2024 Questionnaire

for the April 2024 Aggregation Method (AM) Data Collection Exercise of the

Monitoring Period Project

("the AM Questionnaire")

This document must be read in conjunction with the associated 2024 Aggregation Method Data Collection Technical Specifications and Template documentation to provide an accurate and up-to-date understanding of the data collection.

1 Introduction

1.1 Preamble

This Questionnaire focuses on supplementary information in relation to data provided in the Template for the 2024 AM Data Collection Exercise of the Monitoring Period Project, and is due 31 July 2024.

Defined terms in this document shall have the same meaning as ascribed to them in the Guidelines unless otherwise defined herein.

1.2 Confidentiality

This Questionnaire forms part of the documentation for the Monitoring Period Project. Please refer to the Introduction and Purpose and the Applicable Technical Standards in the 2024 AM Data Collection Technical Specifications, as well as the Monitoring Period Guidelines, for information in relation to confidentiality of this document and the information submitted by Volunteer Groups using this document. For avoidance of doubt, responses to this Questionnaire that are received in line with the processes outlined in the 2024 AM Data Collection Technical Specifications will benefit from the same level of confidentiality as the information submitted via the Template for the 2024 AM Data Collection Exercise of the Monitoring Period Project.

1.3 Instructions

Please:

- Provide your answers ONLY in the spaces in the table provided for responses to each question.
- **DO NOT** alter the structure of this document (e.g. do not add additional rows or boxes for your answers, unless they are within the space already provided).
- **DO NOT** enter any information in blank spaces between questions or sections. The structure provided in this document is used to collate responses across Volunteer Groups. Any information entered outside this structure may result in that information being discarded during collation of the responses.

If this results in any problems with providing a response to any question in this Questionnaire, please email AM_Data_Collection@bis.org with details of the problem.

Please refer to the 2024 AM Data Collection Technical Specifications for instructions on submitting this Questionnaire. In particular, please adhere to the deadlines and the file naming convention provided therein.

2   Identification

1	Please provide the name of your Volunteer Group below:
	Volunteer Group name
	Insert text

2	Please indicate the date of submission of this Questionnaire (dd/mm/yyyy). If an earlier submission of this Questionnaire has been updated please indicate a new date here:
	Date of this submission
	Insert text

3	Please indicate the name of the contact persons for queries about the responses to this Questionnaire, including email address and telephone number.

Primary Contact	Information
Name:	Insert text
Email:	Insert text
Phone:	Insert text

Backup Contact	Information
Name:	Insert text
Email:	Insert text
Phone:	Insert text

3 Aggregation Method Data Collection Questionnaire

4	Were there any practical issues or difficulties encountered in applying the AM approach?
	Provide your response by placing an 'x' in the relevant cell: ☐ YES ☐ NO ☐ Not Applicable If YES, please summarise.

Item name	Description and rationale
Insert text	Insert text

(Add additional rows as necessary)

5	Were any material assumptions or simplifications used when providing data on the AM approach?
	Provide your response by placing an 'x' in the relevant cell: ☐ YES ☐ NO ☐ Not Applicable If YES, please describe those underlying assumptions and/or simplifications.

Item name	Description and rationale
Insert text	Insert text

(Add additional rows as necessary)

6	Were there any differences in the scope of group on which the AM data collection was based from that of the 2024 ICS data collection?
	Provide your response by placing an 'x' in the relevant cell: ☐ YES ☐ NO ☐ Not Applicable If YES, please provide details of which entities were excluded from AM and the rationale for the difference.

Item name	Description and rationale
Insert text	Insert text

(Add additional rows as necessary)

7	For mutual volunteer groups, do you have non-paid up capital resources that qualify as ICS capital resources?
	Provide your response by placing an 'x' in the relevant cell: ☐ YES ☐ NO ☐ Not Applicable If YES, please describe impact on the available capital if these instruments were not recognised. Table: *(Add additional rows as necessary)*

Item name	Description and rationale
Insert text	Insert text

8	Are there any legal entities in the group that are subject to capital regimes that cannot be mapped to the provided *Entity Categories* and so were mapped to one of the blank categories provided (eg Regime A)?
	Provide your response by placing an 'x' in the relevant cell: ☐ YES ☐ NO ☐ Not Applicable If YES, please describe the other capital regime(s) that were entered including the local capital standard and intervention level. Table below *(Add additional rows as necessary)*

Entity Category in Template	Name of Capital Regime	Notes on Available / Required Capital
Regime A	Insert text	Insert text
Regime B		
Regime C		
Regime D		
Regime E		

9	The internal model scalar currently uses the same scalars as the 99.5% Value at Risk (VaR) scalar. Are there any differences between the level the AM is scaled to under the 99.5% VaR option and your assessment of the risk at this level of policyholder protection for your internal model? If so, please provide any relevant data or evidence.
	Provide your response by placing an 'x' in the relevant cell: ☐ YES ☐ NO ☐ Not Applicable If YES, please describe.

Item name	Description and rationale
Insert text	Insert text

(Add additional rows as necessary)

10	Do you have further comments regarding the data collected to support the development of the Aggregation Method? Where appropriate, this includes comments on data, additional relevant data, and/or calculations that you consider relevant to the AM analysis (that is, have the potential to have a material impact on any conclusions reached based on the data and/or its analysis).
	Provide your response by placing an 'x' in the relevant cell: ☐ YES ☐ NO ☐ Not Applicable If YES, please describe.

Item name	Description and rationale
Insert text	Insert text

(Add additional rows as necessary)