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| Pre-application form |

# General information

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| Institution name (supervised entity(ies)) | Click here to enter text. |
| Date of submission of this pre-application (at least two months prior to the official application date) | Click here to enter a date. |
| Risk type (i.e. credit risk, market risk, operational risk or counterparty credit risk/ credit valuation adjustment risk) | Click here to enter text. |
| Category of the pre-application (e.g. initial model approval, material model change, material model extension) | Click here to enter text. |
| Model type(s) (e.g. F-IRB, A-IRB) | Click here to enter text. |
| Regulatory exposure class(es) (e.g. corporates, institutions, retail) | Click here to enter text. |
| Model name(s) (as used by the institution internally) | Click here to enter text. |
| Implementation date(s) | Click here to enter a date. |
| Status in terms of IT implementation for each model covered by the request [[1]](#footnote-1) | Click here to enter text. |

# Details of the request

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| This request relates to[[2]](#footnote-2) | Click here to enter text. | | , |
| affecting the calculation of the own funds requirements for | | Click here to enter text. | . |

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| |  |  | | --- | --- | | Relevant provisions of Regulation  (EU) No 575/2013 (CRR)[[3]](#footnote-3) or Commission Delegated Regulation (EU) No 529/2014[[4]](#footnote-4) | Click here to enter text. | | Please indicate the relevant Article(s) of the CRR or Commission Delegated Regulation (EU) No 529/2014 supporting the request. |  | | General background | Click here to enter text. | | Outline the institution’s request and explain in detail the background to the application for this permission. |  | | In the event of a material change to or extension of an existing model | Click here to enter text. | | Describe the previous CRR permission and indicate the decision in which it was provided. |  | |

Please note - further details are requested in Section 5. Scope of pre-application.

# Contact details

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| Name | Click here to enter text. |
| Job title | Click here to enter text. |
| Address | Click here to enter text. |
| Telephone | Click here to enter text. |
| Email | Click here to enter text. |

# Declaration and signatures

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| By submitting this form together, with the accompanying pre-application package:   1. I/we confirm that all the information is accurate, complete and up-to-date, and that no material facts have been omitted; 2. I/we confirm that this pre-application and the accompanying documentation have been approved by the competent bodies through the institution’s approval processes; 3. (for credit risk and market risk only) I/we confirm that the Self-Assessment Questionnaire along with selected items from the applicable regulatory framework (SAQ), has been completed and reviewed and that, to the best of my/our knowledge, the compliance with relevant provisions of the CRR is correctly assessed and any detected weaknesses have been explained; 4. I/we am/are aware that failure to provide in a timely manner additional analysis requested by the supervisor may delay the pre-application process or lead to the rejection of the request.   This declaration should be signed by the person(s) authorised to represent the institution. If the pre-application is also submitted on behalf of other institutions or jointly with other institutions, please attach powers of attorney for those institutions.  *Please be aware that the supervisor will not be able to fully assess a pre-application if the information is incomplete. If the supervised entity has previously confirmed the application date in due time, allowing for the preparation of the mission, and if the outcome of the pre-application is positive and the documentation submitted is complete as indicated by the Joint Supervisory Team (JST), the previously confirmed application date is formalised once the Supervised Entity reinstates the validity of the pre-application package (if no changes are necessary) or when the JST approves the appropriateness of the changes performed in the pre-application package and communicated through the change log file (if changes are performed).* | |
|  | (Person 1) |
| Date | Click here to enter text. |
| Name of signatory | Click here to enter text. |
| Job title/position | Click here to enter text. |
| Signature | Click here to enter text. |
|  | (Person 2) |
| Date | Click here to enter text. |
| Name of signatory | Click here to enter text. |
| Job title/position | Click here to enter text. |
| Signature | Click here to enter text. |
|  | (Person 3) |
| Date | Click here to enter text. |
| Name of signatory | Click here to enter text. |
| Job title/position(s) | Click here to enter text. |
| Signature | Click here to enter text. |

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|  | (Person 4) |
| Date | Click here to enter text. |
| Name of signatory | Click here to enter text. |
| Job title/position | Click here to enter text. |
| Signature | Click here to enter text. |

# Scope of the pre-application (credit risk)

Scope of the pre-application at legal entity level.

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| List of legal entities | Solo or consolidated basis | Rating system description | Portfolio description | RWAs covered | Estimated RWA impact of the change | EADs covered |
| Please provide a precise list of the legal entities covered by the request. Add additional “of which” lines for each rating system within a legal entity or subsidiary. | Please indicate whether the approval process concerns the solo or consolidated level. | Please give a precise description of the rating system as defined in Article 142(1)(1) CRR. | Please give a precise description of the portfolios (e.g. average risk parameter values). | Please provide a precise list of risk weighted assets (RWAs) covered. | Please estimate the RWA impact of the change at all levels of consolidation.  Please indicate the reporting date on which the estimated impact is based. | Please provide a precise list of the exposures at default (EADs) covered. |

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# Scope of the pre-application (market risk)

Scope of the pre-application at legal entity level.

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| List of legal entities | Solo or consolidated basis | Portfolio description | OFRs covered | Estimated OFR impact of the change |
| Please provide a precise list of the legal entities covered by the request. | Please indicate whether the approval process concerns the solo or consolidated level. | Please give a precise description of the portfolios (e.g. business volume). | Please provide a precise list of own funds requirements (OFRs) covered (Article 364 CRR). | Please estimate the OFR impact of the change at all levels of consolidation.  Please indicate the reporting date on which the estimated impact is based. |

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# Scope of the pre-application (operational risk)

Scope of the pre-application at legal entity level. For a first model approval, please also provide information in the columns “Internal loss data”, “External loss data”, “Key risk indicators” and “Scenario analysis and risk self-assessment”.

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| List of legal entities | Solo or consolidated basis | ORC description | OFRs covered | Estimated OFR impact of the change | Internal loss data | External loss data | Key risk indicators | Scenario analysis and risk self-assessment |
| Please provide a precise list of the legal entities covered by the request. | Please indicate whether the approval process concerns the solo or consolidated level. | Please give a precise description of the operational risk categories(ORCs) covered. | Please provide a precise list of OFRs covered. | Please estimate the OFR impact of the change at all levels of consolidation.  Please indicate the reporting date on which the estimated impact is based. | Please indicate the number and amount of internal loss events last year. Please indicated the number of years included in your internal loss data base. | Please indicate the source of external loss data used. | Please describe the key risk indicator collection and reporting process. | Please describe the established process for conducting scenario analyses and risk self-assessments. |

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# Scope of the pre-application (counterparty credit risk)

Scope of the pre-application at legal entity level.

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| List of legal entities | Solo or consolidated basis | Rating system description | Portfolio description | RWAs covered | Estimated RWA impact of the change | EADs covered | Changes in the transactions covered by the internal model. | Changes regarding netting | Changes regarding variation margin | Changes regarding initial margin | Changes regarding unmargined exposure | Changes affecting capital other than credit risk capital |
| Please provide a precise list of the legal entities covered by the request. | Please indicate whether the approval process concerns the solo or consolidated level. | Please give a precise description of the rating system as defined in Article 142(1)(1) CRR. | Please give a precise description of the counterparties netting sets/ portfolios (e.g. number of obligors and, if applicable, exposure value / effective expected positive exposure (EEPE) covered by the request. | Please provide a precise list of RWAs covered. | Please estimate the RWA impact of the change at all levels of consolidation.  Please indicate the reporting date on which the estimated impact is based. | Please provide a precise list of the EADs (i.e. exposure value and EEPE) covered. | Please indicate whether the request includes a change in the transaction types covered by the internal model | Please indicate whether the request includes a change of the netting logic in the EEPE calculation and estimate the EEPE and RWA impact. | Please indicate whether the request includes a change in the collateral / variation margin logic in the EEPE calculation and estimate the EEPE and RWA impact. | Please indicate whether the request includes a change in the consideration of initial margin in the EEPE calculation and estimate the EEPE and RWA impact. | Please indicate whether the request includes a change of the modelling of unmargined EEPE or in the calculation of “pre-margin” EEPE and estimate the EEPE and RWA impact. | Please indicate whether the model or calculation changes covered by this request will also affect the large exposure or central counterparty capital requirements due to the change of the counterparty credit risk exposure value. |

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1. Please indicate whether the model is ready to be implemented from an IT perspective; if this is not the case, please describe its status in terms of implementation and the key milestones of the IT implementation process. [↑](#footnote-ref-1)
2. Please insert in the model name and risk type in the spaces provided. [↑](#footnote-ref-2)
3. Regulation (EU) No 575/2013 of the European Parliament and of the Council of 26 June 2013 on prudential requirements for credit institutions and investment firms and amending Regulation (EU) No 648/2012 (OJ L 176, 27.6.2013, p. 1). [↑](#footnote-ref-3)
4. Commission Delegated Regulation (EU) No 529/2014 of 12 March 2014 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for assessing the materiality of extensions and changes of the Internal Ratings Based Approach and the Advanced Measurement Approach (OJ L 148, 20.5.2014, p. 36). [↑](#footnote-ref-4)