



Pro-forma for the notification of changes to IRB, IMM and IMA permissions under the CRR

Firm	
Date notification sent to PRA	
Description of change <i>[Describe the proposed change, including whether or not this change is related to other changes]</i>	
Category of change <i>[For IRB, according to Delegated Regulation (EU) No 529/2014 as amended by Delegated Regulation (EU) No 2015/942, does the change require PRA permission before implementation or is it a notification before implementation or a notification after implementation?]</i> <i>[For IMA, is the change considered a material change, which will require permission from the PRA as described in the IMA permission? Under Delegated Regulation (EU) No 529/2014 as amended by Delegated Regulation (EU) No 2015/942, use the classification defined in the RTS (e.g. material extension or other), for RNIv use Section 2 Supervisory Statement 13/13/ Market Risk]</i> <i>[For IMM, does the change require a pre or post notification to the PRA according to the supervisory statement 12/13]</i>	<p>IRB (Article 2 of Delegated Regulation (EU) No 529/2014 as amended by Delegated Regulation (EU) No 2015/942): Permission before implementation <input type="checkbox"/> Notification before implementation <input type="checkbox"/> Notification after implementation <input type="checkbox"/></p> <p>IMA (Article 7a of Delegated Regulation (EU) No 529/2014 as amended by Delegated Regulation (EU) No 2015/942): Permission before implementation <input type="checkbox"/> Notification before implementation <input type="checkbox"/> Notification after implementation <input type="checkbox"/></p> <p>IMA (Section 2 Supervisory Statement 13/13 Market Risk) Notification before implementation <input type="checkbox"/> Notification after implementation <input type="checkbox"/></p> <p>IMM (Section 6 Supervisory Statement 12/14 Counterparty Credit Risk): Permission before implementation <input type="checkbox"/> Notification after implementation <input type="checkbox"/></p>
Supporting rationale for category of change <i>[Full rationale to be provided, including reference to articles in EU Regulation and or Supervisory Statement against which the category of the change has been assessed]</i>	
Overseas Model Approach	Yes / No
Model information for OMA specifically	<ul style="list-style-type: none"> • Asset class and jurisdiction • Existing model or new model (i.e. moving assets from the SA to the IRB) • If existing, when it was approved by the PRA; last internal annual

	<p>validation date, details of any PMAs in place, any outstanding actions with the PRA (pre-approvals, ex-ante notifications or remedial actions), any gaps in the last annual self-attestation)</p> <ul style="list-style-type: none"> Specify any material changes planned to the model (include RWA estimates)
<p>Legal entity(s) covered by model <i>Group applications: Where applicable, please list the group firms on behalf of which this application is also being made:</i></p>	<p>Firm Name (solo/ consolidated) Firm reference number</p>
<p>New trading location</p>	<p>[For market risk only]</p>
<p>Rating System Details</p>	<p>[For IRB / credit risk only] Model name (please provide the model name(s) that this rating system refer(s) to, as reported in the latest IRB model inventory provided to the PRA): Portfolio name: Internal Model Reference (if used by firm, please provide the Model ID(s) that this rating system refer(s) to, as reported in the latest IRB model inventory provided to the PRA): Please explain further if the Model Name and the Model ID do not refer to the models reported in the latest model inventory. Model type: PD/LGD/EAD/not model specific If not model specific, please reference the main CRR Article(s) to which the change relates CRR Exposure Class(es) covered by model:</p>
<p>Range of Application of Rating System <i>[Define the range of application of the rating system, including, where relevant, the geographies and business units of assets, product types, and any other factors relevant to the range of application. If the change involves an extension or reduction in scope, then the change in scope should be clearly explained.]</i></p>	<p>[For IRB / credit risk only]</p>

<p>Rating System Portfolio Information <i>[Capital information on the range of application of the rating system that the firm is proposing to change — this information should be prior to the application of the proposed change and as at the same date as the group information requested below. If the change involves an extension or reduction to the rating system, figures relating to the current population and the changed population of rated assets should both be provided.]</i></p>	<p>[For IRB / credit risk only] RWA: Currency, units, date EAD: Currency, units, date EL: Currency, units, date</p>																																																																																									
<p>Counterparty Credit Risk</p>	<p>Name: IMM/ Repo VaR</p> <table border="1" data-bbox="564 815 1420 1588"> <thead> <tr> <th>Asset Class/ Product</th> <th>Centrally Cleared</th> <th colspan="3">Non-Centrally Cleared</th> </tr> </thead> <tbody> <tr><td>FX Derivatives</td><td></td><td></td><td></td><td></td></tr> <tr><td>Credit Derivatives</td><td></td><td></td><td></td><td></td></tr> <tr><td>Interest Rate Derivatives</td><td></td><td></td><td></td><td></td></tr> <tr><td>Equity Derivatives</td><td></td><td></td><td></td><td></td></tr> <tr><td>Soft Commodities Derivatives</td><td></td><td></td><td></td><td></td></tr> <tr><td>Base Metals Derivatives</td><td></td><td></td><td></td><td></td></tr> <tr><td>Precious Metals Derivatives</td><td></td><td></td><td></td><td></td></tr> <tr><td>Semi-precious Metals Derivatives</td><td></td><td></td><td></td><td></td></tr> <tr><td>Power Derivatives</td><td></td><td></td><td></td><td></td></tr> <tr><td>Gas Derivatives</td><td></td><td></td><td></td><td></td></tr> <tr><td>Oil Derivatives</td><td></td><td></td><td></td><td></td></tr> <tr><td>Other Energy Related Commodity Derivatives</td><td></td><td></td><td></td><td></td></tr> <tr><td>Repo/Reverse Repo</td><td></td><td></td><td></td><td></td></tr> <tr><td>Stock Borrowing/ Lending</td><td></td><td></td><td></td><td></td></tr> <tr><td>Margin Lending</td><td></td><td></td><td></td><td></td></tr> <tr><td>Long Settlement Transactions</td><td></td><td></td><td></td><td></td></tr> </tbody> </table>					Asset Class/ Product	Centrally Cleared	Non-Centrally Cleared			FX Derivatives					Credit Derivatives					Interest Rate Derivatives					Equity Derivatives					Soft Commodities Derivatives					Base Metals Derivatives					Precious Metals Derivatives					Semi-precious Metals Derivatives					Power Derivatives					Gas Derivatives					Oil Derivatives					Other Energy Related Commodity Derivatives					Repo/Reverse Repo					Stock Borrowing/ Lending					Margin Lending					Long Settlement Transactions				
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Group information <i>[Total UK Consolidation Group – as at the same date as the portfolio information above.]</i>	RWA: Currency, units, date <i>[Applicable to Credit, Counterparty Credit and Market Risk]</i> EAD: Currency, units, date <i>[Applicable to Credit and Counterparty Credit Risk]</i> EL: Currency, units, date <i>[Applicable to Credit Risk only]</i>					
Risk type information <i>[Total UK Consolidation values for the risk type of the model being changed. Specifically, credit risk, market risk or counterparty credit risk.]</i>	RWA: Currency, units, date <i>[Applicable to Credit, Counterparty Credit and Market Risk]</i> EAD: Currency, units, date <i>[Applicable to Credit and Counterparty Credit Risk]</i> EL: Currency, units, date <i>[Applicable to Credit Risk only]</i>					
Impact of the Change <i>[Please calculate the % impacts as defined in the relevant RTS/SS. For changes to the range of application of models/rating systems, base the % change calculations on the new range of application. E.g. RWA % change = ((new RWA on new scope)-(old RWA on new scope)) / (old RWA on new scope)]</i>	<p>[For IRB / credit risk]</p> RWA impact of change: Currency, units, date RWA % change, Total: % change of total UK consolidated RWAs RWA % change, Risk type: % change of total UK consolidated RWAs for credit risk RWA % change, Range of application: % change of RWAs for range of application of the rating system EAD impact of change: Currency, units, date EAD % change, Total: % change of total UK consolidated EAD EAD % change, Risk type: % change of total UK consolidated EAD for credit risk EAD % change, Range of application: % change of EAD for range of application of the rating system EL impact of change: Currency, units, date EL % change, Total: % change of total UK consolidated EL EL % change, Risk type: % change of total UK consolidated EL for credit risk EL % change, Range of application: % change of EL for range of application of the rating system <p>[For market risk]</p> RWA impact of change: Currency, units, date RWA % change, Total: % change of total UK consolidated RWAs RWA % change, Component: % change of RWAs for the component model, i.e. VaR/ Stressed VaR/ Incremental Risk Charge/ Comprehensive Risk Measure/ Risk-Not-In-VaR <p>[For counterparty credit risk]</p> RWA impact of change: Currency, units, date RWA % change, Total: % change of total UK consolidated RWAs RWA % change, Component: % change of RWAs for the component model EAD impact of change: Currency, units, date EAD % change, Total: % change of total UK consolidated EAD EAD % change, Component: % change of component model					

<p>Proposed implementation date: <i>[Date from which changes are intended to affect capital calculations, subject to receiving the necessary approval.]</i></p>	
<p>Attach supporting documentation here: <i>[For IRB and IMA the information described in Delegated Regulation (EU) No 529/2014 as amended by Delegated Regulation (EU) No 2015/942 must be submitted.</i></p> <p><i>For IMM the information described in the counterparty credit risk supervisory statement 12/13 is expected.</i></p> <p><i>As a minimum the information submitted to the PRA should include the following (which could be in addition to that required by the RTS):</i></p> <ol style="list-style-type: none"> <i>1. development document(s);</i> <i>2. validation document(s);</i> <i>3. materials presented to approval committee;</i> <i>4. approval committee minutes;</i> <i>5. a summary of the material elements of the model change;</i> <i>6. a self-assessment against all relevant CRR articles, Regulatory Technical Standards and Supervisory Statement expectations;</i> <i>and</i> <i>7. for OMA applications, demonstrate how the specific criteria set out in Chapter 21 of SS 11/13 'Internal ratings Based (IRB) approaches' are met]</i> 	

June 2021