



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>	
Joint decision required	Yes/ No Other EU competent authority:
Legal entity(s) covered by model <i>Group applications:</i>	Firm Name (solo/ consolidated) Firm reference number

<p><i>Where applicable, please list the group firms on behalf of which this application is also being made:</i></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>

Counterparty Credit Risk	Name: IMM/ Repo VaR <table border="1" data-bbox="568 244 1422 1016"> <thead> <tr> <th data-bbox="568 244 951 315">Asset Class/ Product</th> <th data-bbox="951 244 1161 315">Centrally Cleared</th> <th data-bbox="1161 244 1422 315">Non-Centrally Cleared</th> </tr> </thead> <tbody> <tr><td data-bbox="568 315 951 353">FX Derivatives</td><td data-bbox="951 315 1161 353"></td><td data-bbox="1161 315 1422 353"></td></tr> <tr><td data-bbox="568 353 951 392">Credit Derivatives</td><td data-bbox="951 353 1161 392"></td><td data-bbox="1161 353 1422 392"></td></tr> <tr><td data-bbox="568 392 951 430">Interest Rate Derivatives</td><td data-bbox="951 392 1161 430"></td><td data-bbox="1161 392 1422 430"></td></tr> <tr><td data-bbox="568 430 951 468">Equity Derivatives</td><td data-bbox="951 430 1161 468"></td><td data-bbox="1161 430 1422 468"></td></tr> <tr><td data-bbox="568 468 951 506">Soft Commodities Derivatives</td><td data-bbox="951 468 1161 506"></td><td data-bbox="1161 468 1422 506"></td></tr> <tr><td data-bbox="568 506 951 544">Base Metals Derivatives</td><td data-bbox="951 506 1161 544"></td><td data-bbox="1161 506 1422 544"></td></tr> <tr><td data-bbox="568 544 951 582">Precious Metals Derivatives</td><td data-bbox="951 544 1161 582"></td><td data-bbox="1161 544 1422 582"></td></tr> <tr><td data-bbox="568 582 951 654">Semi-precious Metals Derivatives</td><td data-bbox="951 582 1161 654"></td><td data-bbox="1161 582 1422 654"></td></tr> <tr><td data-bbox="568 654 951 692">Power Derivatives</td><td data-bbox="951 654 1161 692"></td><td data-bbox="1161 654 1422 692"></td></tr> <tr><td data-bbox="568 692 951 730">Gas Derivatives</td><td data-bbox="951 692 1161 730"></td><td data-bbox="1161 692 1422 730"></td></tr> <tr><td data-bbox="568 730 951 768">Oil Derivatives</td><td data-bbox="951 730 1161 768"></td><td data-bbox="1161 730 1422 768"></td></tr> <tr><td data-bbox="568 768 951 840">Other Energy Related Commodity Derivatives</td><td data-bbox="951 768 1161 840"></td><td data-bbox="1161 768 1422 840"></td></tr> <tr><td data-bbox="568 840 951 878">Repo/Reverse Repo</td><td data-bbox="951 840 1161 878"></td><td data-bbox="1161 840 1422 878"></td></tr> <tr><td data-bbox="568 878 951 916">Stock Borrowing/ Lending</td><td data-bbox="951 878 1161 916"></td><td data-bbox="1161 878 1422 916"></td></tr> <tr><td data-bbox="568 916 951 954">Margin Lending</td><td data-bbox="951 916 1161 954"></td><td data-bbox="1161 916 1422 954"></td></tr> <tr><td data-bbox="568 954 951 1016">Long Settlement Transactions</td><td data-bbox="951 954 1161 1016"></td><td data-bbox="1161 954 1422 1016"></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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<p>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>	<p>[For IRB / credit risk] 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</p> <p>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</p> <p>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> <p>[For market risk] 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> <p>[For counterparty credit risk] 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</p> <p>EAD impact of change: Currency, units, date EAD % change, Total: % change of total UK consolidated EAD EAD % change, Component: % change of component model</p>
<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</i></p>	

supervisory statement 12/13 is expected.

As a minimum the information submitted to the PRA should include the following (which could be in addition to that required by the RTS):

- 1. development document(s);*
- 2. validation document(s);*
- 3. materials presented to approval committee;*
- 4. approval committee minutes;*
- 5. a summary of the material elements of the model change; and*
- 6. A self-assessment against all relevant CRR articles, Regulatory Technical Standards and Supervisory Statement expectations.]*

November 2018