

1. MIFIDPRU 4 Annex 4R
	1. Notification under MIFIDPRU 4.12.7R of the intended non-material change or extension to the use of an internal model

 **1 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).

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| --- | --- |
| Name of individual |       |

|  |  |
| --- | --- |
| Job title /position |       |

|  |  |
| --- | --- |
| Individual reference number (if applicable) |       |

 **2 Please list all MIFIDPRU investment firms covered by the model on behalf of which this notification is made**

|  |  |
| --- | --- |
| **FRN** | **MIFIDPRU investment firm name** |
|       |       |
|       |       |
|       |       |

 **3 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

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

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

 **5 Please confirm which of the following the notification relates to**

[ ]  non-material change to the use of an internal model

[ ]  non-material extension to the use of an internal model

 **6 Please provide details of the model this notification relates to**

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 **7 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

 **8 Please provide a summary of the intended non-material change or extension**

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|       |

 **9 Effective date of the change or extension (dd/mm/yyyy)**

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|       |       | / |       |       | / |       |       |       |       |