

Bank of England PRA

Chapter 10

Instructions regarding reporting templates

IM.02 — Internal model counterparty risk

General comments

This section relates to annual submission of information for individual entities.

This template is for the use of all life internal model firms – for the avoidance of doubt this excludes Lloyd's syndicates. Firms should complete the template for the total business where there are no ring-fenced funds, otherwise for each ring-fenced fund and for the remaining part.

	ITEM	INSTRUCTIONS
Z0020	Ring-fenced fund or remaining part	Identifies whether the reported figures are with regard to a RFF or remaining part. One of the options in the following closed list shall be used: 1 – Ring-fenced fund 3 – Remaining part In this template figures for embedded matching adjustment portfolios are included within the ring-fenced fund / remaining part.
Z0030	Fund number	Identification number for a ring-fenced fund or remaining part. This number is attributed by the undertaking and must be consistent over time and is either 0 or corresponds to an entry in IR.01.03. Firms may use fund 0 for the remaining part including an embedded matching adjustment portfolio where this is the total excluding all RFFs.
C0010	Name of single name exposure	Identify, for each of the 10 largest single name exposures in terms of the Loss Given Default, the name of the exposure.
C0020	Code and type of code of single name exposure	Identification code and type of code for the exposure. In order of priority, use: - Legal Entity Identifier (LEI), unless the exposure is a Lloyd's Syndicate when (LSY) should take priority - Lloyd's Syndicate Code (LSY) - Specific code attributed by the undertaking (SC) A specific code should only be used where an LEI

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		code has not been published for the exposure or where the exposure is not a Lloyd's Syndicate. In case a specific code is attributed by the undertaking, the code shall be unique for the specific exposure and shall not overlap with any other code attributed by the undertaking or any published LEI or Lloyd's Syndicate 4 digit numeric code. The type of code used and the identification code should be reported as a single cell of data separated by a /, for example: LEI/XXXXXXXXXXXXXXXXXXXXX (i.e. 20 alpha numeric code) LSY/XXXX(ie 4 numeric code) SC/XXXXXXXXXXXXXXXXXXXXX
C0040	Loss Given Default	The value of the Loss Given Default for each of the 10 largest single name exposures.
R0110/C0040	Loss Given Default	The sum of the value of the Loss Given Default for exposures which are not among the 10 largest single name exposures.
R0120/C0040	Loss Given Default	The value of Loss Given Default for Type 2 counterparty risk arising from intermediaries due for more than 3 months.
R0130/C0040	Loss Given Default	The value of Loss Given Default for Type 2 counterparty risk exposures other than receivables from intermediaries due for more than 3 months.
C0050	Probability of Default	The Probability of Default for each of the 10 largest single name exposures.
C0060	Capital Requirement	The capital charge before diversification for each of the 10 largest single name exposures.
R0110/C0060	Capital Requirement	The capital charge before diversification for single name exposures which are not among the 10 largest single name exposures.
R0120/C0060	Capital Requirement	The capital charge before diversification for type 2 counterparty risk arising from intermediaries due for more than 3 months.
R0130/C0060	Capital Requirement	The capital charge before diversification for type 2 counterparty risk exposures other than receivables from intermediaries due for more than 3 months.
R0140/C0060	Diversification	Diversification between counterparties, i.e. between amounts in R0010/C0060 – R0130/C0060.
R0150/C0060	Total capital requirement	Sum of R0010/C0060 – R0130/C0060 less diversification in R0140/C0060.