

Bank of England PRA

Appendices to PS15/24 – Review of Solvency II: Restatement of assimilated law

November 2024



Contents

Chapter 1: Overview

[Appendix 1: Final changes to PRA rules and policy materials](#)

[Appendix 2: Respondents to CP5/24 who have consented to the publication of their names](#)

[Appendix 3: Abbreviations](#)

[Appendix 4: Final PRA Rulebook: Solvency II reform instrument 2024](#)

[Appendix 5: Final PRA Rulebook: Solvency II reporting reform instrument 2024](#)

[Appendix 6: Final PRA Rulebook: Solvency II instrument 2024](#)

[Appendix 7: Standard Formula Annexes](#)

[Appendix 8: Mapping tables for Solvency II review](#)

Chapter 2: General provisions

[Appendix 9: Statement of policy - The PRA's approach to the publication of Solvency II technical information](#)

Chapter 3: Technical Provisions: Risk margin

[Appendix 10: Supervisory Statement SS8/24 – Solvency II: Calculation of technical provisions](#)

Chapter 4: Technical provisions: Further requirements

[Appendix 10: Supervisory Statement SS8/24 – Solvency II: Calculation of technical provisions](#)

Chapter 5: Own Funds

[Appendix 11: Statement of policy - Solvency II: The PRA's approach to insurance own funds permission](#)

[Appendix 12: Updated supervisory statement SS2/15 – Solvency II: Own funds](#)

Chapter 6: Standard Formula Proposal 1: Restatement of assimilated law for the areas covered

[Appendix 13: Statement of policy - Solvency II: The PRA's approach to Standard formula adaptations](#)

Chapter 7: Standard Formula Proposal 2: Notifications and further use of section 138BA permissions

[Appendix 13: Statement of policy - Solvency II: The PRA's approach to Standard formula adaptations](#)

Chapter 10: Public Disclosure

[Appendix 14: Updated statement of policy – Solvency II: regulatory reporting waivers](#)

[Appendix 15: Updated statement of policy – Interpretation of EU guidelines and recommendations: Bank of England and PRA approach after the UK's withdrawal from the EU](#)

[Appendix 16: Updated supervisory statement SS40/15 – Solvency II: reporting and disclosure](#)

Chapter 11: Insurance Special Purpose Vehicles

[Appendix 17: Updated supervisory statement SS8/17 – Authorisation and supervision of UK insurance special purpose vehicles](#)

[Appendix 18: UK insurance special purpose vehicle application forms reporting templates and instructions](#)

Chapter 12: Insurance Groups

[Appendix 19: Statement of policy - The PRA's approach to insurance group supervision](#)

[Appendix 20: Supervisory statement SS9/15 – Solvency II: Group supervision](#)

Chapter 13: Other proposals from CP5/24

[Appendix 21: Statement of policy – Solvency II: Volatility adjustment permissions](#)

[Appendix 22: Statement of policy – Permissions for transitional measures on technical provisions and risk-free interest rates](#)

[Appendix 23: Statement of policy – Solvency II: Capital add-ons](#)

[Appendix 24: Statement of policy – Solvency II: The PRA’s approach to the permissible recovery period for insurers to restore full cover for their SCR](#)

[Appendix 25: \[Deleted in its entirety\] SS15/15 - Solvency II: Approvals](#)

[Appendix 26: \[Deleted in its entirety\] SS23/15 – Solvency II: supervisory approval for the volatility adjustment](#)

Chapter 15: Other minor amendments to PRA rules, reporting and disclosure templates and instructions, and policy materials

[Appendix 27: Other supervisory statements and statements of policy that have been amended to refer to the PRA Rulebook instead of assimilated law and other minor changes](#)

[Appendix 28: Other supervisory statements and statements of policy that have not required any amendments as a result of the restatement of assimilated law](#)

[Appendix 29: Reporting and disclosure templates and instructions](#)