



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

CELL	ITEM	INSTRUCTIONS
	General Comment	This template is for the use of all internal model firms. 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		
BI1	Firm name	Legal name of the reporting firm
BI2	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)).
BI3	Type of code	Identification of the Identification code above - LEI. - Pre-LEI. - Local code.
BI4	Reference date	Date identifying the last day of the reporting period Date field in format ISO 8601 (yyyy-mm-dd).
BI5	Ring-fenced fund name	Name of the ring-fenced fund.
BI6	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.