|  |
| --- |
| **APPLICATION FOR MATTERS RELATED TO THE OPERATIONAL RISK NEW STANDARDISED APPROACH** |

|  |
| --- |
| **Purpose of this document**  This form should be completed for matters related to the New Standardised Approach for the calculation of operational risk capital |

|  |
| --- |
| **Instructions for Completion**   1. **Section 1 and 2** should always be completed 2. **Section 3** should be completed prior to the initial use of the Internal Loss Multiplier for the calculation of operational risk capital 3. **Section 4** completed when applying for the exclusion of losses from the loss component 4. **Section 5** completed when applying for the exclusion of divested/discontinued activities |

# **Company information**

|  |  |
| --- | --- |
| Bank Name |  |

Domestic Systemically Important  **Yes  No**

# **Contact information for correspondence**

|  |  |
| --- | --- |
| Contact Person Title |  |
| Contact Names |  |
| Contact Surname |  |
| Contact Position |  |
| Contact number |  |
| Email address |  |

# **Initial use of the Internal Loss Multiplier**

Basel II Approach used

The Standardised Approach

Alternative Standardised Approach

Advanced Measurement Approach

Minimum 10-year observation period for high-quality loss data

Yes  No

Independent validation of qualitative minimum standards for the use of loss data performed

**Yes  No**

If yes, please attach the evidence.

# **Application for the exclusion of losses**

Details of the loss to be excluded

|  |  |
| --- | --- |
| Gross Loss |  |
| Net Loss |  |
| Impact Date |  |
| Loss % of the bank’s average net losses over the 10-year observation period (attach calculation) |  |
| Contact number |  |
| Email address |  |

Motivation for the exclusion

|  |
| --- |
|  |

Details of internal governance processes followed for approval of the exclusion (attach proof of approval)

|  |
| --- |
|  |

# **Application for the exclusion of divested activities**

Details of the activity to be excluded

|  |  |
| --- | --- |
| BI value of the divested activity |  |

Motivation for the exclusion

|  |
| --- |
|  |

Details of how future losses/liability claims from the divested activity will be dealt with

|  |
| --- |
|  |

Details of internal governance processes followed for approval of the exclusion (attach proof of approval)

|  |
| --- |
|  |

# **Additional information**

Complete the following table with details of the attachments provided. Each attachment should be listed in a separate row:

| **Attachment number** | **Question number** | **Description** | **Number of pages/sheets** | **Attached** |
| --- | --- | --- | --- | --- |
| A1 | # | A |  |  |
| A2 | # | B |  |  |
| A3 | # | C |  |  |
| A4 | # | D |  |  |
| A5 | # | E |  |  |
| A6 | # | F |  |  |

# **Sign-off**

To assess the application or notification, the Prudential Authority needs to ensure that the information in the application or notification is accurate and complete.

Sign-off by person submitting the form

I confirm that:

1. I am duly authorised to make the application or notification on behalf of the organisation; and
2. to the best of my knowledge and belief, the information in this application and the attached documents are complete, accurate and not misleading in any way.

|  |  |
| --- | --- |
| **Title** |  |
| **Name** |  |
| **Surname** |  |
| **Position** |  |
| **Signature** |  |
| **Date of signature** |  |