



EUROPEAN CENTRAL BANK

BANKING SUPERVISION

ECB-PUBLIC

Instructions on the document for the notification regarding an ex-post non-material change or extension of the permission for IRB, IMM, A-CVA, IMA and AMA¹

¹ Internal Ratings Based Approach (IRB Approach), Internal Model Method (IMM), Advanced Method for Credit Valuation adjustment risk (A-CVA), Internal Models approach (IMA), Advanced Measurement Approach (AMA).

1. Introduction

The aim of this document is to provide instructions on how to fill in the form to notify ex-post non-material changes or extensions to the ECB.

The form is designed to collect a minimum set of information on ex-post non-material model changes or extensions over a calendar year and is required to be submitted together with all relevant documents. This package should not be submitted later than one month after the corresponding year-end.

Each notification requires inserting a new row in the table.

Ex-ante non-material changes or extensions must be notified with the corresponding ex-ante template provided separately by the ECB.

2. Description of the document

This chapter provides a description of the meaning of the fields and the expected information that should be recorded therein.

➤ Section 1: General information

Description of the change	<p>Provide a brief description of the rationale and the objective of the change/extension in accordance with Article 8(1) of Delegated Regulation (EU) No 529/2014 or Section 8(1) of the EGMA respectively including when possible an indication of affected portfolios/business units.</p> <p>In case the change is triggered by a Supervisory measure (e.g. Decision on internal models or similar communication), indicate the reference of such document and the precise reference number of the measures (e.g. Obligation number).</p>
Implementation date	Provide the date (dd/mm/yyyy) of the implementation of the change or extension.
Affected entities	List of all legal entities that are affected by the change or extension. If all the legal entities are affected, please indicate "All legal entities of the group".
List of relevant documents	<p>List the attached relevant documents in accordance with (whichever applies):</p> <ul style="list-style-type: none"> • Article 8 of EU Delegated Regulation (CDR) No

	<p>529/2014</p> <ul style="list-style-type: none">• Section 8 of the EGMA (ECB Guide for Materiality Assessment of IMM and A-CVA model extensions and changes).
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➤ **Section 2: Contact details**

In this section, the name, job title, business address, telephone and e-mail address of the contact person shall be included. Requests and information related to the notification send by Supervisors will be addressed to the indicated contact person.

➤ **Section 3. Declaration and signatures**

This section includes a declaration to be signed by the person authorised to represent the institution. Please specify the role of the person signing the notification. For the notification process, the institution is additionally requested to confirm that the accompanying documentation have been approved through the institution's(s') approval processes by the competent bodies. If the notification is submitted also on behalf of other institutions or jointly with other institutions, please attach a power of attorney of those institutions.