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Official Gazette of the Republic of Slovenia, No. 184/21 of 26 November 2021 (begins to be applied
on 30 December 2021)

Pursuant to the seventh paragraph of Article 133 of the Banking Act (Official Gazette of the Republic of Slovenia, Nos. 92/21 and 123/21 [ZBNIP]) and the first paragraph of Article 31 and the third paragraph of Article 13 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 Banka Slovenije hereby issues the following

REGULATION
on reporting by branches of Member State banks

Article 1
(general provision)

This regulation sets out the detailed scope of data and information to be reported by branches of Member State banks (hereinafter: branches) in connection with their operations in the territory of the Republic of Slovenia.

Article 2
(reporting on depositors)

(1) The branch shall report quarterly on the number of depositors at the branch whose deposits are covered by the deposit guarantee scheme in the Member State where the bank is established, and on the total amount of their covered deposits, separately for individuals and for legal entities, taking into account custodial accounts.

(2) The deadline for the submission of the report referred to in the first paragraph of this article shall be no later than the 15th working day of the month for the previous quarter.

Article 3
(financial information for statistical purposes and detailed data from contracts on transactions concluded)

(1) The branch shall report in accordance with the Banka Slovenije regulation governing reporting by monetary financial institutions, and the Banka Slovenije guidelines governing the implementation of the regulation on reporting by monetary financial institutions.

(2) Notwithstanding the previous paragraph of this article, the following exemptions shall apply to a branch in its reporting:

1. in the report entitled Accounting items including interest rates (hereinafter: the BS1S report), there is no need to designate items under attribute 106. *Customer rating identifier* or to complete the values under value data 88. *Amount of excluded income*;
2. in the report entitled Parameters related to credit risk and repayments (hereinafter: the BS1K report), the branch only reports transactions included in the BS1S report in items A0201, A0301, A0408, A0410, A0411, A0416, A0418, A0419, A2405 and A2406, and credit transactions that it services on behalf of third parties that are included in the report entitled Credit instruments

that the bank services on behalf of third parties (hereinafter: the BS1KP report) that are defined using the following attributes or value data:

- a) 26. *Customer identifier*;
- b) 108. *Transaction identifier*;
- c) 136. *Instrument identifier*;
- d) 400. *Probability of default (PD)*, if the branch calculates capital requirements for credit risk using the approach set out in Part Three, Title II, Chapter 2 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), as last amended by Regulation (EU) 2021/558 of the European Parliament and of the Council of 31 March 2021 amending Regulation (EU) No 575/2013 as regards adjustments to the securitisation framework to support the economic recovery in response to the COVID-19 crises (OJ L 116 of 6 April 2021, p. 25);
- e) 418. *Cumulative recoveries since default*.

(3) Notwithstanding the first and second paragraphs of this article, the branch whose reporting obligation under Regulation (EU) 2016/867 of the European Central Bank of 18 May 2016 on the collection of granular credit and credit risk data (ECB/2016/13; OJ L 144 of 1 June 2016, p. 44; hereinafter: the AnaCredit Regulation) is met in full by the bank in the home Member State (a reporting agent under the aforementioned regulation), and the branch that has been granted derogations in the full extent based on Article 16 of the AnaCredit Regulation shall not be required to:

1. submit the BS1K report;
2. submit the BS1KP report;
3. designate items in the BS1S report using the following attributes:
 - a) 100. *Types of forbearance* with codes a), c), d), e), g) and h). The branch may assign a designation of f) to all forborne exposures, and shall be obliged to assign a designation of N to items with exposures that have not yet been subject to forbearance measures.
 - b) 138. *Modification of repayment terms*;
 - c) 139. *Refinancing*;
 - d) 140. *Credit line other than revolving loan*;
 - e) 141. *Amortisation type*;
 - f) 142. *Frequency of payments*;
 - g) 143. *Final date of period when only interest is paid*;
 - h) 144. *Purpose according to the AnaCredit Regulation*;
 - i) 145. *Recourse clause*;
 - j) 147. *Frequency of interest rate repricing*;
 - k) 150. *Fair value changes due to credit risk before purchase*;
 - l) 152. *Interest rate cap*; and
 - m) 153. *Interest rate floor*;
4. submit information regarding cumulative recoveries since default (value data 418) and cumulative losses from the sale of claims (value data 502) in the report entitled Events related to debtors under financial instruments (the BDOG report);
5. submit information regarding joint liabilities that arise in the calling of financial guarantees (credit instrument in the BS1S is designated under attribute 151 with the code 2 – *no*; only information in connection with a ‘real’ joint and several liability/debt is included in the report entitled Correlation table of joint liabilities (the BSSOL report));
6. submit information in the report entitled Table of credit protection (the BSZAV report) for instruments from the BS1S report and the report entitled Correlation table of the allocation of credit protection allocated value (hereinafter: the BS1VZ report) that define credit protection received data in detail. Only information designated under the following attributes is reported:
 - a) 800. *Credit protection identifier*, and
 - b) 25. *Type of credit protection*;

7. submit value data 813. *Third-party priority claims against the credit protection* in the BS1VZ report.

Article 4

(other data for information and statistical purposes)

(1) The branch shall report in accordance with the Banka Slovenije regulation governing compulsory reporting on transactions with the rest of the world, the Banka Slovenije guidelines on the implementation of the regulation on the compulsory reporting of transactions with the rest of the world, and the Banka Slovenije guidelines governing the reporting of transactions in securities.

(2) The branch that provides payment services as defined in the law governing payment services, electronic money issuance services and payment systems shall report on the fees charged to users in connection with the provision of payment services in the territory of the Republic of Slovenia, in accordance with the Banka Slovenije regulation governing information regarding fees for the provision of payment services.

(3) The branch that executes currency exchange transactions as defined in the law governing foreign exchange transactions shall report on the purchase of foreign cash and cheques made out and redeemable in foreign currency, and on the sale of foreign cash, broken down by currency, in accordance with the Banka Slovenije regulation governing foreign exchange transactions.

(4) The branch that is obliged to report pursuant to the Banka Slovenije regulation governing the reporting of payments statistics shall report in accordance with the Banka Slovenije guidelines governing the implementation of the regulation on the reporting of payments statistics.

(5) The branch shall report on interbank deposits in accordance with the Banka Slovenije regulation governing reporting on interbank deposits.

(6) The branch shall report in accordance with the Banka Slovenije regulation governing the reporting of effective interest rates of banks and savings banks in accordance with the law governing consumer credit.

(7) The branch shall report in accordance with the Banka Slovenije regulation governing the conditions for consumer credit intermediation applying to bank credit intermediaries.

Article 5

(cessation of validity of regulation)

On the day that this regulation enters into force, the Regulation on reporting by branches of Member State banks (Official Gazette of the Republic of Slovenia, Nos. 97/20, 189/20 and 92/21 [ZBan-3]) shall cease to be in force.

Article 6

(entry into force)

This regulation shall enter into force on 30 December 2021.

Ljubljana, 23 November 2021

Boštjan Vasle (signed)
President

Governing Board of Banka Slovenije