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TEMPLATES FOR THE DISCLOSURE OF AGGREGATE STATISTICAL DATA

The disclosure of aggregate statistical data referred to in Article 3 shall be performed using Templates A, B, C and D below.

TEMPLATE A FOR THE DISCLOSURE OF AGGREGATE STATISTICAL DATA WITH REGARD TO INSURANCE AND REINSURANCE UNDERTAKINGS SUPERVISED UNDER DIRECTIVE 2009/138/EC

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ANNEX I

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a Data on the Solvency Capital Requirement by risk module and sub-module does not include information on undertakings with ring-fenced funds or matching portfolios, since data on the Solvency Capital Requirement is only available at entity level for these undertakings due to the nature of the calculation.

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AMOUNTS OF ASSETS, LIABILITIES AND OWN FUNDS

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AS	l Dajb uity risk	N/A	N/A	N/A	N/A
AS	l 9ao perty risk	/N/A	N/A	N/A	N/A
AS	l Spd ead risk	N/A	N/A	N/A	N/A
AS	l Mærket risk concent		N/A	N/A	N/A
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AS	l Øb unter default risk	phitty	N/A	N/A	N/A
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AS	l Mta rtalit risk	tyN/A	N/A	N/A	N/A
AS	l Døb ngevi risk	ity/A	N/A	N/A	N/A
AS	l Dis abili morbidi risk	-	N/A	N/A	N/A
AS	l Daø se risk	N/A	N/A	N/A	N/A
AS	l Dæt e expense risk	N/A	N/A	N/A	N/A
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AS	l Døg catastro risk	N/A phe	N/A	N/A	N/A

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AS	N/A life underwriting risk	N/A	N/A	N/A
AS	l Nem- N/A life premium and reserve risk	N/A	N/A	N/A
AS	N/A life lapse risk	N/A	N/A	N/A
AS	l Nem- life catastrophe risk	N/A	N/A	N/A
AS	Brftangib №/A asset risk	N/A	N/A	N/A
AS	199peratioNa/A risk	N/A	N/A	N/A
AS	20otal N/A amount of the Solvency Capital Requirement	N/A	N/A	N/A

a Data on the Solvency Capital Requirement by risk module and sub-module does not include information on undertakings with ring-fenced funds or matching portfolios, since data on the Solvency Capital Requirement is only available at entity level for these undertakings due to the nature of the calculation.

Changes to legislation: Commission Implementing Regulation (EU) 2015/2451, ANNEX I is up to date with all changes known to be in force on or before 06 July 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details) EUR 2015 No. 2451 may be subject to amendment by EU Exit Instruments made by the Prudential Regulation Authority under powers set out in The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (S.I. 2018/1115), regs. 2, 3, Sch. Pt. 2. These amendments are not currently available on legislation.gov.uk. Details of relevious amending instruments can be found on their website/s. (See end of Document for details) View outstanding changes

rel	er ton t amen	ding instruments can be	found	on their	website/s. (See	end o	f Document for details)	View	outstanding changes
	spread								
	risk								
	and								
	market								
	concen								
	sub-								
	module	es							
	and								
	counter	rnarty							
	default								
	risk								
	module	2							
	for								
	which								
	a								
	reasses	sment							
	of	Silicit							
	the								
	credit								
	quality								
	steps								
	of								
	the								
	larger								
	or								
	more								
	comple exposu	rog							
		168							
	has been								
	conduc	at a d							
	in	tieu							
	accorda								
	with	ance							
	Article								
	4(5) of								
	Delega	tad							
	Regula	tion							
	(EU)	.tiOii							
	2015/3	5							
	at	3 —							
	the								
	level								
	of								
	aggreg	ation							
	availab	anon de							
	express	red							
	as	scu							

a Data on the Solvency Capital Requirement by risk module and sub-module does not include information on undertakings with ring-fenced funds or matching portfolios, since data on the Solvency Capital Requirement is only available at entity level for these undertakings due to the nature of the calculation.

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a Data on the Solvency Capital Requirement by risk module and sub-module does not include information on undertakings with ring-fenced funds or matching portfolios, since data on the Solvency Capital Requirement is only available at entity level for these undertakings due to the nature of the calculation.

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a Data on the Solvency Capital Requirement by risk module and sub-module does not include information on undertakings with ring-fenced funds or matching portfolios, since data on the Solvency Capital Requirement is only available at entity level for these undertakings due to the nature of the calculation.

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a Data on the Solvency Capital Requirement by risk module and sub-module does not include information on undertakings with ring-fenced funds or matching portfolios, since data on the Solvency Capital Requirement is only available at entity level for these undertakings due to the nature of the calculation.

			tion (EU) 2015/2451, ANNEX I	
			anges that may be brought into	
			ced with annotations. (See end o struments made by the Prudenti	
			nical Standards etc.) (Amendme	
				on legislation.gov.uk. Details of
		found on their website	s. (See end of Document for de	tails) View outstanding changes
partial				
interna				
model				
for				
the				
calcul	ation			
of				
the				
Solver				
Capita				
Requi	rement			
AS2The	N/A	N/A	N/A	N/A
numbe		11/11		IN/A
of				
insura	nce			
and	nec			
.	ronoo			
reinsu				
	akings			
using				
an	1			
approv				
interna				
model				
which				
scope				
includ	e\$			
credit				
risk				
in				
both				
marke	t			
risk				
and				
counte	erparty			
defaul	t T			
risk				
REGIILA	TORY CAPITAI	REQUIREME	ENTS — CAPITAL A	DD-ONS
AS23 the	N/A			N/A
		N/A	N/A	IN/A
numbe	²¹			
of	.			
capital	1			
add-				
ons				
AS23he	N/A	N/A	N/A	N/A
averag		1 1/11	1 1/1 1	11/11
capital				
add-	•			
	ha Salvanay Canital Bass	iromont by right modul	e and sub-module does not inclu	udo information on undertalrings

a Data on the Solvency Capital Requirement by risk module and sub-module does not include information on undertakings with ring-fenced funds or matching portfolios, since data on the Solvency Capital Requirement is only available at entity level for these undertakings due to the nature of the calculation.

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per undertaking			
distribution of capital add- ons measured as a percentage of the Solvency Capital Requirement with regard to all insurance and reinsurance undertakings supervised under Directive 2009/138/ EC	N/A	N/A	N/A

Data on the Solvency Capital Requirement by risk module and sub-module does not include information on undertakings with ring-fenced funds or matching portfolios, since data on the Solvency Capital Requirement is only available at entity level for these undertakings due to the nature of the calculation.

TEMPLATE B FOR THE DISCLOSURE OF AGGREGATE STATISTICAL DATA WITH REGARD TO INSURANCE GROUPS SUPERVISED UNDER DIRECTIVE 2009/138/EC

Cell Number	Item	31.12.(x-4)	31.12.(x-3)	31.12.(x-2)	31.12.(x-1)
TYPES OF C	CROUPS				
AG24	The number of insurance groups of which the supervisory authority is the group supervisor including:				

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2018 (S.I. 2018/1	n The Financial Regul 115), regs. 2, 3, Sch. P i nskru ments can be fo	t. 2. These amendmen	ts are not currently a	vailable on legislation	.gov.uk. Details of
A(4) unenuing	number of insurance and reinsurance subsidiary undertakings at national level	and on their websites.	. (See ena of Docume	m for details) riew of	usumung enunges
AG24b	The number of insurance and reinsurance subsidiary undertakings in other Member States				
AG24c	The number of insurance and reinsurance subsidiary undertakings in third countries:				
AG24ca	Of which the number of insurance and reinsurance subsidiary undertakings in equivalent third countries				
AG24cb	Of which the number of insurance and reinsurance subsidiary undertakings in nonequivalent third countries				
AG25	The number of insurance groups of which the supervisory authority is				

Changes to legislation: Commission Implementing Regulation (EU) 2015/2451, ANNEX I is up to date with all changes

ANNEX I

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known to be in force on or before 06 July 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)EUR 2015 No. 2451 may be subject to amendment by EU Exit Instruments made by the Prudential Regulation Authority under powers set out in The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (S.I. 2018/1115), regs. 2, 3, Sch. Pt. 2. These amendments are not currently available on legislation gov.uk. Details of relevant amending it we pand pan be found on their website/s. (See end of Document for details) View outstanding changes supervisor, where the ultimate parent insurance or reinsurance undertaking or insurance holding company which has its head office in the Union is a subsidiary undertaking of a company which has its head office outside of the Union AG26 The number of ultimate parent insurance or reinsurance undertakings or insurance holding companies or mixed financial holding companies subject to group supervision at national level by the supervisory authority in accordance with Article 216 of Directive 2009/138/EC, including: AG26a Name of such undertaking or holding company

Changes to legislation: Commission Implementing Regulation (EU) 2015/2451, ANNEX I is up to date with all changes known to be in force on or before 06 July 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details) EUR 2015 No. 2451 may be subject to amendment by EU Exit Instruments made by the Prudential Regulation Authority under powers set out in The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (S.I. 2018/1115), regs. 2, 3, Sch. Pt. 2. These amendments are not currently available on legislation,gov.uk. Details of

ACCOUNT amend	ing instruments the be fo	und on their website/.	s. (See end of Docume	nt for details) View of	utstanding changes
	of its insurance and reinsurance subsidiary undertakings at national level				
AG26c	The number of its insurance and reinsurance subsidiary undertakings in other Member States				
AG26d	The number of its insurance and reinsurance subsidiary undertakings in third countries				
AG26da	Of which, the number of its insurance and reinsurance subsidiary undertakings in equivalent third countries				
AG26db	Of which, the number of its insurance and reinsurance subsidiary undertakings in nonequivalent third countries				
AG27	The number of ultimate parent insurance or reinsurance undertakings				

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Changes to legislation: Commission Implementing Regulation (EU) 2015/2451, ANNEX I is up to date with all changes known to be in force on or before 06 July 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)EUR 2015 No. 2451 may be subject to amendment by EU Exit Instruments made by the Prudential Regulation Authority under powers set out in The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (S.I. 2018/1115), regs. 2, 3, Sch. Pt. 2. These amendments are not currently available on legislation gov.uk. Details of relevant amending i 2000 Meh 38 an be found on their website/s. (See end of Document for details) View outstanding changes EC for the calculation of the solvency at the level of the group AG30 The total amount of the group eligible own funds for the insurance groups of which the supervisory authority is the group supervisor AG30a The total amount of the group eligible own funds calculated in accordance with method 1 as referred to in Article 230(1) of Directive 2009/138/ EC for the insurance groups of which the supervisory authority is the group supervisor AG30b The total amount of the group eligible own funds calculated in accordance with method 2 as referred to in Article 233 of Directive 2009/138/ EC for the insurance

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Changes to legislation: Commission Implementing Regulation (EU) 2015/2451, ANNEX I is up to date with all changes known to be in force on or before 06 July 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)EUR 2015 No. 2451 may be subject to amendment by EU Exit Instruments made by the Prudential Regulation Authority under powers set out in The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (S.I. 2018/1115), regs. 2, 3, Sch. Pt. 2. These amendments are not currently available on legislation gov.uk. Details of relevant amending i and the found on their website/s. (See end of Document for details) View outstanding changes which the supervisory authority is the group supervisor AG30c The total amount of the group eligible own funds calculated in accordance with the combination of method 1 and method 2 as referred to in Article 220 of Directive 2009/138/ EC for the insurance groups of which the supervisory authority is the group supervisor GROUP SOLVENCY CAPITAL REQUIREMENT AG31 The total amount of the group Solvency Capital Requirement for the insurance groups of which the supervisory authority is the group supervisor AG31a The total amount of the group Solvency Capital Requirement calculated in accordance

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relevant amena	8/1115), regs. 2, 3, Sch. P ling i withnenstand e fo	und on their website/	s. (See end of Docum	ent for details) View o	utstanding changes
	1 as referred				
	to in Article				
	230(1) of				
	Directive				
	2009/138/				
	EC for the				
	insurance				
	groups of				
	which the				
	supervisory				
	authority is				
	the group				
	supervisor				
	for the group				
	Solvency				
	Capital				
	Requirement				
AG31b	The total				
AGS10	amount of				
	the group				
	Solvency				
	Capital Requirement				
	calculated in				
	accordance				
	with method				
	2 as referred				
	to in Article				
	233 of				
	Directive				
	2009/138/				
	EC for the				
	insurance				
	groups of which the				
	supervisory				
	authority is the group				
	supervisor				
	for the group				
	Solvency				
	Capital				
	Requirement				
AG31c	The total				
	amount of				
	the group				
	Solvency				
	Capital				
	Requirement				
	calculated in				
	accordance				

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relevant amending	i ssupenents oary be fo	und on their website/\$	s. (See end of Docume	nt for details) View of	itstanding changes
	authority is				
	the group				
	supervisor				
	using an				
	approved				
	partial				
	internal				
	model for the				
	calculation				
	of the group				
	Solvency				
	Capital				
	Requirement				
AG32ba	Of which, approvals in accordance with Article 230 of Directive 2009/138/EC				
AG32bb	Of which, approvals in accordance with Article 231 of Directive 2009/138/EC				

TEMPLATE C FOR THE DISCLOSURE OF QUANTITATIVE AGGREGATE STATISTICAL DATA ON THE SUPERVISORY AUTHORITY

Cell	Item	31.12.(x-4)	31.12.(x-3)	31.12.(x-2)	31.12.(x-1)
Number					
STAFF OF T	HE SUPERVIS	SORY AUTHO	RITY		
B1b	The number of staff at the end of the calendar year				
ON-SITE IN	SPECTIONS			,	
B2a	The total number of on-site inspections undertaken both at solo and group level				
B2aa	Of which, the number				

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2018 (S.I. 2018/1 relevant amending	1115), regs. 2, 3, Sch. P g i 0strtøgsdat an be fo	t. 2. These amendmen und on their website/.	ts are not currently av s. (See end of Docume	vailable on legislation nt for details) View of	gov.uk. Details of utstanding changes
	inspections			. ,	
B2ab	Of which, the number of ad-hoc inspections				
B2ac	Of which, the number of on-site inspections mandated to third parties				
B2ad	Of which, the number of on-site inspections under group supervision which were undertaken jointly with other members of the group's College of supervisors				
B2ae	Of which, the total number of inspections conducted in order to review and evaluate the reliance of undertakings on external ratings				
B2b	The total number of man- days spent on on-site inspections both at solo and group level				
В3	The number of formal reviews of ongoing				

Changes to legislation: Commission Implementing Regulation (EU) 2015/2451, ANNEX I is up to date with all changes

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known to be in force on or before 06 July 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)EUR 2015 No. 2451 may be subject to amendment by EU Exit Instruments made by the Prudential Regulation Authority under powers set out in The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (S.1. 2018/11/15), regs. 2, 3, Sch. Pt. 2. These amendments are not currently available on legislation gov.uk. Details of relevant amending i compliance of found on their website/s. (See end of Document for details) View outstanding changes full or partial internal models with the requirements both at solo and group level B₃a Of which, the number of reviews conducted in order to review and evaluate the reliance of undertakings on external ratings **INTERNAL MODELS** B4a The number of partial and of full internal models submitted for approval at solo level B4aa Of which, the number of partial and of full internal models which scope includes credit risk in both market risk and counterparty default risk submitted for approval at solo level B4b The number of successful applications for approval of partial and of full internal

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relevant amending	inavadre satan be fo	und on their website/.	s. (See end of Docume	nt for details) View of	utstanding changes
	solo level				
B4ba	Of which, the number of partial and of full internal models which scope includes credit risk in both market risk and counterparty default risk at solo level				
B4c	The number of partial and of full internal models submitted for approval at group level				
B4ca	Of which, the number of partial and of full internal models which scope includes credit risk in both market risk and counterparty default risk submitted for approval at group level				
B4d	The number of successful application for approval of partial and of full internal models at group level				
B4da	Of which, the number of partial and of				

Changes to legislation: Commission Implementing Regulation (EU) 2015/2451, ANNEX I is up to date with all changes known to be in force on or before 06 July 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details)EUR 2015 No. 2451 may be subject to amendment by EU Exit Instruments made by the Prudential Regulation Authority under powers set out in The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (S.I. 2018/1115), regs. 2, 3, Sch. Pt. 2. These amendments are not currently available on legislation gov.uk. Details of relevant amending it the luna to the found on their website/s. (See end of Document for details) View outstanding changes models which scope includes credit risk in both market risk and counterparty default risk at group level SUPERVISORY MEASURES AND POWERS The number B5a of corrective measures taken, as defined by Articles 110 of Directive 2009/138/EC B5b The number of corrective measures taken, as defined by Articles 117 of Directive 2009/138/EC B₅c The number of corrective measures taken, as defined by Articles 119 of Directive 2009/138/EC B5ca Of which, the number of corrective measures which were triggered by a deviation of the risk profile of the insurance or reinsurance undertakings with respect to their credit risk

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Changes to legislation: Commission Implementing Regulation (EU) 2015/2451, ANNEX I is up to date with all changes known to be in force on or before 06 July 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details) EUR 2015 No. 2451 may be subject to amendment by EU Exit Instruments made by the Prudential Regulation Authority under powers set out in The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (S.I. 2018/1115), regs. 2, 3, Sch. Pt. 2. These amendments are not currently available on legislation, gov.uk. Details of

Bistavant amendir	instrumentation be fo	und on their website/	s. (See end of Docume	nt for details) View o	utstanding changes
	of corrective measures taken, as defined by Articles 137 of Directive 2009/138/EC				
B5e	The number of corrective measures taken, as defined by Articles 138 of Directive 2009/138/EC				
B5f	The number of corrective measures taken, as defined by Articles 139 of Directive 2009/138/EC				
В6	The number of authorisations withdrawn				
B7	The number of authorisations granted to insurance or reinsurance undertakings				
В9	The number of applications submitted to the supervisory authorities to use the matching adjustment referred to in Article 77b Directive 2009/138/EC.				

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2018 (S.I. 2018/L	115), regs. 2, 3, Sch. P	t. 2. These amendmen	ts are not currently a	gailable on legislation	gov.uk. Details of
B9kwant amending	i cyfumhitek an be fo	und on their website/	s. (See end of Docume	nt for details) View or	itstanding changes
	the number				
	of successful				
	applications				
	to use the				
	matching				
	adjustment				
	referred to in Article				
	77b Directive				
	2009/138/EC				
B10	The				
Б10	number of				
	applications				
	submitted				
	to the				
	supervisory				
	authorities				
	to use the				
	volatility				
	adjustment				
	referred to in				
	Article 77d				
	of Directive				
	2009/138/EC				
B10a	Of which,				
	the number				
	of successful				
	applications to use the				
	volatility				
	adjustment				
	referred to in				
	Article 77d				
	of Directive				
	2009/138/EC				
B11a	The number				
	of extensions				
	granted in				
	accordance				
	with Article				
	138(4) of Directive				
	2009/138/EC				
D111					
B11b	The average duration of				
	extensions				
	granted in				
	accordance				
	with Article				
	T. Control of the Con	I .		1	1

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Changes to legislation: Commission Implementing Regulation (EU) 2015/2451, ANNEX I is up to date with all changes known to be in force on or before 06 July 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details) EUR 2015 No. 2451 may be subject to amendment by EU Exit Instruments made by the Prudential Regulation Authority under powers set out in The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (S.I. 2018/1115), regs. 2, 3, Sch. Pt. 2. These amendments are not currently available on legislation gov.uk. Details of relevant amending in Standards are be found on their websites. (See end of Document for details) View outstanding changes

2018 (S.I. 2018/11	115), regs. 2, 3, Sch. P	t. 2. These amendmen	ts are not currently av	vailable on legislation	.gov.uk. Details of
relevant amending		und on their website/s	s. (See end of Docume	nt for details) View of	itstanding changes
	Directive				
	2009/138/EC				
B12	The number of authorisations granted in accordance with Article 304 of Directive 2009/138/EC				
B13	The number of applications submitted to the supervisory authority to use the transitional risk-free interest rate term structure referred to in Article 308c Directive 2009/138/EC				
B13a	Of which, the number of successful applications to use the transitional risk-free interest rate term structure referred to in Article 308c Directive 2009/138/EC				
B13b	The number of decisions to revoke the approval of this transitional measure pursuant to Article 308e				

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	2009/138/EC.			
B14	The number of applications submitted to the supervisory authority to use the transitional deduction to technical provisions referred to in Article 308d Directive 2009/138/EC			
B14a	Of which, the number of successful applications to use the transitional deduction			
	to technical provisions referred to in Article 308d Directive 2009/138/EC			
COLLEC	GES OF SUPERVIS	ORS		
B15a	The number of meetings of Colleges of supervisors which the supervisory authority attended as a member			
B15b	The number of meetings of Colleges of supervisors which the supervisory authority chaired			

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OWN FUND APPROVALS							
B16a	The number of applications submitted to the supervisory authorities for the approval of ancillary own funds						
B16aa	Of which, the number of successful applications for approval of ancillary own funds						
B17	The number of applications submitted to the supervisory authorities for approval of the assessment and classification of ownfund items, which are not covered by the lists laid down in Articles 69, 72, 74, 76 and 78 of Delegated Regulation (EU) 2015/35						
B17a	Of which, the number of successful applications for the approval of the						

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TEMPLATE D FOR THE DISCLOSURE OF QUALITATIVE AGGREGATE STATISTICAL DATA ON THE SUPERVISORY AUTHORITY

Information shall be disclosed under the headings below. The disclosure shall include data of the four previous years under each heading.

The structure of the supervisory authority
The criteria used for the application of capital add-ons
The criteria used for the calculation of capital add-ons
The criteria used for the removal of capital add-ons
The main features of the approved items of ancillary own funds
The main features of the approved items of own-fund items, which are
not covered by the relevant lists of the Articles 69, 72, 74, 76 and 78 of
Delegated Regulation (EU) 2015/35
The method used to assess and classify the approved items of own-fund
items, which are not covered by the relevant lists of the Articles 69, 72,
74, 76 and 78 of Delegated Regulation (EU) 2015/35

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Changes to legislation:

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Changes and effects yet to be applied to:

Regulation revoked by 2023 c. 29 Sch. 1 Pt. 3