

S.26.12 – Internal model: Credit risk – for non-financial instruments

General comments:

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

This template shall be reported based on availability according to the internal model architecture and risk profile when possible with reasonable effort. The data to be reported shall be agreed between national supervisory authorities and insurance and reinsurance undertakings.

CODE	ITEM	INSTRUCTIONS
<i>Type 1 exposures in terms of impact on SCR</i>		
C0010/R0020-R0110	Name of single name exposure	Describe the name of the 10 largest single exposures.
C0020/R0020-R0110	Code of single name exposure	Identification code using the Legal Entity Identifier (LEI) if available. If not available this item should not be reported
C0030/R0010	Sum of all Losses Given Default	The sum of the Loss Given Default for all Type 1 exposures.
C0030/R0020-R0110	Type 1 exposures – Single name exposure X – Loss Given Default	The value of the Loss Given Default for each of the 10 largest single name exposures.
C0030/R0120	Type 1 aggregate Loss Given Default excluding 10 largest single name exposures	Loss Given Default for all Type 1 exposures excluding 10 largest single name exposures.
C0040/R0010	Sum of all Exposures at Default	The sum of the Exposure at Default for all Type 1 exposures.
C0040/R0020-R0110	Type 1 exposures – Single name exposure X – Exposure at Default	The value of the Exposure at Default for each of the 10 largest single name exposures.

C0040/R0120	Type 1 aggregate Exposure at Default excluding 10 largest single name exposures	The value of the Exposure at Default for all Type 1 exposures excluding 10 largest single name exposures.
C0050/R0010	Weighted average Probability of Default for Type 1 exposures	Weighted average of Probability of Default for Type 1 exposures where the weight is Exposure at Default.
C0050/R0020-R0110	Type 1 exposures – Single name exposure X – Probability of Default	The Probability of Default for each of the 10 largest single name exposures.
<i>Type 2 exposures in terms of impact on SCR</i>		
C0030/R0130	Sum of all Losses Given Default	The sum of the Loss Given Default for all Type 2 exposures.
C0030/R0140-R0180	Type 2 exposures – Loss Given Default	<p>Loss Given Default for the different exposures.</p> <p>For R0160 include the other highest main exposure excluding R0140–R0150.</p> <p>For R0170 include the other highest main exposure excluding R0140–R0160.</p> <p>For R0180 include the other highest main exposure excluding R0140–R0170.</p>
C0030/R0190	Type 2 aggregate Loss Given Default excluding R0140–R0180	Loss Given Default for all Type 2 exposures excluding R0140–R0180.
C0040/R0130	Sum of all Exposures at Default	The sum of the Exposure at Default for all Type 2 exposures.
C0040/R0140-R0180	Type 2 exposures – Exposure at Default	<p>Exposure at Default for the different exposures:</p> <p>For R0160 include the other highest main exposure excluding R0140–R0150.</p>

		<p>For R0170 include the other highest main exposure excluding R0140–R0160.</p> <p>For R0180 include the other highest main exposure excluding R0140–R0170.</p>
C0040/R0190	Type 2 aggregate Exposure at Default excluding R0140–R0180	Exposure at Default for all Type 2 exposures excluding R0140–R0180.
C0050/R0130	Weighted average Probability of Default for Type 2 exposures	Weighted average of Probability of Default for Type 2 exposures where the weight is Exposure at Default.
C0050/R0140-R0180	Type 2 exposures – Probability of Default	The Probability of Default for each of R0140–R0180. For R0140 and R0150 it shall be the weighted average of the Probabilities of Default where the weight is Exposure at Default.
C0060/R0140-R0180	Description of exposure	<p>Short description of the Type 2 exposure.</p> <p>For R0160 include the other highest main exposure excluding R0140–R0150.</p> <p>For R0170 include the other highest main exposure excluding R0140–R0160.</p> <p>For R0180 include the other highest main exposure excluding R0140–R0170.</p>
<i>Solvency Capital Requirements</i>		
C0070/R0200	Total undiversified counterparty default risk	This is the total amount of the capital charge for counterparty default risk before any diversification effects.
C0070/R0210	Diversification: counterparty default risk	<p>This is the amount of gross diversification effects allowed in aggregation of capital requirements for counterparty default risk for Type 1 and Type 2 exposures.</p> <p>This amount should be reported as a negative value.</p>
C0070/R0220	Diversified risk: counterparty default risk	This is the total amount of the capital charge for counterparty default risk.



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