Tripartite Template (TPT) for SII Asset Data reporting - V6

The use of this template is not compulsory. It is free of use, intellectual property and copyright. It has been designed by reporting practitioners from insurance, asset management, service providers and professional associations across Europe, gathered by Findatex.
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).
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.
Where appropriate and in accordance with a particular fund's structure the template is designed to be reported at the share class level. In the scenario where multiple investment share classes are available data in the template should be presented at that level to enable the insurance entity to correctly represent the look-through on their investment in a particular share class.

The naming convention is YYYYMMDD_TPTVx_ISIN_YYYYMMDD_XXX = date of reference_TPTV&version number_identification code_date when reporting is produced_free text (example: 20200331_TPTV5_FR0123456789_20200415_XXX)

The first line of the TPT presents only the columns names

Mandatory / Conditional / Optional / Indicative / N/A
"Mandatory" (M) means that the field must be filled. "Conditionnal" (C or X) means that the field must be populated under a given condition described into the comment (C) or according to an asset type (X). "Optional" (O) means that the manufacturer decides to deliver or not the data, and that the delivery of the data is subject to prior agreement between manufacturer and insurer or other recipient.. Indicative (I) means that the field must be populated but that this data is a proxy that the insurer uses under its own responsability. "N/A" means that the field should not be used anymore and remains in the template only for technical reasons.

NW 675 (Nachweisung 675)
Column AC notifies all the data required to help German insurers fullfilling the BAFIN requests of information by 30th Sept 2018

SST (Swiss Solvency Test)
Column AD indicates all the data required to help Swiss insurers fulfilling the FINMA / BAG requirements for SST Reporting and Investment Guideline Monitoring according to FINMA Circular 2016/5

IORP (EIOPA/ECB)
Column AE indicates EU standard data requirement to help Pension funds managers fulfilling the EIOPA requirements following directive (EU) 2016/2341 (IORP II). Please note that this Directive may be applied in different ways in the different European countries so that reporting obligations may differs from one country to another.

The TPT V6.0 is the latest version of TPT template firstly issued in 2015 by EFAMA at European Level, the BVI in Germany, The Investment Association in the United Kingdom, Club Ampere, and the AFG in France, Assogestioni in Italy, the Dufas in the Netherlands, VOIG in Austria, ALFI in Luxemburg, amended by the Findatex working group in 2019.

Version 6 dated 2022/03/14

Changes from version V5.0 in yellow

minor adjustements made the 2022/03/14 from the 2022/01/10 version

NUM_DATA	DEFINITION	CODIFICATION	COMMENT	Mandatory / Conditional / Optional / Indicative / "N/A"	Other (CIC 0)	Goverment Bonds (CIC 1)	Corporate Bonds (CIC 2)	Equity (CIC3)	Collective investment undertakings (CIC 4)	Structured notes (CIC 5)	Collateralized securities (CIC 6)	Cash & Deposits (CIC 7)	Mortgages/Loans (CIC 8)	Property (CIC 9)	Futures (CIC A)	Call options (CIC B)	Put options (CIC C)	SWAPs (CIC D)	Forwards (CIC E)	Credit derivatives (CIC F)	NW 675	SST	IORP (EIOPA, ECB) (subjected to effective application in different EU countries)
Portfolio Characteristics and valuation																							
1_Portfolio_identifying_data	Identification of the fund or share class	Use the following priority: - ISO 6166 code of ISIN when available - Other recognised codes (e.g.: CUSIP, Bloomberg Ticker, Reuters RIC) - Code attributed by the undertaking, when the options above are not available. Code must be unique and kept consistent over time.	To show identification of fund or share class	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		M	M
2_Type_of_identification_code_for_the_fund_share_or_portfolio	Codification chosen to identify the share of the CIS	One of the options in the following closed list to be used: 1 - ISO 6166 for ISIN code 2 - CUSIP (The Committee on Uniform Securities Identification Procedures number assigned by the CUSIP Service Bureau for U.S. and Canadian companies) 3 - SEDOL (Stock Exchange Daily Official List for the London Stock Exchange) 4 – WKN (Wertpapier Kenn-Nummer, the alphanumeric German identification number) 5 - Bloomberg Ticker (Bloomberg letters code that identify a company's securities) 6 - BBGID (The Bloomberg Global ID) 7 - Reuters RIC (Reuters instrument code) 8 – FIGI (Financial Instrument Global Identifier) 9 - Other code by members of the Association of National Numbering Agencies 99 - Code attributed by the undertaking	Closed list is taken from QRT Log issued by EIOPA July 2015. Modified to add LEI in 2019 For OTC derivatives cf Mifid II requirements	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		M	M
3_Portfolio_name	Name of the Portfolio or name of the CIS	Alphanum (max 255)	Portfolio or Fund or Share Class name	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		M	M
4_Portfolio_currency_(B)	Valuation currency of the portfolio	Code ISO 4217 CNH : 2 Chinese yuan (when traded offshore) - Hong Kong CNT: Chinese yuan (when traded offshore) -Taiwan GGP – Guernsey pound - Guernsey IMP: Isle of Man pound also Manx pound -Isle of Man JEP: Jersey pound - Jersey KID: Kiribati dollar -Kiribati NIS – New Israeli Shekel - Israel PRB – Transnistrian ruble - Transnistria (The code conflicts with ISO-4217 because PR stands for Puerto Rico. X should have been used for the first letter.) TVD – Tuvalu dollar- Tuvalu	Share Class currency if applicable ~~- reported to insurer in currency of one fund or share class~~ ~~(should be consistent with field 3).~~ In case no ISO code exists, please refer to market practices (ex CNH for Chines Yuam traded offshore)	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		M	M
5_Net_asset_valuation_of_the_portfolio_or_the_share_class_in_portfolio_currency	Portfolio valuation	number with floating decimal	Per share class - NAV to be reported in same currency as Line 4	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		M	M
6_Valuation_date	Date of valuation (date positions valid for)	YYYY-MM-DD ISO 8601	NAV date	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		M	M
7_Reporting_date	Date of reference for the reporting	YYYY-MM-DD ISO 8601	Date to which data refers (end of month for example)	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		M	M
8_Share_price	Share price of the fund/share class	number with floating decimal	the valuation should be expressed in the currency indicated in data point 4	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		M	M
8b_Total_number_of_shares	Total number of shares (per share class, if applicable)	number with floating decimal	Per share class to enable apportionment of the investment holding by the insurance entity in their proportion ownership. Attention point: NAV could be different from the Share Price times Number of Shares value because of the precision	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		M	M
9_Cash_ratio	Amount of cash of the fund / total net asset value of the fund, in %	number with floating decimal: 1 = 100%	Include cash and short term cash equivalents [excludes CIC 74 and other cash equivalents that might be considereed long term]	O																		O	O
10_Portfolio_modified_duration	Weighted average modified duration of portfolio positions	number with floating decimal	Only required for relevant asset types (including derivatives)	O																		O	O
11_Complete_SCR_delivery	Y/N	alpha(1)	Y = have you completed the SCR contributions (97 to 105)	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x			
Instrument codification																							
12_CIC_code_of_the_instrument	CIC Code (Complementary Identification Code).	CIC code - Alphanumeric (4)	Indicative CIC 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 * can be useful to add the source, but not mandatory Complementary Identification Code used to classify assets, as set out in Annex V: CIC Table - when classifying asset using the CIC table, undertakings shall take into consideration the most representative risk to which the asset is exposed to.	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	M	M	M
13_Economic_zone_of_the_quotation_place	Indication of the economic zone of the quotation place	Integer return corresponding to the following closed list: 0 = non-listed 1 = EEA 2 = OECD exclude EEA 3 = Rest of the World	Data point is option if the CIC in field 12 is provided as the economic zone of quotation can be mapped from the first two positions of the CIC.	C				x														O	
14_Identification_code_of_the_instrument	Identification code of the financial instrument - including identifier for leg of instrument if required	Code must be unique and kept consistent over time. Example of unique code /identifier for each leg: 123456a and 123456b	Closed list is taken from QRT Log issued by EIOPA July 2015 For multiple legs instruments this field shoud contain the Leg identification code, which must be different from item 68 the underlying identification code	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		M	M

NUM_DATA	DEFINITION	CODIFICATION	COMMENT	Mandatory / Conditional / Optional / Indicative / "N/A"	Other (CIC 0)	Goverment Bonds (CIC 1)	Corporate Bonds (CIC 2)	Equity (CIC3)	Collective investment undertakings (CIC 4)	Structured notes (CIC 5)	Collateralized securities (CIC 6)	Cash & Deposits (CIC 7)	Mortgages/Loans (CIC 8)	Property (CIC 9)	Futures (CIC A)	Call options (CIC B)	Put options (CIC C)	SWAPs (CIC D)	Forwards (CIC E)	Credit derivatives (CIC F)	NW 675	SST	IORP (EIOPA, ECB) (subjected to effective application in different EU countries)
15_Type_of_identification_code_for_the_instrument	Codification chosen to identify the instrument	One of the options in the following closed list to be used: 1 - ISO 6166 for ISIN code 2 - CUSIP (The Committee on Uniform Securities Identification Procedures number assigned by the CUSIP Service Bureau for U.S. and Canadian companies) 3 - SEDOL (Stock Exchange Daily Official List for the London Stock Exchange) 4 – WKN (Wertpapier Kenn-Nummer, the alphanumeric German identification number) 5 - Bloomberg Ticker (Bloomberg letters code that identify a company's securities) 6 - BBGID (The Bloomberg Global ID) 7 - Reuters RIC (Reuters instrument code) 8 – FIGI (Financial Instrument Global Identifier) 9 - Other code by members of the Association of National Numbering Agencies 99 - Code attributed by the undertaking	Closed list is taken from QRT Log issued by EIOPA July 2015. Modified to add LEI in 2019 For OTC derivatives cf Mifid II requirements	**M**	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		**M**	**M**
16_Grouping_code_for_multiple_leg_instruments	grouping code for operations on multi leg instruments	Alphanum (max 255) Example: 123456	Common identifier. For multiple legs instruments, this data point must be filled with the identification code of the instrument, which is the same for each leg. Cf Mifid II	**C**											**x for A3**	**x for B3**	**x for C3**	x	x for E2			**C**	
17_Instrument_name	instrument name	Alphanum (max 255)	limited maximum of 255 characters	**M**	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		**M**	**M**
Valuations and exposures																							
17b_Asset_liability	Asset/Liability identification if needed	"A" for asset or "L" for liabilities	All exposures should be recorded by signed amount. By exception it is possible to indicate wether a given position shall be considered as an asset or a liabilities from the perspective of the holder of the funds or the portfolio.	**N/A**																		**O**	**O**
18_Quantity	Number of instruments on position	number with floating decimal	EIOPA definition (06.02). Number of assets, for relevant assets. Buy gives +; sale gives -	**C**	x		**x for convertible bonds "22" or other corporate bonds "29" quoted in units**	x	x						**x for equity future "A1" and for commodity future "A5", other "A9"**	**x for equity options "B1", warrants "B4", commodities options "B5", others "B9"**	**x for equity options "C1", warrants "C4", commodities options "C5", others "C9"**	**x for equity legs of Total return swaps "D4", Security swaps "D5", others "D9"**				**C**	
19_Nominal_amount	Quantity * nominal unit amount	number with floating decimal	EIOPA definition (06.02 and 08.01). Applicable to instruments with CIC-codes 1,2,5,6,72,73,74, 8 and derivatives. Principle amount outstanding measured at par amount, for all assets where this item is relevant, and at nominal amount for CIC = 72, 73, 74, 75 and 79 if applicable. For derivatives: The amount covered or exposed to the derivative. For futures and options corresponds to contract size multiplied by the trigger value and by the number of contracts reported in that line. For swaps and forwards it corresponds to the contract amount of the contracts reported in that line. When the trigger value corresponds to a range, the average value of the range shall be used. The notional amount refers to the amount that is being hedged / invested (when not covering risks). If several trades occur, it shall be the net amount at the reporting date.	**C**	x	x	x		x	x	x	x	**x for interest rate future "A2", currency future "A3", other "A9"**	**x for bond options "B2", currency options "B3", swaptions "B6", catastrohe and weather risk "B7", mortality risk "B8", other "B9"**	**x for bond options "C2", currency options "C3", swaptions "C6", catastrohe and weather risk "C7", mortality risk "C8", other "C9"**	**x for all legs of all swaps**	x	x	**C**	**C**	
20_Contract_size_for_derivatives	Contract size	number with floating decimal	Use EIOPA definition (QRT 0801) For Futures & Options: number of underlying assets in the contract (e.g. for equity futures it is the number of equities to be delivered per derivative contract at maturity, for bond futures it is the reference amount underlying each contract). The way the contract size is defined varies according with the type of instrument. For futures on equities it is common to find the contract size defined as a function of the number of shares underlying the contract. For futures on bonds, it is the bond nominal amount underlying the contract.	**C**											**x**	**x**	**x**					**C**	
21_Quotation_currency_(A)	Currency of quotation for the instrument or denomination	Code ISO 4217 CNH : 2 Chinese yuan (when traded offshore) - Hong Kong CNT: Chinese yuan (when traded offshore) -Taiwan GGP – Guernsey pound - Guernsey IMP: Isle of Man pound also Manx pound -Isle of Man JEP: Jersey pound - Jersey KID: Kiribati dollar -Kiribati NIS – New Israeli Shekel - Israel PRB – Transnistrian ruble - Transnistria (The code conflicts with ISO-4217 because PR stands for Puerto Rico. X should have been used for the first letter.) TVD – Tuvalu dollar- Tuvalu	Field definition expanded to "Currency of quotation for the instrument or denomination" which makes this field more appropriate and inclusive for derivatives. In case no ISO code exists, please refer to market practices (ex CNH for Chines Yuam traded offshore)	**M**	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	**M**	**M**	**M**
22_Market_valuation_in_quotation_currency_(A)	Market valuation of the position accrued interest included in quotation currency	number with floating decimal	Negative values on derivatives mean the fund should pay in order to offset the existing position - i.e. in case the quote spread is smaller that the coupon rate of the CDS for a long position Market values on listed derivatives instruments or CFDs with daily margin call should be close to zero. The deposit amounts and the sum of the margin calls since the inception of the positiion are often considered as cash. This amount is signed	**M**	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	**M**	**M**	
23_Clean_market_valuation_in_quotation_currency_(A)	Market valuation of the position accrued interest excluded in quotation currency	number with floating decimal	Duplication of data for equity or any kind of instrument without accrued interest This amount is signed	**M**	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		**M**	
24_Market_valuation_in_portfolio_currency_(B)	Market valuation of the position accrued interest included in portfolio currency	number with floating decimal	Negative values on derivatives mean the fund should pay in order to offset the existing position - i.e. in case the quote spread is smaller that the coupon rate of the CDS for a long position Market values on listed derivatives instruments or CFDs with daily margin call should be close to zero. The deposit amounts and the sum of the margin calls since the inception of the positiion are often considered as cash This amount is signed	**M**	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	**M**	**M**	**M**
25_Clean_market_valuation_in_portfolio_currency_(B)	Market valuation of the position accrued interest excluded in portfolio currency	number with floating decimal	Duplication of data for equity or any kind of instrument without accrued interest This amount is signed	**M**	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		**M**	
26_Valuation_weight	Market valuation in portfolio currency / portfolio net asset value in %	number with floating decimal: 1 = 100%	100 % =1 - including cash Required data to calculate the SCR in the case of an open fund. Per share class This amount is signed	**M**	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		**M**	**M**
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)	number with floating decimal	For equity future contracts, index futures contracts and options etc. data is calculated depending on characteristics of the contract (quantity, contract size, strike price etc.) and 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 options: quantity (79) x contract size (10) * Last valuation price of the underlying (72) * Sensitivity to underlying asset price (delta) (93). 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 This amount is signed	**M**	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	**M**	**M**	

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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	number with floating decimal	This field used for FX exposures, equity exposures, credit and interest rates; using the following rules: * exposure on derivatives are deriving from equivalent exposure on simple underlying instruments without considering type of risk to be evaluated *both Put and CDS should have negative exposures and positive quantities or nominal amounts for long positions, with positive exposure for short positions *residual maturity should be handled by inf=ormation system that will do SCR calculations and produce QRTs * exposure on cash or equivalent should be egal to the valuation (exposure for interest rate risks should be obtained by multiplying the amount by the modified duration (field 90) and for credit risk by credit sensitivity (field 91) * exposure for options or convertible bond instruments should be used by multiplying the exposure by the delta for the relevant risk category. This amount is signed	**M**	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	**M**	**M**	
29_Market_exposure_amount_for_the_3rd_quotation_currency_(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	number with floating decimal	Optional May be used, in some cases, to describe instruments such as FX forwards or FX options. This amount is signed	**O**																		**O**	
30_Market_exposure_in_weight	Exposure valuation in portfolio currency / total net asset value of the fund, in %	number with floating decimal: 1 = 100%	Required data to determine the market exposure arising from the derivatives within the framework of open funds This amount is signed	**M**	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		**M**	
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 %	number with floating decimal: 1 = 100%	Conditionnal May be used, in some cases, to describe instruments such as FX forwards or FX options.	**C**															x If item 29 is not blank			**C**	
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 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. * Inflation_linked for inflation linked bonds in order to identify them.	"Fixed" or "Floating" or "Variable" or "Inflation_linked"	For step up bonds only ongoing period characteristics are entered. Floating example : a bond with a coupon rate of Libor + xxx bp, fixed at the begining of the period Variable example : a bond with a coupon rate of EONIA + xxx bp, that can only be exactly known at the end of the period Inflation linked example : a bond with a nominal and a coupon rate embedding an inflation index component	**C**		**x**	**x**			**x**	**x**	**x for 73, 74, 75**	**x**					**x for D1, D3**	**x for E1**	**x**	**C**	**C**	
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	number with floating decimal	This field should be filled with the current coupon rate expressed as a percentage of the nominal amount. It is expressed in a different way from weights (fields 26 and 30 for example). Example: bond with fixed 1.5 % coupon to show as "1.5". A floater euribor3m + 0.20% to show as "0.26" provided the last fixing was 0.06% for the euribor3m.	**C**		**x**	**x**			**x**	**x**	**x for 73, 74, 75**	**x**					**x for D1, D3**	**x for E1**	**x for F1, F3, F4**		**C**	
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 EURIBOR/LIBOR or other rate index/reference Indices for SCR calculations	**C**		**x** **if item 32 set to "Floating"**	**x** **if item 32 set to "Floating"**			**x** **if item 32 set to "Floating"**	**x** **if item 32 set to "Floating"**	**x** **if item 32 set to "Floating"**	**x** **if item 32 set to "Floating"**					**x** **if item 32 set to "Floating"**	**x** **if item 32 set to "Floating"**	**x** **if item 32 set to "Floating"**		**C**	
35_Identification_type_for_interest_rate_index	Type of codification used for interest rate index	e.g. "BLOOMBERG" or empty (if internal codification)	34 & 35 fields have been swapped from 20140915 version May use NA or similar code for systems not favouring an empty field	**C**		**x** **if item 34 is not blank**	**x** **if item 34 is not blank**			**x** **if item 34 is not blank**	**x** **if item 34 is not blank**	**x** **if item 34 is not blank**	**x** **if item 34 is not blank**					**x** **if item 34 is not blank**	**x** **if item 34 is not blank**	**x** **if item 34 is not blank**		**C**	
36_Interest_rate_index_name	name of interest rate index	Euribor 6month		**C**		**x** **if item 34 is not blank**	**x** **if item 34 is not blank**			**x** **if item 34 is not blank**	**x** **if item 34 is not blank**	**x** **if item 34 is not blank**	**x** **if item 34 is not blank**					**x** **if item 34 is not blank**	**x** **if item 34 is not blank**	**x** **if item 34 is not blank**		**C**	
37_Interest_rate_margin	Facial margin as a percentage of nominal amount on an annual basis	number with floating decimal	Represents the directional numeric adjustment made against the interest rate index. For example in the scenario of an instrument with an interest rate of Euribor 6 month - 0.5% then this field should be populated with -0.5.	**C**		**x** **if item 34 is not blank**	**x** **if item 34 is not blank**			**x** **if item 34 is not blank**	**x** **if item 34 is not blank**	**x** **if item 34 is not blank**	**x** **if item 34 is not blank**					**x** **if item 34 is not blank**	**x** **if item 34 is not blank**	**x** **if item 34 is not blank**		**C**	
38_Coupon_payment_frequency	number of coupon payment per year 0 = other than below options: 1= annual 2= biannual 4= quarterly 12= monthly 52= weekly	Frequency ("0" = other than /"1"= Annual / "2"= biannual / "4"=quarterly / "12"= monthly / "52" = weekly)	For OTC derivatives this is the frequency of payment (or receipt) of coupons/interest.	**C**		**x**	**x**			**x**	**x**	**x for 73, 74, 75**	**x**					**x for D1, D3**	**x for E1**	**x for F1, F3, F4**		**C**	
39_Maturity_date	Last redemption date	YYYY-MM-DD ISO 8601	Final maturity date for fixed income instrument or derivatives. 9999-12-31 for perpetual bonds. Expiry date for options.	**C**		**x**	**x**			**x**	**x**	**x for 73, 74, 75**	**x**		**x**	**x**	**x**	**x**	**x**	**x**		**C**	
40_Redemption_type	Type of redemption payment schedule : bullet, constant annuity…	"Bullet", "Sinkable", "defaulted" empty if non applicable	A word of caution: the purpose of this field is for those who wish to feed ALM systems or recalculate prices - if bullet this is achievable; if sinkable, this is not.	**C**		**x**	**x**			**x**	**x**	**x for 73, 74, 75**	**x**					**x for D1, D3**	**x for E1**			**C**	
41_Redemption_rate	Redemption amount in % of nominal amount	number with floating decimal	If known 1=100%. Linked to field 19 (Nominal amount).	**C**		**x**	**x**			**x**	**x**	**x for 73, 74, 75**	**x**					**x for D1, D3**	**x for E1**			**C**	
42_Callable_putable	Cal = Call Put = Put Cap = Cap Flr= Floor empty if none	Alpha(3)("Cal" = Call / "Put" = Put / "Cap" = Cap / "Flr" = Floor)	Enter the characteristics of the shorter maturity option in case of various options. Empty if no options. If the financial instrument has multiple options, the derivative part has to be used.	**C**		**x**	**x**			**x**	**x**	**x**	**x**									**C**	
43_Call_put_date	Next call/put date	YYYY-MM-DD ISO 8601	The first expiry date for options can be captured here - the expiry date of the option element of bonds with embedded optionality.	**C**		**if item 42 is Equal to Cal or Put**	**if item 42 is Equal to Cal or Put**			**if item 42 is Equal to Cal or Put**	**if item 42 is Equal to Cal or Put**	**if item 42 is Equal to Cal or Put**	**if item 42 is Equal to Cal or Put**									**C**	
44_Issuer_bearer_option_exercise	I : issuer B : bearer O : Both	Alpha(1) ("I "= Issuer / "B" = bearer / "O"= both)	If available. For any instrument with a call / put that could be exercised by the issuer or the bearer.	**C**		**if item 42 is Equal to Cal or Put**	**if item 42 is Equal to Cal or Put**			**if item 42 is Equal to Cal or Put**	**if item 42 is Equal to Cal or Put**	**if item 42 is Equal to Cal or Put**	**if item 42 is Equal to Cal or Put**									**C**	
45_Strike_price_for_embedded_(call_put)_options	strike price, floor or cap rate for embedded options expressed as a percentage of the nominal amount.	number with floating decimal	Strike price, floor or cap rate for next date in case of multiple options	**C**		x **if item 42 is not blank**	x **if item 42 is not blank**			x **if item 42 is not blank**	x **if item 42 is not blank**	x **if item 42 is not blank**	x **if item 42 is not blank**									**C**	
Issuer data																							
46_Issuer_name	name of the issuer	Alpha (max 255)	For OTC derivatives this data should be the counterpart. For derivative the underlying must be filled in field 80 For bank accounts, it must be the bank name	**C**		**x**	**x**	**x**	**x**	**x**	**x**	**x**	**x**		**x**	**x**	**x**	**x**	**x**	**x**		**C**	
47_Issuer_identification_code	LEI	Alphanumeric (20)	For OTC derivatives this data should be the counterpart. For derivative the underlying must be filled in field 81	**C**		**x** **if item 48 set to "I"**	**x** **if item 48 set to "I"**	**x** **if item 48 set to "I"**	**x** **if item 48 set to "I"**	**x** **if item 48 set to "I"**	**x** **if item 48 set to "I"**	**x** **if item 48 set to "I"**	**x** **if item 48 set to "I"**		**x** **if item 48 set to "I"**	**x** **if item 48 set to "I"**	**x** **if item 48 set to "I"**	**x** **if item 48 set to "I"**	**x** **if item 48 set to "I"**	**x** **if item 48 set to "I"**		**C**	
48_Type_of_identification_code_for_issuer	C0220 1- LEI 9 - None	1 or 9	For OTC derivatives this data should be the counterpart. For derivative the underlying must be filled in field 82	**C**		**x**	**x**	**x**	**x**	**x**	**x**	**x**	**x**		**x**	**x**	**x**	**x**	**x**	**x**		**C**	
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 derivative the underlying must be filled in field 83	**C**		**x**	**x**	**x**	**x**	**x**	**x**	**x**	**x**		**x**	**x**	**x**	**x**	**x**	**x**		**C**	
50_Identification_of_the_group	LEI	Alphanumeric (20)	For OTC derivatives this data should be the counterpart. For derivative the underlying must be filled in field 84	**C**		**x** **if item 51 set to "I"**	**x** **if item 51 set to "I"**	**x** **if item 51 set to "I"**	**x**	**x** **if item 51 set to "I"**	**x** **if item 51 set to "I"**	**x** **if item 51 set to "I"**	**x** **if item 51 set to "I"**		**x** **if item 51 set to "I"**	**x** **if item 51 set to "I"**	**x** **if item 51 set to "I"**	**x** **if item 51 set to "I"**	**x** **if item 51 set to "I"**	**x** **if item 51 set to "I"**		**C**	
51_Type_of_identification_code_for_issuer_group	C0260 1- LEI 9 - None	1 or 9	For OTC derivatives this data should be the counterpart. For derivative the underlying must be filled in field 85. Only LEI should be used	**C**		**x**	**x**	**x**	**x**	**x**	**x**	**x**	**x**		**x**	**x**	**x**	**x**	**x**	**x**		**C**	
52_Issuer_country	Country of the issuer company	Code ISO 3166-1 alpha 2	* The localisation of the issuer is assessed by the address of the entity issuing the asset. * For investment funds, the country is relative to the fund's manager. One of the options in the following closed list to be used: 1. ISO 3166-1 alpha-2 code. 2. XA: Supranational issuers 3. EU: European Union Institutions	**M**	x	**x**	**x**	**x**	**x**	**x**	**x**	**x**	**x**	**x**	**x**	**x**	**x**	**x**	**x**	**x**	**M**	**M**	**M**
53_Issuer_economic_area	Economic area of the Issuer 1=EEA / 2=NON EEA / 3=NON OECD	Integer return corresponding to the following closed list: 1 = EEA 2 = OECD exclude EEA 3 = Rest of the World	Data point is optional if field 52 is provided as the issuer economic area can be mapped from the issuer country.	**O**																		**O**	
54_Economic_sector	Economic sector	Full NACE code fo the K financial sector and the first letter for the non financial sectors (as per EIOPA documentation)	NACE should be full version for category K i.e. 5 characters without dots. The EIOPA requires only the first letter for non financial sectors. Alternatively, 5 characters or the leading letter for sectors other than K.	**C**		**x**	**x**	**x**	**x**	**x**	**x**	**x**	**x**		**x**	**x**	**x**	**x**	**x**	**x**	**C**	**C**	
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	**C**		**x**	**x**															**C**	

NUM_DATA	DEFINITION	CODIFICATION	COMMENT	Mandatory / Conditional / Optional / Indicative / "N/A"	Other (CIC 0)	Goverment Bonds (CIC 1)	Corporate Bonds (CIC 2)	Equity (CIC3)	Collective investment undertakings (CIC 4)	Structured notes (CIC 5)	Collateralized securities (CIC 6)	Cash & Deposits (CIC 7)	Mortgages/Loans (CIC 8)	Property (CIC 9)	Futures (CIC A)	Call options (CIC B)	Put options (CIC C)	SWAPs (CIC D)	Forwards (CIC E)	Credit derivatives (CIC F)		NW 675	SST	IORP (EIOPA, ECB) (subjected to effective application in different EU countries)
56_Securitisation	Securitisation typology	alpha (1) "a" refers to the fact that the asset managers have not assessed the eligibility of a treatment of the securitisation positions under Solvency II "b" refers to security positions eligible for art 178 (3) and art 178 (5) introduced by the regulation 2018/1221. **(Senior STS)** "c" refers to security positions eligible for art 178 (4) and art 178 (6) introduced by the regulation 2018/1221. **(Junior STS)** "d" refers to resecuritisation positions as per art 178(7) introduced by the regulation 2018/1221. **(re-securitisation)** "e" refers to securitisation positions not covered by any other cases, categories as per Art 178 (8) and Art 178 (9) introduced by the regulation 2018/1221. **(non STS)** **"f"** refers to security positions eligible for art 178a (1) & (2) introduced by the regulation 2018/1221. **(transitional regime for type 1 securitisations without new underlying exposure since the 01/01/2019)** "g" refers to security positions eligible for art 178a (3) introduced by the regulation 2018/1221. **(transitional regime for some type 1 securitisations on residential mortgages)** "h"refers to security positions eligible for art 178a (4) introduced by the regulation 2018/1221. **(transitional regime for some type 1 securitisations on residential mortgages)** "i" refers to security positions eligible for art 180 (10) and art 180 (10a) introduced by the regulation 2018/1221. **(Securitisation secured by the EIB or the EIF)** "j" refers to security positions that have been analysed and shall not be considered as "securitisation " under Solvency 2 **(No securitisation)**.	Used for synthetic ABS (synthetic asset backed securities, CDO etc.) and other ABS Or Structured Products only. Participant shall not fill this fields for assets other than CIC 5 or CIC 6. Participant shall fill "a" or "j" for structured notes or collateralized securities that are not considered as securisations.	**C**						**x**	**x**													**C**	
57_Explicit_guarantee_by_the_country_of_issue	Y = guaranteed N = without guarantee	Alpha (1) ("Y" = yes "N"= no)	Data used to identify the debt guaranteed by a country Yes = 100%, No < 100%	**C**		**x**	**x**			**x**	**x**												**C**	
58_Subordinated_debt	Subordinated or not ?	Alpha (1) ("Y" = yes "N"= no)		**O**																			**O**	
58b_Nature_of_the_tranche	Tranche level (seniority)	Alpha	additional line for the nature of the tranche free value alphanumeric	**O**																			**O**	
59_Credit_quality_step	Credit quality step as defined by S2 regulation	num (1)	See also CEBS Standardised Approach convention. One of the options in the following closed list shall be used : 0. Credit quality step 0 1. Credit quality step 1 2. Credit quality step 2 3. Credit quality step 3 4. Credit quality step 4 5. Credit quality step 5 6. Credit quality step 6 9. No rating available Identify the credit quality step attributed to the asset, as defined by article 109a(1) of Directive 2009/138/EC	**I**		**x**	**x**			**x**	**x**	**x for 73, 74, 75**	**x**			**x**	**x**	**x**	**x**	**x**		**I**	**I**	
Additional characteristics for derivatives																								
60_Call_Put_Cap_Floor	Cal = Call Put = Put Cap = Cap Flr= Floor empty if none	Alpha(3)("Cal" = Call / "Put" = Put / "Cap" = Cap / "Flr" = Floor)		**C**			**x for 22**									**x**	**x**		**x**				**C**	
61_Strike_price	Strike price expressed as the quotation of the underlying asset	number with floating decimal	Currency of issue - underlying local currency * Foreign currency options - strike is shown as currency of Leg 1 against Leg 2 * Foreign currency forwards - strike is the forward rate of currency of Leg 1 against currency of Leg 2 * Swaptions - strike of option shown in this field, with Fixed rate of underlying swap is also shown in Coupon 33 Variance swaps - strike will be Volatility Strike Price, defined as square root of variance strike	**C**			**x for 22**									**x**	**x**		**x**				**C**	
62_Conversion_factor_(convertibles)_concordance_factor_parity_(options)		number with floating decimal		**C**			**x for 22**								**x**	**x**	**x**					**C**	
63_Effective_date_of_instrument	Effective Date	YYYY-MM-DD ISO 8601	The date on which a derivative (such as an interest rate swap) would start to accrue interest	**O**																			**O**	
64_Exercise_type	AMerican, EUropean, ASiatic, BErmudian	Alpha (2)("AM", "EU", "AS", "BE")		**C**												**x**	**x**						**C**	
65_Hedging_rolling	Indication of existing Risk Mitigation program (Y = used for Risk Mitigation purpose and the position is systematically rolled before maturity, N = used for hedging purpose but no systematic roll before maturity); EPM = Efficient Portfolio Management / not used for hedging purpose .	Alpha (3) ("Y" ; "N"; "EPM")	In order to be considered as a risk mitigation techniques, the hedging rolling criteria should be valide only for derivatives instruments with more than 1 month initial duration, (from inception to maturity).	**C**												**x**	**x**	**x**	**x**	**x**	**x**		**C**	**O**	
Derivatives / additional characteristics of the underlying asset																								
67_CIC_of_the_underlying_asset	CIC Code (Complementary Identification Code).	Alphanumeric (4)	This codification (CIC Table) would allow determination of : - the type and the country of the main codification - the S2 type of instrument - the S2 subtype of instrument Complementary Identification Code used to classify assets, as set out in Annex V: CIC Table - when classifying asset using the CIC table, undertakings shall take into consideration the most representative risk to which the asset is exposed to.	**C**			**x for 22**									**x**	**x**	**x**	**x for D4, D5**		**x**			**C**	
68_Identification_code_of_the_underlying_asset	identification code of underlying asset	Depends on identification type	One of the options in the following closed list can be used: 1. ISO 6166 ISIN when available 2. other "recognised" code otherwise (CUSIP, Bloomberg ticker, Reuters RIC) 3. Code attributed by the undertaking when the options above are not available. The code used shall be kept consistent over time and shall not be reused for other products. - Every asset has own code.	**C**			**x for 22**									**x**	**x**	**x**	**x for D4, D5**		**x**			**C**	
69_Type_of_identification_code_for_the_underlying_asset	name of the codification used for identification of the underlying asset	One of the options in the following closed list to be used: 1 - ISO 6166 for ISIN code 2 - CUSIP (The Committee on Uniform Securities Identification Procedures number assigned by the CUSIP Service Bureau for U.S. and Canadian companies) 3 - SEDOL (Stock Exchange Daily Official List for the London Stock Exchange) 4 – WKN (Wertpapier Kenn-Nummer, the alphanumeric German identification number) 5 - Bloomberg Ticker (Bloomberg letters code that identify a company's securities) 6 - BBGID (The Bloomberg Global ID) 7 - Reuters RIC (Reuters instrument code) 8 – FIGI (Financial Instrument Global Identifier) 9 - Other code by members of the Association of National Numbering Agencies 99 - Code attributed by the undertaking	Closed list is taken from QRT Log issued by EIOPA July 2015. Modified to add LEI in 2019 For OTC derivatives cf Mifid II requirements	**C**			**x for 22**									**x**	**x**	**x**	**x for D4, D5**		**x**			**C**	
70_Name_of_the_underlying_asset	Name	Alpha (max 255)		**C**			**x for 22**									**x**	**x**	**x**	**x for D4, D5**		**x**		**C**	
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. In case no ISO code exists, please refer to market practices (ex CNH for Chines Yuam traded offshore)	**C**			**x for 22**									**x**	**x**	**x**	**x for D4, D5**		**x**			**C**	
72_Last_valuation_price_of_the_underlying_asset	Last valuation price of the underlying asset	number with floating decimal	most recent price of the underlying asset - optional - linked to the question of the rationale to provide Greeks data in the file	**C**			**x for 22**									**x**	**x**	**x**	**x for D4, D5**		**x**			**C**	
73_Country_of_quotation_of_the_underlying_asset	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	**O**																			**O**	
74_Economic_area_of_quotation_of_the_underlying_asset	economic area of quotation 0= non listed, listed 1=EEA / 2=NON EEA / 3=NON OECD	Integer return corresponding to the following closed list: 0 = non-listed 1 = EEA 2 = OECD exclude EEA 3 = Rest of the World	Data point is option if the CIC in field 12 is provided as the economic zone of quotation can be mapped from the first two positions of the CIC.	**C**			**x for 22**									**x for A1**	**x for B1, B4, C1, C4**	**x for B1, B4, C1, C4**	**x for D4, D5**					**O**	

NUM_DATA	DEFINITION	CODIFICATION	COMMENT	Mandatory / Conditional / Optional / Indicative / "N/A"	Other (CIC 0)	Goverment Bonds (CIC 1)	Corporate Bonds (CIC 2)	Equity (CIC3)	Collective investment undertakings (CIC 4)	Structured notes (CIC 5)	Collateralized securities (CIC 6)	Cash & Deposits (CIC 7)	Mortgages/Loans (CIC 8)	Property (CIC 9)	Futures (CIC A)	Call options (CIC B)	Put options (CIC C)	SWAPs (CIC D)	Forwards (CIC E)	Credit derivatives (CIC F)		NW 675	SST	IORP (EIOPA, ECB) (subjected to effective application in different EU countries)
75_Coupon_rate_of_the_underlying_asset	Fixed rate : coupon rate as a percentage of nominal amount all rates are expressed on an annual basis	number with floating decimal	to be entered if the underlying is an interest rate instrument. it is the same field as field 33 but for the underlying instrument	**O**																			**O**	
76_Coupon_payment_frequency_of_the_underlying_asset	number of coupon payment per year 0 = other than below options: 1= annual 2= biannual 4= quarterly 12= monthly 52= weekly	Frequency ("0" = other than /"1"= Annual / "2"= biannual / "4"=quarterly / "12"= monthly / "52" = weekly)		**O**																			**O**	
77_Maturity_date_of_the_underlying_asset	Last redemption date	YYYY-MM-DD ISO 8601	Final maturity date for rate instruments or derivatives	**O**																			**O**	
78_Redemption_profile_of_the_underlying_asset	Type of redemption payment schedule : bullet, constant annuity…	"Bullet", "Sinkable", empty if non applicable	This field is for ALM systems or to recalculate prices	**O**																			**O**	
79_Redemption_rate_of_the_underlying_asset	Redemption amount in % of nominal amount	number with floating decimal	1=100%	**O**																			**O**	
80_Issuer_name_of_the_underlying_asset	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. For an Index put "index"	**C**			**x for 22**								**x for A1**	**x for B1, B4**	**x for C1, C4,**	**x for D4, D5**		**x for F1, F3, F4**			**O**	
81_Issuer_identification_code_of_the_underlying_asset	identification code of the issuer	Depend on the nomenclature used	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. For an Index put "index"	**C**			**x for 22**								**x for A1**	**x for B1, B4**	**x for C1, C4,**	**x for D4, D5**		**x for F1, F3, F4**			**O**	
82_Type_of_issuer_identification_code_of_the_underlying_asset	C0220 1- LEI 9 - None	1 or 9		**C**			**x for 22**								**x for A1**	**x for B1, B4**	**x for C1, C4,**	**x for D4, D5**		**x for F1, F3, F4**			**O**	
83_Name_of_the_group_of_the_issuer_of_the_underlying_asset	Name of the highest parent company	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. For an Index put "index"	**C**			**x for 22**								**x for A1**	**x for B1, B4**	**x for C1, C4,**	**x for D4, D5**		**x for F1, F3, F4**			**O**	
84_Identification_of_the_group_of_the_underlying_asset	Identification code of the group	Depend on the nomenclature used	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. For an Index put "index"	**C**			**x if item 85 set to "1"**								**x if item 85 set to "1"**	**x if item 85 set to "1"**	**x if item 85 set to "1"**	**x if item 85 set to "1"**		**x if item 85 set to "1"**			**O**	
85_Type_of_the_group_identification_code_of_the_underlying_asset	C0260 1- LEI 9 - None	1 or 9		**C**			**x for 22**								**x for A1**	**x for C1, C4, B1, B4**	**x for C1, C4, B1, B4**	**x for D4, D5**		**x for F1, F3, F4**			**O**	
86_Issuer_country_of_the_underlying_asset	Country of the issuer company	Code ISO 3166-1 alpha 2		**C**			**x for 22**								**x for A1**	**x for C1, C4, B1, B4**	**x for C1, C4, B1, B4**	**x for D4, D5**		**x for F1, F3, F4**			**O**	
87_Issuer_economic_area_of_the_underlying_asset	economic area of the Issuer 1=EEA / 2=NON EEA / 3=NON OECD	Integer return corresponding to the following closed list: 1 = EEA 2 = OECD exclude EEA 3 = Rest of the World	Data point is option if the CIC in field 12 is provided as the economic zone of quotation can be mapped from the first two positions of the CIC.	**O**																			**O**	
88_Explicit_guarantee_by_the_country_of_issue_of_the_underlying_asset	Y = Guaranteed N = without guarantee	Alpha (1) ("Y" = yes "N"= no)	Data used to identify the stocks guaranteed by a country	**O**																			**O**	
89_Credit_quality_step_of_the_underlying_asset	Credit quality step as defined by S2 regulation	num (1)	See also CEBS Standardised Approach convention. One of the options in the following closed list shall be used : 0. Credit quality step 0 1. Credit quality step 1 2. Credit quality step 2 3. Credit quality step 3 4. Credit quality step 4 5. Credit quality step 5 6. Credit quality step 6 9. No rating available Identify the credit quality step attributed to the asset, as defined by article 109a(1) of Directive 2009/138/EC	**I**			**x for 22**								**x for A2**	**x for B2, C2**	**x for B2, C2**			**x for F1, F2**			**I**	
Analytics																								
90_Modified_duration_to_maturity_date		number with floating decimal	Two cases: 1. Modified duration in years - only applies to CIC categories 1, 2, 4 (when applicable, e.g. for investment funds mainly invested in bonds), 5 and 6. - For assets without fixed maturity the first call date shall be used. - For derivatives with a duration measure defined as the 'residual modified duration' for which a duration measure is applicable - this has been explained by EIOPA as the duration based on the remaining livetime of the derivative - thus "modified duration. - Calculated as net duration between in and out flows from the derivative, when applicable - The duration to be calculated based on economic value. 2. Modified Duration to the most probable option adjusted duration	**C**		**x**	**x**			**x for 52, 54**	**x for 62,64**	**x for 73,74,75**	**x**		**x for A2**	**x for B2**	**x for C2**	**x for D1, D3**			**C**	**C**	**O**
91_Modified_duration_to_next_option_exercise_date		number with floating decimal	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.	**C**		**x**	**x**			**x for 52, 54**	**x for 62,64**	**x for 73,74,75**	**x**			**x for B2**	**x for C2**	**x for D1, D3**			**C**	**C**	**O**
92_Credit_sensitivity		number with floating decimal	Three cases (cf Q&A): 1. Modified Credit Duration (Floaters, variable coupons, loans…) 2. Derived price using spread divided by dirty price - 90 and 91 (signed amount) 3. PVBPs (DV01, CS01) in fields 90, 91 and 92 for derivatives	**C**		**x**	**x**			**x for 52, 54**	**x for 62,64**	**x for 73,74,75**	**x**					**x for D1, D3**		**x**		**C**	
93_Sensitivity_to_underlying_asset_price_(delta)	Sensitivity to the underlying asset	number with floating decimal	Standard delta definition (derivative of the option price by the underlying instrument price). For OTC derivatives: Standard delta definition (derivative of option price by the underlying instrument price). Interest rate DV01 for interest rate swaps and Inflation DV01 for inflation swaps	**C**			**x for 22**			**x for 51, 53, 56**	**x for 61,63, 66**				**x for A3, A5**	**x**	**x**		**x**	**x**		**C**	
94_Convexity_gamma_for_derivatives	Convexity for interest rates instruments; or gamma for derivatives with optional components	number with floating decimal	Standard convexity or gamma calculation if available The content of this field depends on the type of instrument. For convertible indicate yield convexity.	**O**																			**O**	
94b_Vega		number with floating decimal	Derivative of the price of the optional instrument by the volatility, if available	**O**																			**O**	
Transparency (Control)																								
95_Identification_of_the_original_portfolio_for_positions_embedded_in_a_fund	identification code of the investee funds	ISIN or CUSIP or any other identification	Where the top level fund/share class on this template holds a second level fund there are two possible approaches: 1. the second level fund is reported as a single line holding with no further look-through to its holdings on the same template. 2. the second level fund's holdings are shown on a line-by-line basis on the top level fund template. In **scenario 1**, this field would not be required. In **scenario 2**, the second level fund would not appear as a line item having been replaced by its component holdings against which this field should be populated to identify those line-by-line positions of the second level fund. Note that no consolidation of common holdings between the top level fund and the second level fund should be undertaken.	**C**	**If coming from the lookthrough of an underlying fund**	**If coming from the lookthrough of an underlying fund**	**If coming from the lookthrough of an underlying fund**	**If coming from the lookthrough of an underlying fund**	**If coming from the lookthrough of an underlying fund**	**If coming from the lookthrough of an underlying fund**	**If coming from the lookthrough of an underlying fund**	**If coming from the lookthrough of an underlying fund**	**If coming from the lookthrough of an underlying fund**	**If coming from the lookthrough of an underlying fund**	**If coming from the lookthrough of an underlying fund**	**If coming from the lookthrough of an underlying fund**	**If coming from the lookthrough of an underlying fund**	**If coming from the lookthrough of an underlying fund**	**If coming from the lookthrough of an underlying fund**			**C**	
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 (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1); algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	**O**																				
98_SCR_mrkt_IR_down_weight_over_NAV	Capital requirement for interest rate risk for the "down" shock (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	**O**																				

NUM_DATA	DEFINITION	CODIFICATION	COMMENT	Mandatory / Conditional / Optional / Indicative / "N/A"	Other (CIC 0)	Goverment Bonds (CIC 1)	Corporate Bonds (CIC 2)	Equity (CIC3)	Collective investment undertakings (CIC 4)	Structured notes (CIC 5)	Collateralized securities (CIC 6)	Cash & Deposits (CIC 7)	Mortgages/Loans (CIC 8)	Property (CIC 9)	Futures (CIC A)	Call options (CIC B)	Put options (CIC C)	SWAPs (CIC D)	Forwards (CIC E)	Credit derivatives (CIC F)		NW 675	SST	IORP (EIOPA, ECB) (subjected to effective application in different EU countries)
99_SCR_mrkt_eq_type1_weight_over_NAV	Capital requirement for equity risk - Type 1 *) (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements In case of private equity funds for which every underlying investment is elligible to type_1_private_equity provisions and no investments represents more than 10 % of the funds valuation, then the asset manager, evenutally doing the calculation may consider every line as equity type 1 even if they are not listed and fill in this data point. If one investment of the portfolio does not repect these rules, then all the investments shall be considered as type 2 equity and this data point shall be blank.	O																				
100_SCR_mrkt_eq_type2_weight_over_NAV	Capital requirement for equity risk - Type 2 *) (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements This field should also be filled for infrastructure investments since these investments are perfectly correlated with type 2 equities as per formula described in UE DR 2017/1542 art 168	O																			
101_SCR_mrkt_prop_weight_over_NAV	Capital requirement for property risk (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	O																			
102_SCR_mrkt_spread_bonds_weight_over_NAV	Capital requirement for spread risk on bonds (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	O																			
103_SCR_mrkt_spread_structured_weight_over_NAV	Capital requirement for spread risk on structured products (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	O																			
104_SCR_mrkt_spread_derivatives_up_weight_over_NAV	Capital requirement for spread risk - credit derivatives (upward shock) (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	O																			
105_SCR_mrkt_spread_derivatives_down_weight_over_NAV	Capital requirement for spread risk - credit derivatives (downward shock) (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	O																			
105a_SCR_mrkt_FX_up_weight_over_NAV	Capital requirement for FX (upward shock) (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	O																			
105b_SCR_mrkt_FX_down_weight_over_NAV	Capital requirement for FX (downward shock) (Delta between Market value before and market value after stress)	number with floating decimal	optional - percentage of total net asset value of the fund(100 %=1) algebraic sign: "+": increased capital requirements; "-" decreased capital requirements	O																			
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)	One of the options in the following closed list shall be used for the pledged part of the asset: 1 – Assets in the balance sheet that are collateral pledged 2 – Collateral for reinsurance accepted 3 – Collateral for securities borrowed 4 – Repos 9 – Not collateral	optional - needed for segregated account Identify assets kept in the undertaking's balance–sheet that are pledged as collateral. For partially pledged assets two rows for each asset shall be reported, one for the pledged amount and another for the remaining part. This is the field C0100 of the S06.02 QRT template as described in the annex II of the 2015/2450 of 2 December 2015 laying down implementing technical standards with regard to the templates for the submission of information to the supervisory authorities. This field does not concerns collateral received but collateral given.	O																			O	
107_Place_of_deposit	Instruments' place of deposit (S.06.02 - old: Assets D1)	ISO code	optional - needed for segregated account (in order to fill QRT S0602 reports)	O																		O	
108_Participation	Indicator used to identify the guidelines of participation in accountancy terms	1 Participation / 2 non participation	optional - needed for segregated account (in order to fill QRT S0602 reports)	O																		O	
110_Valorisation_method	valuation method (cf specifications QRT) (S.06.02 - old: Assets D1)	Identify the valuation method used when valuing assets. One of the options in the following closed list shall be used: 1 – quoted market price in active markets for the same assets 2 – quoted market price in active markets for similar assets 3 – alternative valuation methods 4 – adjusted equity methods (applicable for the valuation of participations) 5 – IFRS equity methods (applicable for the valuation of participations) 6 – Market valuation according to Article 9(4) of Delegated Regulation 2015/35	optional - needed for segregated account (in order to fill QRT S0602 reports)	O																		O	O
111_Value_of_acquisition	Value of acquisition (S.06.02 - old: Assets D1)	Total acquisition value for assets held, clean value without accrued interest. .Not applicable to CIC categories 7 and 8.	optional - needed for segregated account (in order to fill QRT S0602 reports)	O																		O	
112_Credit_rating	Rating of the counterparty / issuer (cf specifications QRT) (S.06.02 - old: Assets D1)		optional - needed for segregated account (in order to fill QRT S0602 reports)	O																		O	
113_Rating_agency	Name of the rating agency (cf specification QRT) (S.06.02 - old: Assets D1)		optional - needed for segregated account (in order to fill QRT S0602 reports)	O																		O	
114_Issuer_economic_area	economic area of the Issuer 1=EEA / 2=NON EEA / 3=NON OECD	Integer return corresponding to the following closed list: 1 = EEA 2 = OECD exclude EEA 3 = Rest of the World	Data point is option if the CIC in field 12 is provided as the economic zone of quotation can be mapped from the first two positions of the CIC.	N/A																		O	
Additional Information Portfolio Characteristics - QRTs: S.06.02 (old: Assets D1), S.06.03 (old: Assets D4)																								
115_Fund_issuer_code	LEI when available, otherwise not reported	Alphanum	S.06.02 (old: Assets D1)	M	x if item 116 set to "1"	x if item 116 set to "1"	x if item 116 set to "1"	x if item 116 set to "1"	x if item 116 set to "1"	x if item 116 set to "1"	x if item 116 set to "1"	x if item 116 set to "1"	x if item 116 set to "1"	x if item 116 set to "1"	x if item 116 set to "1"	x if item 116 set to "1"	x if item 116 set to "1"	x if item 116 set to "1"	x if item 116 set to "1"	x if item 116 set to "1"		O	M
116_Fund_issuer_code_type	C0220 1- LEI 9 - None		S.06.02 (old: Assets D1)	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		O	M
117_Fund_issuer_name	Name of Issuer of Fund or Share Class	Alphanum	S.06.02 (old: Assets D1)	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		O	
118_Fund_issuer_sector	NACE code of Issuer of Fund or Share Class	Alphanum	NACE should be full version for category K i.e. 5 characters without dots. Alternatively, 5 characters or the leading letter for sectors other than K.	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		O	M
119_Fund_issuer_group_code	LEI of ultimate parent when available, otherwise not reported	Alphanum	S.06.02 (old: Assets D1)	M	x if item 120 set to "1"	x if item 120 set to "1"	x if item 120 set to "1"	x if item 120 set to "1"	x if item 120 set to "1"	x if item 120 set to "1"	x if item 120 set to "1"	x if item 120 set to "1"	x if item 120 set to "1"	x if item 120 set to "1"	x if item 120 set to "1"	x if item 120 set to "1"	x if item 120 set to "1"	x if item 120 set to "1"	x if item 120 set to "1"	x if item 120 set to "1"		O	M
120_Fund_issuer_group_code_type	C0260 1- LEI 9 - None		S.06.02 (old: Assets D1)	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		O	M
121_Fund_issuer_group_name	Name of Ultimate parent of issuer of Fund or Share Class		S.06.02 (old: Assets D1)	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		O	M
122_Fund_issuer_country	Country ISO of Issuer of Fund or Share Class	ISO 3166-1 alpha-2 code	S.06.02 (old: Assets D1)	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		O	M
123_Fund_CIC	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)	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		O	M
123a_Fund_custodian_country	First level of Custody - Fund or seggregated account Custodian	ISO 3166-1 alpha-2 code	S.06.02 (old: Assets D1)	M	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		O	M
124_Duration	mainly invested in bonds (>50%) - Fund modified Duration (Residual modified duration)		S.06.02 (old: Assets D1) - Residual modified duration	O																		O	M
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. This is at security level.	O																		O	O
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.	O																		O	M

NUM_DATA	DEFINITION	CODIFICATION	COMMENT	Mandatory / Conditional / Optional / Indicative / "N/A"	Other (CIC 0)	Goverment Bonds (CIC 1)	Corporate Bonds (CIC 2)	Equity (CIC3)	Collective investment undertakings (CIC 4)	Structured notes (CIC 5)	Collateralized securities (CIC 6)	Cash & Deposits (CIC 7)	Mortgages/Loans (CIC 8)	Property (CIC 9)	Futures (CIC A)	Call options (CIC B)	Put options (CIC C)	SWAPs (CIC D)	Forwards (CIC E)	Credit derivatives (CIC F)		NW 675	SST	IORP (EIOPA, ECB) (subjected to effective application in different EU countries)
Specific data for convertible bonds - optional																								
127_Bond_floor_(convertible_instrument_only)	Lowest value of a convertible bond expressed in quotation currency, at current issuer spread	number with floating decimal	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	**O**																			**O**	
128_Option_premium_(convertible_instrument_only)	Premium of the embedded option of a convertible bond in quotation currency	number with floating decimal	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.	**O**																			**O**	
Specific data in case no yield curve of reference is available																								
129_Valuation_yield	Valuation Yield of the interest rate instrument	number with floating decimal	This data may be used to recalculate yield curve of reference and determine the interest rate shock to be applied. To be discussed	**O**																			**O**	
130_Valuation_z_spread	Issuer spread calculated from Z coupon IRS curve of quotation currency	number with floating decimal	This data may be used to recalculate yield curve of reference and determine the interest rate shock to be applied. To be discussed	**O**																			**O**	
131_Underlying_asset_category	SII definition as per QRT S.06.03	One of the options in the following closed list shall be used: 1 - Government bonds 2 - Corporate bonds 3L - Listed equity 3X - Unlisted equity 4 - Collective Investment Undertakings 5 - Structured notes 6 - Collateralised securities 7 - Cash and deposits 8 - Mortgages and loans 9 - Properties 0 - Other investments (including receivables) A – Futures B – Call Options C – Put Options D – Swaps E – Forwards F – Credit derivatives L - Liabilities	please refer to the S06.03 template specification in RD UE 2015/2450	**M**	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		**O**	**M**
Additional Fields decided in September 2016 incorporated in the version V4																								
132_Infrastructure_investment	Type of infrastructure investment according to Type of infrastructure investment according to COMMISSION DELEGATED REGULATION (EU) 2016/467 of 30 September 2015 amending Commission Delegated Regulation (EU) 2015/35 concerning the calculation of regulatory capital requirements for several categories of assets held by insurance and reinsurance undertakings and COMMISSION DELEGATED REGULATION (EU) 2017/1542 as of 8 June 2017 amending Delegated Regulation (EU) 2015/35 concerning the calculation of regulatory capital requirements for certain categories of assets held by insurance and reinsurance undertakings (infrastructure corporates).	0 - Not assessed 1 - Debt on eligible Infrastructure project 2 - Equity on eligible infrastructure project 3 - Debt on eligible Infrastructure corporate 4 - Equity on eligible infrastructure corporate 5 - Non eligible	Data used to calculate reduced SCR for investments on Infrastructure project. The asset manager should conduct the diligence to determine if the instrument is eligible and what is the kind of risk supported by the investor (equity or debt). Eligible instruments can be infrastructure projects as well as infrastructure corporates. Indicative assessment should not exempt the assurance company from their duties. This field should be filled with "not assessed for other instruments than infrastrcure investments".	**I**		x	x	x		x	x		x	x									**I**	
Additional Information Portfolio Characteristics - QRTs: S.06.02 (old: Assets D1) optional																								
133_custodian_name	Name of the custodian of the seggregated account	text	S.06.02 (old: Assets D1)	**O**																			**M**	**M**
Additional information - RD EU 2019/981																								
134_type1_private_equity_portfolio_eligibility	Eligibility of the investment to art 168a of the regulation UE DR 2019/981	Int (1) "0" = Not assessed "1" = elligible for re-classification as equity type 1 "2" = not elligible for re-classification as equity type 1	This assesmement is based on the criterias set up in art 168a of Commission Delegated Regulation (EU) 2019/981 (the Amending Regulation), which amends the Solvency II Delegated Regulation ((EU) 2015/35). It is only indicative. Insurers shall build up a portfolio that will be elligible on the basis of this first assesment made by the asset manager without considering the beta of the issuer. Indicative assessment should not exempt the assurance company from their duties. This field should be filled with "0" in case this analysis is not relevant.	**I**				**X**	**X**														
135_type1_private_equity_issuer_beta	Beta of the issuer of the private equity calculated according to art 168a of the regulation UE DR 2019/981	number with floating decimal	This datapoint is required to support the insurance company while building a portfolio of private equity investments that will respect 168a of the regulation UE DR 2019/981.	**I**				**x only if 134 is set to 1**	**x only if 134 is set to 1**															
Instrument Characteristics **Additional counterparty information for instruments**																								
137_Counterparty_sector	Classification of the issuer or counterparty according to IORP II regulation based on FINREP breakdown (ESA 2010) and EIOPA specifications	Alphanumeric (2) 1 – central bank (ESA 2010 sector S.121) 2 – deposit-taking corporations except the central bank (ESA 2010 sector S.122) 3 – money market funds (ESA 2010 sector S.123) 4 – investment funds other than money market funds (ESA 2010 sector S.124) 5 – other financial intermediaries, except insurance corporations and pension funds (excluding financial vehicle corporations engaged in securitisation transactions) + financial auxiliaries + captive financial institutions and money lenders (ESA 2010 sector S.125 excluding FVCs + ESA 2010 sector S.126 + ESA 2010 sector S.127) 6 – financial vehicle corporations engaged in securitisation transactions (a subdivision of ESA 2010 sector S.125) 7 – insurance corporations (ESA 2010 sector S.128) 8 – pension funds (ESA 2010 sector S.129) 9 – non-financial corporations (ESA 2010 sector S.11) 10 – general government (ESA 2010 sector S.13) 11 – households and non-profit institutions serving households (ESA 2010 sector S.14 + ESA 2010 sector S.15) 12 – **for cash & deposit only (CIC xx7x)** : central bank (ESA 2010 sector S.121), deposit-taking corporations except the central bank (ESA 2010 sector S.122) and money market funds (ESA 2010 sector S.123) 13 – **for cash & deposit only (CIC xx7x)** : non-MFIs, not included under 12	For documentation on the ESA 2010 (chapter 2): https://ec.europa.eu/eurostat/documents/3859598/5925693/KS-02-13-269-EN.PDF The purpose of this data point is to allow Pension Funds to produce their Prudential Quantitative Reports according to the directive EC 2016/2341 (IORP II directive). It complete the set of the data used for S2 requirements. **It must be filled for loans and mortgages (CIC xx8x) and deposit (CIC xx7x).** **It shall not be filled for real assets (CIC xx9x) or if the financial instrument has an ISIN codification (data point dp15 of the TPT template = "1").** Its contend can be derived from other datapoints of the TPT (data point 54_Economic_sector in most cases but not always) : for government bonds dp137=10 for securitzation instruments dp137=6 for deposit instruments - if dp54 = "Kxxxx" or "O" then dp 137="12" - in the other cases dp137="13" in the other cases : - if dp54 = "K6411" then dp 137="1" - if dp54 = "K6419" then dp 137="2" - if dp54 = "K6630" then dp137="3" for Money market funds (CIC xx43) or dp137="4" for other funds (CIC xx4x) - if dp54 = "K6619" or "K6649x" then dp137="5" - if dp54 = "K651*" or "K652*" then dp137="7" - if dp54 = "K653*" then dp137="8" - if dp54 = "T" then dp137="11" - if dp54 <> "Kxxxx" or "T" then dp137="9"	**C**		**X**	**X**	**X**	**X**	**X**	**X**	**X**	**X**		**X**	**X**	**X**	**X**	**X**	**X**			**M**	
138_Collateral_eligibility	Eligibility of the collateral according to solvency regulation (RD UE 2015/35 art 176.5 and related art197, art214)	0 - Not assessed or no collateral 1 - Compliant with art 214 and art 197.1a and art 197 1b 2 - Compliant with art 214 and art 197.1a 3 - Compliant with art 214. 4 - Not elligible	Indicate if a bond has a collateral eligible under art 176.5 S2 regulation. For covered bonds (CIC27) or securitizations (art 178) this data point should be "0".	**C**			**x**			**x**	**x**			**x**										
139_Collateral_Market_valuation_in_portfolio_currency	Market valuation of the collateral in portfolio currency	number with floating decimal	to be filled if dp 138 is "1" "2" or "3"	**C**			**x if 138 is "1" "2" or "3"**			**x if 138 is "1" "2" or "3"**			**x if 138 is "1" "2" or "3"**										
1000_TPT_Version	TPT Published Version	V2.0 (official); dated 9 January 2015 V3.0 (official) dated 12 October 2015 V4.0 (official) dated 13 February 2018 V5.0 (official) dated 16 January 2020 V6.0 (official) dated 10 January 2022		**M**	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x			