

# Q&A

QUESTION ID:

2395

REGULATION REFERENCE:

(EU) No 2015/2450 - templates for the submission of information to the supervisory authorities

TOPIC:

Reporting Templates

ARTICLE:

N/A

TEMPLATE:

S.06.02

STATUS:

Final

DATE OF SUBMISSION

23 Feb 2022

BACKGROUND OF THE QUESTION:

The existing guidance for the other fields on S.06.02 has been provided previously, e.g. at

[https://dev.eiopa.europa.eu/Taxonomy/Full/2.4.0/S2/EIOPA\\_SolvencyII\\_DRAFT\\_Business\\_package\\_supporting\\_2.4.0.zip](https://dev.eiopa.europa.eu/Taxonomy/Full/2.4.0/S2/EIOPA_SolvencyII_DRAFT_Business_package_supporting_2.4.0.zip) However guidance has not previously been provided on C0400 or C0410 on S.06.02.07.

## Question

3rd country branch reporting for Investments (S.06.02.07) includes two additional fields, C0400 "Deposit lodged as security in accordance with Article 162 (2)€" and C0410 "Confirmation that there are no rights of set off". EIOPA provides guidance for the other fields on S.06.02, and the same type of guidance is needed for these additional fields. Is there guidance available, or can be made available, defining how to complete these fields?

## Background of the question

The existing guidance for the other fields on S.06.02 has been provided previously, e.g. at

[https://dev.eiopa.europa.eu/Taxonomy/Full/2.4.0/S2/EIOPA\\_SolvencyII\\_DRAFT\\_Business\\_package\\_supporting\\_2.4.0.zip](https://dev.eiopa.europa.eu/Taxonomy/Full/2.4.0/S2/EIOPA_SolvencyII_DRAFT_Business_package_supporting_2.4.0.zip) However guidance has not previously been provided on C0400 or C0410 on S.06.02.07.

## EIOPA answer

Please note that the 2.8.0 is not yet public and the 2020 review LOGs in preparation release, but the modelling has not changed so please find below the definition of the fields.

C0400 is to identify if assets refers to a deposit lodged as security in accordance to Article 162(2) (e).

One of the options in the following closed list shall be used:

1 - Deposit lodged

2 - Not in deposit lodged

C0410 Identify if assets have no rights of set off. One of the options in the following closed list shall be used:

1 - No rights of set off

2 - Rights of set off