

# Counterparty

## Type 1

Don't have risk mitigation effect for each reinsurer.

Don't know collateral.

For banks, don't have the most recent credit ratings.

## Type 2

"periodical aging debtors study" - source of Type 2 exposures (don't have)

Need most recent overdue debts and standard debts.

8.9.1 Type 2 exposures consist of all credit exposures which are not covered in the spread risk sub-module, and which are not type 1 exposures, including the following:

- Receivables from intermediaries
- Policyholder debtors
- Mortgage loans which meet the requirements in Article 191(2) to (13)
- Deposits with ceding undertakings, where the number of single name exposures exceeds 15
- Commitments received by an insurance or reinsurance undertaking which have been called up but are unpaid as referred to in paragraph 2(d)

## Non-life

### Premium and Reserve

Need most recent P(last, segment), Ps, Net Discounted Claims OS & IBNR, Disc. RO expense provision (earned) for: '1 – Motor vehicle liability insurance', '2 – Other motor insurance', '8 – Assistance', '9 – Miscellaneous financial loss')

## Catastrophe

Need most recent natural and man made catastrophe gross SCR.