

# Fund Issuer Name - XYZ

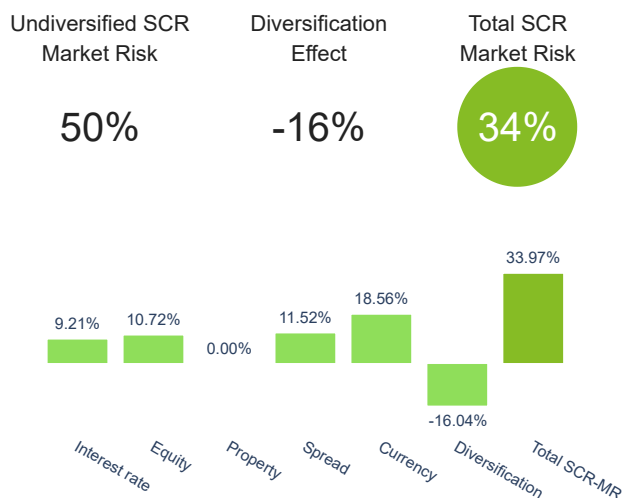
## Solvency II SCR Market Risk Factsheet

September 2022

### Descriptive Information

Share class name:	Portfolio Name XYZ
Share class ISIN:	XXXXXXXXXXXX
Share class currency:	EUR
Share class NAV:	100,000,000.00 (EUR)
Share class price:	100.00 (EUR)
Undiversified SCR-MR:	50,010,952.95 (EUR)
Diversified SCR-MR:	33,970,709.56 (EUR)

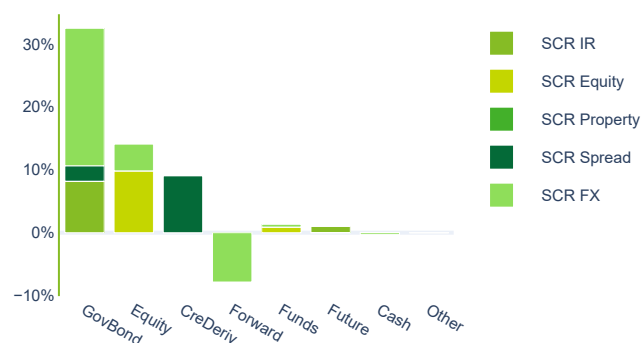
### Total SCR Market Risk



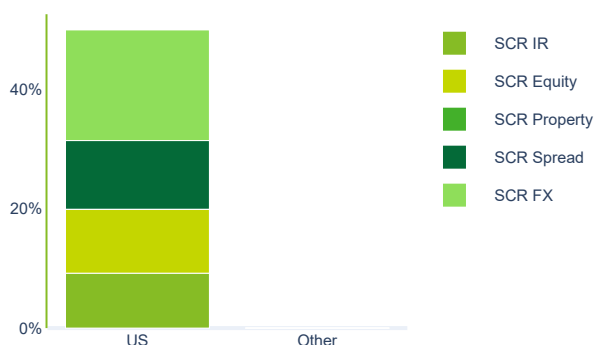
### SCR Market Risk Breakdown

SCR Market Risk Sub-Module	Exposure	Exposure/NAV	SCR-MR	SCR-MR/NAV
<b>Interest rate</b>			<b>9,212,231</b>	<b>9.21%</b>
Interest rate risk up	14,940,408	14.94%	9,212,231	9.21%
Interest rate risk down	14,940,408	14.94%	-7,616,542	-7.62%
<b>Equity</b>			<b>10,724,697</b>	<b>10.72%</b>
Equity type 1	155,681,928	155.68%	8,772,442	8.77%
Equity type 2	22,195,486	22.20%	2,440,148	2.44%
<b>Property</b>			<b>0</b>	<b>0.00%</b>
Property risk	0	0.00%	0	0.00%
<b>Spread</b>			<b>11,516,968</b>	<b>11.52%</b>
Credit risk structured products	0	0.00%	0	0.00%
Spread risk of bonds	4,351,895	4.35%	2,454,890	2.45%
Credit risk derivatives up	164,277,003	164.28%	9,062,078	9.06%
Credit risk derivatives down	0	0.00%	0	0.00%
<b>Currency</b>			<b>18,557,057</b>	<b>18.56%</b>
Currency up	217,564,761	217.56%	-11,294,265	-11.29%
Currency down	217,564,761	217.56%	11,294,265	11.29%

### Asset SCR Market Risk Breakdown



### Country SCR Market Risk Breakdown

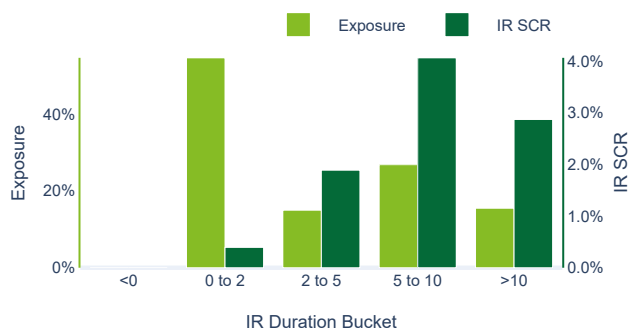


This Factsheet is provided to assist the evaluation of the Solvency Capital Requirement for Market Risk (SCR-MR) in accordance with Solvency II regulation. The SCR-MR calculations included in this Factsheet does not represent an attestation of the capital requirements applicable for investing in the Share class. None of the information contained herein constitutes an investment advice or guidance for investment or other decision.

### Top SCR Interest Rate Risk Contributor

Position name	CIC	Exposure	IR SCR
Instrument name_297	US11	7.56%	1.50%
Instrument name_209	DE11	3.55%	0.88%
Instrument name_214	KR11	5.63%	0.88%
Instrument name_628	MX11	3.07%	0.73%
Instrument name_299	CO11	4.01%	0.72%
Instrument name_531	GBA2	6.87%	0.52%
Instrument name_530	DEA2	5.70%	0.51%
Instrument name_4	BR11	2.86%	0.48%

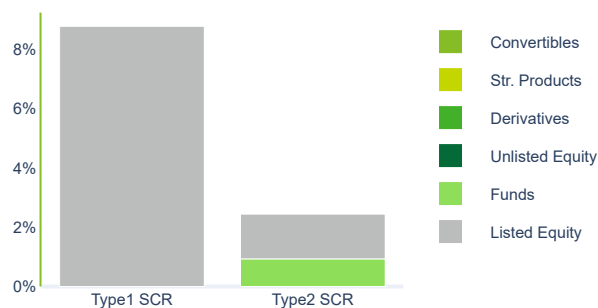
### SCR Interest Rate Risk Analysis



### Top SCR Equity Risk Contributor

Position name	CIC	Exposure	Equity SCR
Instrument name_626	XL49	1.74%	0.89%
Instrument name_743	US31	1.46%	0.64%
Instrument name_720	US31	1.29%	0.57%
Instrument name_733	US31	1.23%	0.54%
Instrument name_726	US31	1.07%	0.47%
Instrument name_744	CH31	1.06%	0.46%
Instrument name_739	US31	0.90%	0.40%
Instrument name_716	US31	0.88%	0.38%

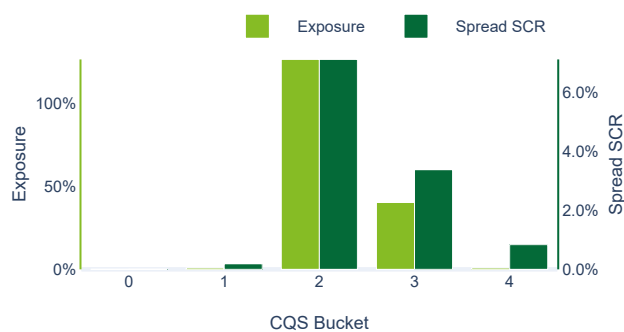
### SCR Equity Risk Analysis



### Top SCR Spread Risk Contributor

Position name	CIC	Exposure	Spread SCR
Instrument name_659	XTF1	14.14%	6.34%
Instrument name_209	DE11	3.55%	0.37%
Instrument name_654	XTF1	0.81%	0.37%
Instrument name_651	XTF1	0.79%	0.36%
Instrument name_207	XL19	1.86%	0.33%
Instrument name_301	XL19	1.81%	0.32%
Instrument name_656	XTF1	0.70%	0.32%
Instrument name_652	XTF1	0.69%	0.31%

### SCR Spread Risk Analysis



### Currency SCR FX Risk Breakdown

Currency	FX Instruments	FX Forwards	FX SCR
JPY	-0.37%	2.55%	2.18%
PLN	1.48%	0.63%	2.11%
CLP	0.00%	1.99%	1.99%
NOK	1.03%	0.52%	1.55%
CAD	1.18%	0.16%	1.34%
MXN	2.86%	-1.56%	1.31%
GBP	-1.49%	2.63%	1.14%
Other	21.70%	-14.75%	6.95%

### SCR Currency Risk Analysis

