



Internal model counterparty risk – Log (for template IM.02)

| CELL | ITEM | INSTRUCTIONS |
|------|-----------------|--|
| | General Comment | 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. |

| Column | | |
|--------|-----------------------------------|---|
| B1 | Firm name | Legal name of the reporting firm |
| B12 | Identification code | Identification code: - Legal Entity Identifier (LEI). - Interim entity identifier (Pre-LEI). - Identification code used in the UK (i.e. the firm’s Firm Reference Number (FRN)). |
| B13 | Type of code | Identification of the Identification code above - LEI. - Pre-LEI. - Local code. |
| B14 | Reference date | Date identifying the last day of the reporting period Date field in format ISO 8601 (yyyy-mm-dd). |
| B15 | Ring-fenced fund name | Name of the ring-fenced fund. |
| B16 | Ring-fenced fund reference number | Reference number of the ring-fenced fund. |
| A1-A10 | 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. |
| B1-B10 | Code of single name exposure | Identification code: LEI if available, otherwise Pre-LEI, otherwise blank. |
| C1-C10 | Type of code | Identification of the code in B1-B10: LEI or Pre-LEI. |
| D1-D10 | Loss Given Default | The value of the Loss Given Default for each of the 10 largest single name exposures. |
| D11 | 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. |
| D12 | Loss Given Default | The value of Loss Given Default for Type 2 counterparty risk arising from intermediaries due for more than 3 months. |
| D13 | 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. |
| E1-E10 | Probability of Default | The Probability of Default for each of the 10 largest single name exposures. |
| F1-F10 | Capital Requirement | The capital charge before diversification for each of the 10 largest single name exposures. |
| F11 | Capital Requirement | The capital charge before diversification for single name exposures which are not among the 10 largest single name exposures. |
| F12 | Capital Requirement | The capital charge before diversification for type 2 counterparty risk arising from intermediaries due for more than 3 months. |
| F13 | Capital Requirement | The capital charge before diversification for type 2 counterparty risk exposures other than receivables from intermediaries due for more than 3 months. |
| F14 | Diversification | Diversification between counterparties, i.e. between amounts in F1 – F13. |
| F15 | Total capital requirement | Sum of F1 – F13 less diversification in F14. |