Modified duration based on dirty price. 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		
91	Modified duration to next option exercise date		Num (#0.00)	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		Num (#0.00)	Derived price using spread divided by dirty price. Idem data 90 and 91 (signed amount)	SCR Input		X			X
93	Sensitivity to underlying asset price (delta)	Sensitivity to the underlying asset	Num (#0.00)	Standard delta definition (derivative of the option price by the underlying instrument price).	SCR Input		X			
94	Convexity / gamma for derivatives	Convexity for interest rates instruments; or gamma for derivatives with optional components	Num (#0.00)	Standard convexity or gamma calculation if available The content of this field depends on the type of instrument.	SCR Input		X			X
94b	Vega		Num (#0.00)	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	ISIN code of the fund	ISIN	Only for a first and unique level of look-through, if available	Control		X		X	
Indicative contributions to SCR (Instrument level - optional)										
97	SCR_Mrkt_IR_up weight over NAV	Capital requirement for interest rate risk for the "up" shock	Num (0.0000#)	optional - percentage of total net asset value of the fund(100 %=1)	SCR Input		X			X
98	SCR_Mrkt_IR_down weight over NAV	Capital requirement for interest rate risk for the "down" shock	Num (0.0000#)	optional - percentage of total net asset value of the fund(100 %=1)	SCR Input		X			X
99	SCR_Mrkt_Eq_type1 weight over NAV	Capital requirement for equity risk - Type 1 *)	Num (0.0000#)	optional - percentage of total net asset value of the fund(100 %=1)	SCR Input		X			X
100	SCR_Mrkt_Eq_type2 weight over NAV	Capital requirement for equity risk - Type 2 *)	Num (0.0000#)	optional - percentage of total net asset value of the fund(100 %=1)	SCR Input		X			X
101	SCR_Mrkt_Prop weight over NAV	Capital requirement for property risk	Num (0.0000#)	optional - percentage of total net asset value of the fund(100 %=1)	SCR Input		X			X
102	SCR_Mrkt_Spread_bonds weight over NAV	Capital requirement for spread risk on bonds	Num (0.0000#)	optional - percentage of total net asset value of the fund(100 %=1)	SCR Input		X			X
103	SCR_Mrkt_Spread_structured weight over NAV	Capital requirement for spread risk on structured products	Num (0.0000#)	optional - percentage of total net asset value of the fund(100 %=1)	SCR Input		X			X
104	SCR_Mrkt_Spread_derivatives_up weight over NAV	Capital requirement for spread risk - credit derivatives (upward shock)	Num (0.0000#)	optional - percentage of total net asset value of the fund(100 %=1)	SCR Input		X			X
105	SCR_Mrkt_Spread_derivatives_down weight over NAV	Capital requirement for spread risk - credit derivatives (downward shock)	Num (0.0000#)	optional - percentage of total net asset value of the fund(100 %=1)	SCR Input		X			X
105. a	SCR_Mrkt_FX_up weight over NAV	Capital requirement for FX (upward shock)	Num (0.0000#)	optional - percentage of total net asset value of the fund(100 %=1)	SCR Input		X			X
105.b	SCR_Mrkt_FX_down weight over NAV	Capital requirement for FX (downward shock)	Num (0.0000#)	optional - percentage of total net asset value of the fund(100 %=1)	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	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	Instruments' place of deposit (S.06.02 - old: Assets D1)	to be specified	optional - needed for segregated account	QRT Input			X		X
108	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	valorisation method (cf specifications QRT) (S.06.02 - old: Assets D1)	to be specified	optional - needed for segregated account	QRT Input			X		X
111	Average price of acquisition	Average price of acquisition (S.06.02 - old: Assets D1)	to be specified	optional - needed for segregated account	QRT Input			X		X
112	Credit rating	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	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	Geographic zone of issue - (issuer economic area for D4)	Belongs in the instrument section as it is the zone of issue of the holdings	EEA or OECD or RoW	S.06.03 (old: Assets D4) (redundant with issuer economic area but with different codification)	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	LEI or Pre LEI - of Issuer of Fund or Share Class		S.06.02 (old: Assets D1)	QRT Input			X		X
116	Fund Issuer Code Type	LEI, Pre-LEI or null return		S.06.02 (old: Assets D1)	QRT Input			X		X
117	Fund Issuer Name	Issuer of Fund or Share Class		S.06.02 (old: Assets D1)	QRT Input			X		X
118	Fund Issuer Sector	NACE code of Issuer of Fund or Share Class		S.06.02 (old: Assets D1) -detailed definition needed : per category such as property / derivatives (counterparty location)	QRT Input			X		X
119	Fund Issuer Group Code	LEI or Pre LEI - of Ultimate Parent of Issuer of Fund or Share Class		S.06.02 (old: Assets D1) to be confirmed since this introduces discrepancies between how funds and other instruments are reported (is the LEI of the fund or the LEI of the Issuer/ asset management company that should be reported)	QRT Input			X		X
120	Fund Issuer Group Code Type	LEI, Pre-LEI or null return		S.06.02 (old: Assets D1)	QRT Input			X		X
121	Fund Issuer Group name	Ultimate parent of issuer of Fund or Share Class		S.06.02 (old: Assets D1)	QRT Input			X		X
122	Fund Issuer Country	Country ISO of Issuer of Fund or Share Class		S.06.02 (old: Assets D1)	QRT Input			X		X
123	Fund CIC code	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) -further discussion to be held regarding CIC normalisation effort	QRT Input			X		X
123.a	Fund Custodian Country	First level of Custody - Fund Custodian		S.06.02 (old: Assets D1) to be confirmed since this introduces discrepancies between how funds and other instruments are reported (is it the country of the custodian of the assets held by the fund or the country where the shares are held in custody by the investors ?). The latter scenario should include registrar schemes.	QRT Input			X		X
124	Duration	mainly invested in bonds - Fund modified Duration (Residual modified duration)		S.06.02 (old: Assets D1) - Residual modified duration - to be discussed	QRT Input			X		X
125	Accrued Income (Security Denominated Currency)	Amount of accrued income in security denomination currency at report date		Control value as market values provided both including and excluding accrued income.	Control			X	X	X
126	Accrued Income (Portfolio Denominated Currency)	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)	Lowest value of a convertible bond expressed in quotation currency, at current issuer spread	Num (#0.0000#)	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)	Premium of the embedded option of a convertible bond in quotation currency	Num (#0.0000#)	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	Valuation Yield of the interest rate instrument	Num (#0.0000#)	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	X
130	Valuation Z-spread	Issuer spread calculated from Z coupon IRS curve of quotation currency	Num (#0.0000#)	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	X