

S.01.03. - Basic Information - RFF and matching adjustment portfolios

General comments:

This Annex contains additional instructions in relation to the templates included in Annex I of this Regulation. The first column of the next table identifies the items to be reported by identifying the columns and lines as showed in the template in Annex I.

This annex relates to opening and annual submission of information for individual entities.

All ring-fenced funds and matching portfolios shall be identified regardless if they are material for the purposes of submission of information.

In the first table all ring-fenced funds and matching adjustments portfolios shall be reported. In case a ring-fenced fund has a matching portfolio not covering the full RFF three funds have to be identified, one for the RFF, other for the MAP inside the RFF and other for the remaining part of the fund (vice-versa for the situations where a MAP has a RFF).

In the second table the relations between the funds as explained in previous paragraph are explained. Only the funds with such relations shall be reported in the second table.

	ITEM	INSTRUCTIONS
List of all RFF/MAP (overlaps allowed)		
C0040	Fund /Portfolio Number	Number which is attributed by the undertaking, corresponding to the unique number assigned to each ring fenced fund and matching adjustment portfolio. This number has to be consistent over time and should be used to identify the ring fenced funds and the matching portfolio number in other templates.
C0050	Name of ring-fenced fund/Matching adjustment portfolio	Indicate the name of the ring fenced fund and matching adjustment portfolio. When possible (if linked to a commercial product) the commercial name should be used. The name shall be unique and be kept consistent over time.
C0060	RFF/MAP/Remaining of a fund	Indicate if it is a ring fenced fund or a matching portfolio. In the cases where other funds are included within one fund this cell should identify the type of each fund or sub-fund. One of the options in the following closed list shall be used: 1 – Ring-fenced fund 2 – Matching portfolio 3 – Remaining of a fund
C0070	RFF/MAP with sub RFF/MAP	Identify if the fund identified has other funds embedded. One of the options in the following closed list shall be used: 1 – Fund with other funds embedded 2 – Not a fund with other funds embedded Only the “mother” fund shall be identified with option 1.
C0080	Material	Indicate if the ring-fenced fund or a matching portfolio is material for the purposes of detailed submission of information. One of the options in the following closed list shall be used: 1 – Material 2 – Not material This item is to be reported only for the “mother” fund.

C0090	Article 304	Indicate whether the RFF is under article 304 of Solvency II Directive. One of the following option should be used: 1 – RFF under article 304 – with the option for the equity risk sub-module 2 – RFF under article 304 – without the option for the equity risk sub-module 3 – RFF not under article 304
List of RFF/MAP with sub RFF/MAP		
C0100	Number of RFF/MAP with sub RFF/MAP	For the funds with other funds embedded (option 1 reported in item C0070) identify the number as defined for item C0010. The fund shall be repeated for as many lines as needed to report the funds embedded.
C0110	Number of sub RFF/MAP	Identify the number of the funds embedded in other funds as defined for item C0010.
C0120	Sub RFF/MAP/Remaining of a fund	Identify if the nature of the fund embedded in other funds. One of the options in the following closed list shall be used: 1 – Ring-fenced fund 2 – Matching portfolio 3 – Remaining of a fund