

EIOPA Public Event on Reporting

FINANCIAL STABILITY REPORTING

EIOPA-24-168

22nd February 2024

FINANCIAL STABILITY REPORTING

LATEST DEVELOPMENTS

Consolidated Guidelines

- ▶ In the context of the regular review of the Implementing Technical Standards (ITSs) on reporting and disclosure, the Guidelines on Financial Stability (FS) reporting have been amended via **errata publications**
- ▶ EIOPA will publish a **consolidated version of Guidelines on Financial Stability (FS)** reporting that encompasses:
 - ▶ All past amendments and corrections covered in the published Erratas
 - ▶ Clarifications on aspects of the reporting for several FS templates, that came apparent via the Q&A process
- ▶ The consolidated version will be accompanied with its corresponding technical annexes (A and B)
- ▶ The publication of the Guidelines is planned for Q1-2024

Reporting of S.38.01.11

- ▶ EIOPA published for the first time the **shocked risk-free rates (RFR) for the calculation of the “Option-adjusted” duration** to be reported in S.38.01.11 - Duration of technical provisions
- ▶ The shocked RFR aims to ensure consistent calculation of this duration metric
- ▶ EIOPA will update the term structures and publish them twice a year. The next update is coming in July 2024



THANK YOU!

For more information visit:
<https://www.eiopa.europa.eu>