

Q&A

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Question

The LOG for column C0310 of template S.08.01 Credit Quality Step of derivatives does not state explicitly that it only relates to over-the-counter derivatives as does the LOG for C0290. It would be logical for these cells to be related and therefore for C0310 also only to be applicable to over-the-counter derivatives. After all, if no rating is reported, the credit quality step can not be derived.

Can you please confirm that column C0310 of template S.08.01 is only applicable to over-the-counter derivatives.

EIOPA answer

EIOPA confirms that C0310 of template S.08.01 is only applicable to over-the-counter derivatives consistently with C0290.