

Internal Model Output Log IM.00 – Content of the submission & Basic Information

This log file provides instructions to complete the set of IM.00 templates.

The content of the submission templates have the following entry points:
IM.00.01.01, IM.00.01.02 and IM.00.01.03.

IM.00.01.01 (Basic information) is applicable to all firms

IM.00.01.02 (Content of the submission) is applicable to all firms

IM.00.01.03 (Basic information – ring-fenced funds) is applicable to firms where there is reporting by ring-fenced fund

CELL(S)	ITEM	INSTRUCTIONS
N/A	IM.00.01.01 Basic information	
IM.00.02.01 Z0010 C0010	Undertaking name	Legal name of the undertaking. Needs to be consistent over different submissions This must be the same as the identification code reported in the Implementing Technical Standard Reporting template S.01.02
IM.00.02.01 Z0020 C0010	Undertaking identification code	Identification code of the undertaking, using the following priority: - Legal Entity Identifier (LEI) - Identification code attributed by the PRA This must be the same as the undertaking identification code reported in template S.01.02 as specified in the Implementing Technical Standard on Reporting
IM.00.02.01 Z0040 C0010	Is this submission made under SS25/15 (one year), SS26/15 (ultimate), or both?	
IM.00.02.01 Z0050 C0010	Reporting reference date (for internal model outputs submitted under SS25/15)	Identify the ISO 8601 (yyyy-mm-dd) code of the date identifying the last day of the reporting period
IM.00.02.01 Z0060 C0010	Reporting reference date (for internal model outputs submitted under SS26/15)	Identify the ISO 8601 (yyyy-mm-dd) code of the date identifying the last day of the reporting period
IM.00.02.01 Z0080 C0010	Reporting submission date	Identify the ISO 8601 (yyyy-mm-dd) code of the date when the report to the supervisory authority is made
IM.00.02.01 Z0090 C0010	Type of undertaking	Identify the type of the reporting undertaking. The following closed list of options shall be used to identify the activity of the undertaking: 1 - Composite undertakings 2 – Life undertaking 3 - Non-Life undertakings This must be the same as the type of undertaking reported in the template S.01.02 as specified in the Implementing Technical Standard on Reporting
IM.00.02.01 Z0100 C0010	Regular / ad-hoc submission	Identify if the submission of information relates to regular submission of information or ad-hoc. The following closed list of options shall be used: 1 - Regular reporting 2 - Ad-hoc reporting

CELL(S)	ITEM	INSTRUCTIONS
IM.00.02.01 Z0210 C0010	Initial submission or re-submission	Identify if it is an initial submission of information or a re-submission of information in relation to a reporting reference date already reported. The following closed list of options shall be used: 1 – Initial submission 2 – Re-submission
IM.00.02.01 Z0320 C0010	Risk category to which the premium provision at the reporting reference date is allocated	
IM.00.02.01 Z0330 C0010	One year basis - The SCR to which outputs reported on this set of templates relate (e.g. SCR for solo undertaking, SCR for a ring fenced fund [details to be specified], Group SCR)	
IM.00.02.01 Z0340 C0010	Ultimate basis - The ultimate capital amount to which outputs reported on this set of templates relate (e.g. ultimate capital for solo undertaking, ultimate capital for a ring fenced fund [details to be specified], Group ultimate capital)	
IM.00.02.01 Z0350 C0010	Entities included in group internal model consolidated outputs	
IM.00.02.01 Z0360 C0010	Discount rate term structure methodology for insurance liabilities	
	IM.00.01.02 Content of the submission	
IM.00.01.02 C0010	Template submitted Y/N	Y = Yes ?? Reported N = No ?? Not Reported
IM.00.01.02 C0020	Reason(s) if template not completed	
N/A	IM.00.01.03 Basic information – ring-fenced funds	
IM.00.01.03 R0010 C0010	Fund / Portfolio Number	Number which is attributed by the undertaking, corresponding to the unique number assigned to each ring-fenced fund. This number has to be consistent over time and should be used to identify the ring-fenced funds in other templates.

CELL(S)	ITEM	INSTRUCTIONS
IM.00.01.03 R0010 C0020	Name of ring-fenced fund	Indicate the name of the ring-fenced fund. The name shall be unique and be kept consistent over time.
IM.00.01.03 R0010 C0030	RFF/Remaining part of a fund	Indicate if it is a ring-fenced fund / remaining part of a fund. One of the options in the following closed list shall be used: 1 – Ring-fenced fund 3 – Remaining part of a fund