

S.01.03 – Basic information – RFF and matching adjustment portfolios

General comments:

This section relates to opening and annual submission of information for groups.

All ring-fenced funds and matching portfolios should 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.

For group reporting the following specific requirements shall be met:

- a) This information is applicable when method 1 as defined in Article 230 of Solvency II Directive is used, either exclusively or in combination with method 2 as defined in Article 233 of Solvency II Directive;
- b) When combination method is being used, this information is to be submitted only for the part of the group calculated with method 1 as defined in Article 230 of Solvency II Directive, and;
- c) This information does not apply to groups when method 2 as defined in Article 233 of Solvency II Directive is being used exclusively.

	ITEM	INSTRUCTIONS
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List of all RFF/MAP (overlaps allowed)

C0010	Legal name of the undertaking	Legal name of the undertaking within the scope of group supervision that holds the RFF/MAP
C0020	Identification code of the undertaking	<p>Identification code of the undertaking, using the following priority:</p> <ul style="list-style-type: none"> - Legal Entity Identifier (LEI) - Specific code <p>When the undertaking uses the option “Specific code” the following shall be considered:</p> <ul style="list-style-type: none"> - For European Economic Area (re) insurance undertakings within the scope of group supervision: identification code used in the local market, attributed by the undertaking’s supervisory authority - For non-EEA undertakings and non-regulated undertakings within the scope of group supervision, identification code provided will be provided by the group. When allocating an identification code to each non-EEA or non-regulated undertaking, it should comply with the following format in a consistent manner: identification code of the parent undertaking + ISO 3166-1 alpha-2 code of the country of the undertaking + 5 digits
C0030	Type of code of the ID of the undertaking	<p>Type of ID Code used for the “Identification code of the undertaking” item. One of the options in the following closed list shall be used:</p> <ul style="list-style-type: none"> 1 – LEI 2 – Specific code

C0040	Fund/Portfolio Number	Number which is attributed by the undertaking, corresponding to the unique number assigned to each ring fenced fund and matching portfolio. This number has to be consistent over time and shall 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 shall be used. If not possible, e.g. if the fund is linked to several commercial products, a different name shall be used. The name shall be unique and be kept consistent over time.
C0060	RFF/MAP/Remaining part 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 shall 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 part 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 In case of fund with other funds embedded, 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 shall 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 C0040. The fund shall be repeated for as many rows 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 C0040.
C0120	Sub RFF/MAP	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