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|  | ECB-PUBLIC |
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|  |  |
| Click here to enter name of institution.’s notification regarding an ex-ante non-material change or extension of the permission for IRB, IMM, A-CVA, IMA and AMA[[1]](#footnote-1) | |

# General information

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Name of the institution | Click here to enter text. | | | | | | |
| Entities affected by the modification | Click here to enter text. | | | | | | |
| Date of notification | Click here to enter a date. | | | | | | |
| Modification type | Change: | | Choose an item. | | | | |
| Extension: | | Choose an item. | | | | |
| Change or extension classification by institution according to the relevant Regulation | Click here to enter text. | | | | | | |
| Description of the change or extension | Click here to enter text. | | | | | | |
| Affected risk type(s) | Credit risk | Market risk | | Operational risk | | Counterparty credit risk | CVA risk |
| Choose an item. | Choose an item. | | Choose an item. | | Choose an item. | Choose an item. |
| Model version number | before change: Click here to enter text. | | | | after change: Click here to enter text. | | |
| Planned implementation date of the change or extension | Click here to enter a date. | | | | | | |
| Impact on consolidated level | Tier 1 Capital Ratio | | before change/extension: Click here to enter text. | | | | |
| after change/extension: Click here to enter text. | | | | |
| Common Equity Tier 1 Capital Ratio | | before change/extension: Click here to enter text. | | | | |
| after change/extension: Click here to enter text. | | | | |
| Relevant competent body and date of the internal approval | Click here to enter text. | | | | | | |
| List of relevant documents | Click here to enter text. | | | | | | |

# IRB information

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Exposure class(es) affected by the change or extension | Central govern. or central banks | | Institutions | Corporates | Retail | Equity | Securitisation positions | Other non credit-obligation assets |
| Choose an item. | | Choose an item. | Choose an item. | Choose an item. | Choose an item. | Choose an item. | Choose an item. |
| Basic properties of the population of clients/exposures |  | Click here to enter text. | | | | | | |

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Rating system(s) affected by the change or extension | Number: | Click here to enter text. | | | | | | |
| Rating System name | | Date of reference | Currency and unit | Total EAD | Total RWA | RWA change absolute | RWA change relative |
| Click here to enter text. | | Click here to enter a date. | Click here to enter text. | Click here to enter text. | Click here to enter text. | Click here to enter text. | Click here to enter text. |
| <Please add as many rows as necessary> | | | | | | | |

|  |  |  |  |
| --- | --- | --- | --- |
| Impact on consolidated level | Currency: Click here to enter text. | Unit: Click here to enter text. | Date of reference: Click here to enter a date. |
| RWA | absolute change: Click here to enter text. | |
| relative change: Click here to enter text. | |
| Expected Loss | absolute change: Click here to enter text. | |
| relative change: Click here to enter text. | |

# IMA information

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Risk number(s) affected by the change or extension | VaR | SVaR | IRC | CRM |
| Choose an item. | Choose an item. | Choose an item. | Choose an item. |

|  |  |  |  |
| --- | --- | --- | --- |
| Impact on consolidated level | Currency: Click here to enter text. | Unit: Click here to enter text. | Time period of reference: Click here to enter text. |
| OFR | absolute change (highest absolute value over testing period): Click here to enter text. | |
| relative change (highest absolute value over testing period): Click here to enter text. | |
| Impact on solo/(sub)consolidated levels with IMA approval[[2]](#footnote-2) | Time period of reference: | Click here to enter text. | |
| Entity name: Click here to enter text.  Level of consolidation: Choose an item. | VaR relative change (highest absolute value over testing period): Click here to enter text. | |
| SVaR relative change (highest absolute value over testing period): Click here to enter text. | |
| IRC relative change (highest absolute value over testing period): Click here to enter text. | |
| CRM relative change (highest absolute value over testing period): Click here to enter text. | |

# AMA information

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Impact on consolidated level | Currency: Click here to enter text. | Unit: Click here to enter text. | Date of reference: Click here to enter a date. | |
| OFR | absolute change: Click here to enter text. | | |
| relative change: Click here to enter text. | | |
| Impact on subsidiary level (if parent institution is not using AMA) | Currency: Click here to enter text. | Unit: Click here to enter text. | | Date of reference: Click here to enter a date. |
| OFR | absolute change: Click here to enter text. | | |
| relative change: Click here to enter text. | | |

# IMM and A-CVA information

For extensions or changes to IMM approach:

|  |  |  |  |
| --- | --- | --- | --- |
| Impact on consolidated level | Currency: Click here to enter text. | Unit: Click here to enter text. | Time period of reference: Click here to enter text. |
| RWA | absolute change (highest absolute value over testing period): Click here to enter text. | |
| relative change (highest absolute value over testing period): Click here to enter text. | |

For changes to the A-CVA approach that do not coincide with either IMM or IMA model changes in accordance with EGMA Section 1 (4)(c)(iii):

|  |  |  |  |
| --- | --- | --- | --- |
| Impact on consolidated level | Currency: Click here to enter text. | Unit: Click here to enter text. | Time period of reference: Click here to enter text. |
| OFR | absolute change (highest absolute value over testing period): Click here to enter text. | |
| relative change (highest absolute value over testing period): Click here to enter text. | |
| VaR | relative change (highest absolute value over testing period): Click here to enter text. | |
| SVaR | relative change (highest absolute value over testing period): Click here to enter text. | |

# Contact details

|  |  |
| --- | --- |
| Institution’s contact name for this notification | Click here to enter text. |
| Job title | Click here to enter text. |
| Business address | Click here to enter text. |
| Telephone number | Click here to enter text. |
| E-mail address | Click here to enter text. |

# Declaration and signatures

|  |
| --- |
| By submitting this notification form:   1. It is confirmed that all the information is accurate, complete and up-to-date, and that it is not omitting material facts. 2. It is confirmed that this notification and accompanying documentation have been approved through the institution's(s’) approval processes by the competent bodies. 3. I agree to provide any additional information that the Supervisor considers necessary for the assessment of the notification.   Please include the signature and the role of the person authorised to represent the institution. If the application is submitted also on behalf of other institutions or jointly with other institutions, please attach a power of attorney of those institutions. |

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| --- | --- |
| Signature |  |
|  | Click here to enter name and role of the person signing. |

# Annex

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). [↑](#footnote-ref-1)
2. Competent authorities’ permissions to use internal models for the determination of own funds requirements for market risk may apply to solo and/or (sub)consolidated levels. Please provide here the impact for all level with IMA approval which are affected by the model change or extension – including the consolidated level itself if applicable. [↑](#footnote-ref-2)