

MIFIDPRU 4 Annex 4R

Notification under MIFIDPRU 4.12.7R of the intended non-material change or extension to the use of an internal model

Details of Senior Manager responsible for this notification:

If the notification is being made in respect of a MIFIDPRU investment firm or another SMCR firm, we would expect the individual responsible for it to hold a senior management function (SMF).

| | |
|---|--|
| Name of individual | |
| Job title / position | |
| Individual reference number (if applicable) | |

1. Please list all MIFIDPRU investment firms covered by the model on behalf of which this notification is made:

| | |
|-----|-------------------------------|
| FRN | MIFIDPRU investment firm name |
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2. If the permission to use the model was originally granted on both a solo and consolidated basis, please confirm if this notification is also being made on both a solo and consolidated basis.

- Yes, this notification is made at both solo and consolidated level
- No, this notification is made at solo level only (i.e. it does not affect the use of the model at consolidated level)
- Not applicable, the model is, and will continue to be, used at solo level only

3. For notifications on consolidated basis, please specify the FRN and name of the consolidating UK parent entity.

| | |
|------|--|
| FRN | |
| Name | |

4. Please confirm which of the following the notification relates to:

- a. non-material change to the use of an internal model
- b. non-material extension to the use of an internal model

3. Please provide details of the model this notification relates to:

4. In order to determine if a change or extension to an internal market risk model is material or not, a firm must apply the criteria and methodology set out in articles 3, 7a and 7b of *the Market Risk Model Extensions and Changes RTS*.

Please confirm that you have determined the change or extension to be non-material based on the application of the specific criteria and methodologies set out in the RTS.

Yes

5. Please provide a summary of the intended non-material change or extension:

6. Effective date of the change or extension:

DD/MM/YYYY