

Portfolio Name XYZ

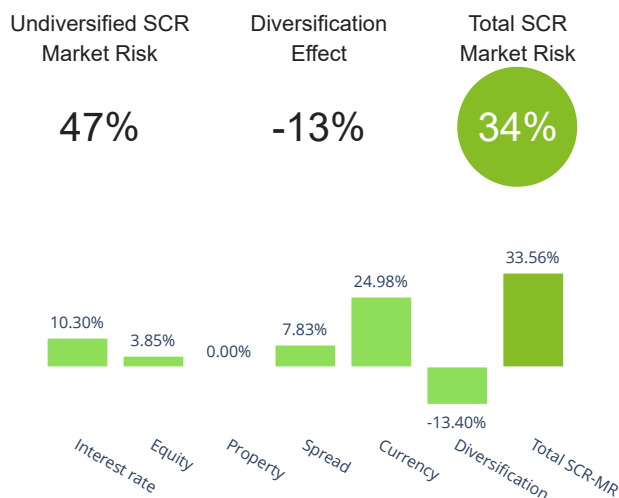
Solvency II SCR Market Risk Factsheet

December 2021

Descriptive Information

Fund 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:	46,963,005.68 (EUR)
Diversified SCR-MR:	33,558,646.92 (EUR)

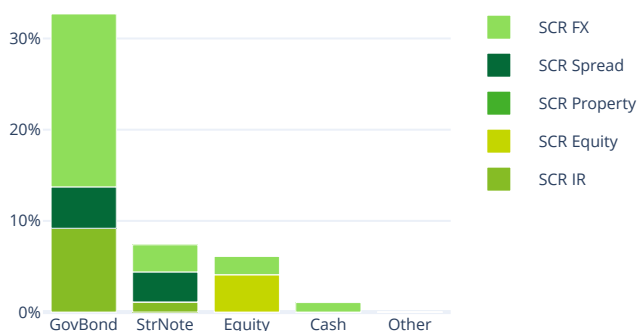
Total SCR Market Risk



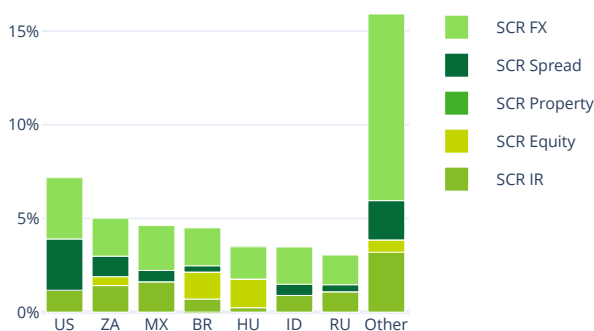
SCR Market Risk Breakdown

SCR Market Risk Sub-Module	Exposure	Exposure/NAV	SCR-MR	SCR-MR/NAV
Interest rate			10,300,697.22	10.30%
Interest rate risk up	95,761,355.12	95.76%	10,300,697.22	10.30%
Interest rate risk down	95,761,355.12	95.76%	-10,208,176.18	-10.21%
Equity			3,846,354.62	3.85%
Equity type 1	8,000,000.00	8.00%	1,687,036.92	1.69%
Equity type 2	8,000,000.00	8.00%	2,415,656.69	2.42%
Property			0.00	0.00%
Property risk	0.00	0.00%	0.00	0.00%
Spread			7,832,110.26	7.83%
Credit risk structured products	0.00	0.00%	0.00	0.00%
Spread risk of bonds	83,862,539.28	83.86%	4,538,924.52	4.54%
Credit risk derivatives up	11,898,815.83	11.90%	3,293,185.73	3.29%
Credit risk derivatives down	0.00	0.00%	0.00	0.00%
Currency			24,983,843.59	24.98%
Currency up	100,000,000.00	100.00%	-24,983,843.59	-24.98%
Currency down	100,000,000.00	100.00%	24,983,843.59	24.98%

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.

Portfolio Name XYZ

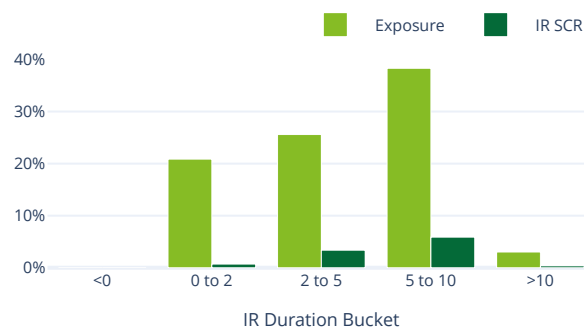
Solvency II SCR Market Risk Factsheet

December 2021

Top SCR Interest Rate Risk Contributor

Position name	CIC	Exposure	IR SCR
Instrument name_44	IE54	7.35%	0.66%
Instrument name_57	LU12	1.57%	0.51%
Instrument name_45	LU54	2.21%	0.44%
Instrument name_88	ID11	3.25%	0.43%
Instrument name_26	MX11	2.06%	0.39%
Instrument name_22	MX11	1.65%	0.39%
Instrument name_79	XL11	1.98%	0.38%
Instrument name_29	BR11	1.98%	0.34%

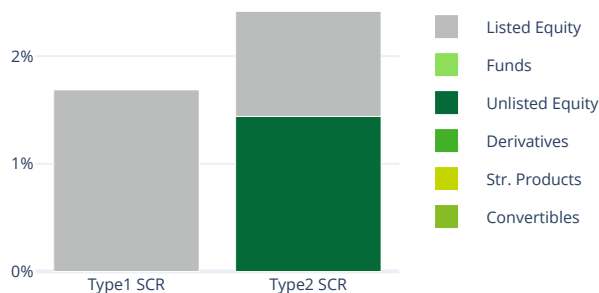
SCR Interest Rate Risk Analysis



Top SCR Equity Risk Contributor

Position name	CIC	Exposure	Equity SCR
Instrument name_111	XL39	2.15%	1.20%
Instrument name_115	HU31	1.62%	0.74%
Instrument name_112	HK39	0.89%	0.50%
Instrument name_113	ZA39	0.86%	0.48%
Instrument name_116	HU31	0.94%	0.43%
Instrument name_117	HU31	0.78%	0.36%
Instrument name_110	XL39	0.43%	0.24%
Instrument name_114	PL31	0.35%	0.16%

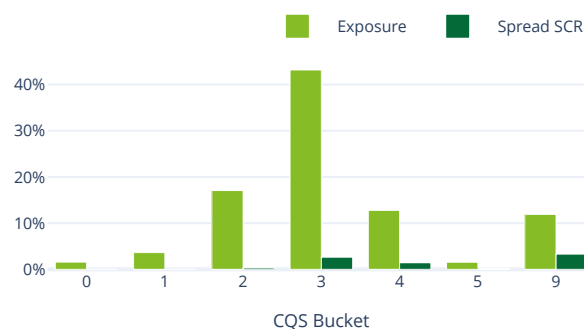
SCR Equity Risk Analysis



Top SCR Spread Risk Contributor

Position name	CIC	Exposure	Spread SCR
Instrument name_44	IE54	7.35%	2.74%
Instrument name_45	LU54	2.21%	0.31%
Instrument name_79	XL11	1.98%	0.29%
Instrument name_88	ID11	3.25%	0.29%
Instrument name_46	IE54	2.34%	0.25%
Instrument name_64	XL19	1.36%	0.24%
Instrument name_5	XL11	2.03%	0.24%
Instrument name_28	XL19	1.42%	0.22%

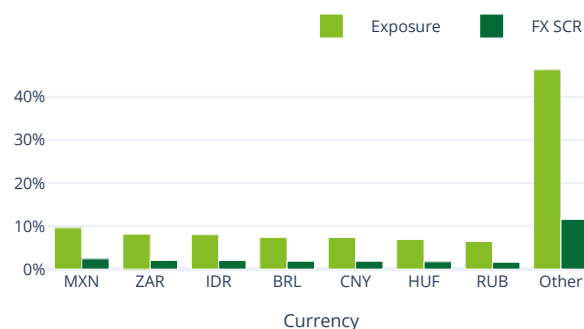
SCR Spread Risk Analysis



Top SCR Currency Risk Contributor

Position name	CIC	Exposure	FX SCR
Instrument name_44	IE54	7.35%	1.84%
Instrument name_13	XT72	3.49%	0.87%
Instrument name_88	ID11	3.25%	0.81%
Instrument name_46	IE54	2.34%	0.58%
Instrument name_48	ID11	2.28%	0.57%
Instrument name_45	LU54	2.21%	0.55%
Instrument name_111	XL39	2.15%	0.54%
Instrument name_25	BR11	2.08%	0.52%

SCR Currency Risk Analysis



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