

THIS TEXT IS UNOFFICIAL TRANSLATION AND MAY NOT BE USED AS A BASIS FOR SOLVING ANY DISPUTE

- Official Gazette of the Republic of Slovenia, No. 162/21 of 8 October 2021 (in force since 1 January 2021)
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Pursuant to the third paragraph of Article 13 of the Banking Act (Official Gazette of the Republic of Slovenia, Nos. 92/21 and 123/21 [ZBNIP]; hereinafter: the ZBan-3), and the first paragraph of Article 31 of the Bank of Slovenia Act (Official Gazette of the Republic of Slovenia, Nos. 72/06 [official consolidated version], 59/11 and 55/17), the Governing Board of Bank of Slovenia hereby issues the following

REGULATION

on the application of the Guidelines on criteria for the use of data inputs in the risk-measurement model referred to in Article 325bc of Regulation (EU) No 575/2013

Article 1

(purpose and field of application of guidelines)

- (1) Pursuant to Article 16(1) of Regulation (EU) No 1093/2010 of the European Parliament and of the Council of 24 November 2010 establishing a European Supervisory Authority (European Banking Authority), amending Decision No 716/2009/EC and repealing Commission Decision 2009/78/EC (OJ L 331 of 15 December 2010, p 12; hereinafter: Regulation (EU) No 1093/2010), on 13 July 2021 the European Banking Authority published the Guidelines on criteria for the use of data inputs in the risk-measurement model referred to in Article 325bc of Regulation (EU) No 575/2013 (EBA/GL/2021/07; hereinafter: the guidelines) on its website.
- (2) The guidelines specify criteria for the use of data inputs in the risk-measurement model referred to in Article 325bc in accordance with Article 325bh(3) of 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 of 27 June 2013, p 1; hereinafter: Regulation (EU) No 575/2013). The guidelines apply in relation to the permission for institutions to use alternative internal models in accordance with Chapter 1 of Title IV of Part Three of Regulation (EU) No 575/2013, and in particular to compliance with the requirements set out in Article 325bh of the aforementioned regulation.
- (3) The guidelines are addressed to:
 1. financial institutions referred to in Article 4(1) of Regulation (EU) No 1093/2010; and
 2. competent authorities referred to in points (i) to (iv) of Article 4(2) of Regulation (EU) No 1093/2010.

Article 2

(content of regulation and scope of application of guidelines)

- (1) By virtue of this regulation Bank of Slovenia sets out the application of the guidelines and all their future amendments, unless stipulated otherwise by Bank of Slovenia in respect of a particular amendment to the guidelines, to:
 1. banks and savings banks for whose supervision Bank of Slovenia is responsible in accordance with the ZBan-3 and Council Regulation (EU) No 1024/2013 of 15 October 2013 conferring specific tasks on the European Central Bank concerning policies relating to the prudential supervision of credit institutions (OJ L 287 of 29 October 2013, p 63) (hereinafter: banks); and

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2. Bank of Slovenia, when in accordance with the ZBan-3 in its role as the competent authority it is exercising supervisory powers and tasks over banks referred to in point 1 of this paragraph.
- (2) Banks referred to in point 1 of the first paragraph of this article shall take full account of the provisions of the guidelines in the parts addressed to banks.
- (3) In exercising its supervisory powers and tasks in accordance with the ZBan-3 and Regulation (EU) No 575/2013, Bank of Slovenia shall take full account of the provisions of the guidelines in the parts relating to the exercise of the powers and tasks of the competent authority.

**Article 3
(entry into force)**

This regulation shall enter into force on 1 January 2022.

Ljubljana, 28 September 2021

Boštjan Vasle
President,
Governing Board of
Bank of Slovenia