

Lloyd's Capital Return 2022

MDC Development

Last updated: 01 July 2021
Next review: 31 July 2021 (post testing)
By: MRC MI Team

Comparison Report

- **Remove LCR Comparison Report 2**

This report within the MDC UI is being removed, as the original LCR Comparison Report performs the same analysis.

Instructions update

- Forms 500, 502, 510 – Question 1:
 - Calculation of the Post-Diversified Claims.
 - Inputs to the CAT and Cyber dropdown selections.
 - Forms 502 – Question 1: Instructions removed due to cells now being pre-populated.
 - Forms 530 – Question 1: Calculation of RI recovery gross all counterparties.
 - Forms 530 – Question 2: Calculation of RI benefit.
 - Forms 540 – Question 1: Calculation and use of upper and lower bounds.
 - Forms 550 – Question 2: Input to the SBF reconciliation comments.
 - Forms 561 – Question 1: Input to the Plan versus Modelled loss ratio comments.
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Guidance reference update

- Forms 520, 540, 561 – Question text:
 - References to the SCR Guidance updated to reflect the reissuance in June/July 2020.
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Form 550

- **Remove row**
LCR and SBF Reconciliations (Table 2)
 - Binary event credit
 - **New rows**
LCR and SBF Reconciliations (Table 2)
 - Difference between plan and model loss ratios
 - RI costs beyond planned year
 - Profit from unearned unwritten business on prior YOA not in TPs
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Form 571

- **Remove graph**
Ultimate SCR RI Contract Boundaries Adjustment
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Form 600

- **Remove formula**
Premium Risk 1:200 Stress (Section B) – Significant Movement formula now a blank cell.
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