

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. 104/20 of 24 July 2020 (in force since 25 July 2020)

Pursuant to the third paragraph of Article 13 of the Banking Act (Official Gazette of the Republic of Slovenia, Nos. 25/15, 44/16 [ZRPPB], 77/16 [ZCKR], 41/17, 77/18 [ZTFI-1], 22/19 [ZIUDSOL] and 44/19 [constitutional court decision]; hereinafter: the ZBan-2) 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 the Bank of Slovenia hereby issues the following

REGULATION

on the application of the Guidelines on the determination of the weighted average maturity of the tranche in accordance with point (a) of Article 257(1) 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 4 May 2020 the European Banking Authority published the Guidelines on the determination of the weighted average maturity of the tranche in accordance with point (a) of Article 257(1) of Regulation (EU) No 575/2013 (EBA/GL/2020/04; hereinafter: the guidelines) on its website.

(2) The guidelines referred to in the first paragraph of this article specify the methodology for measuring the maturity of a tranche in securitisation as the weighted average maturity of the contractual payments due under the tranche referred to in point (a) of Article 257(1) 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 (OJ L 176 of 27 June 2013, p 1; hereinafter: Regulation (EU) No 575/2013). For that purpose, the guidelines set out how to determine contractual payments referred to in the aforementioned article, and also specify the data necessary to apply the weighted average maturity approach and its monitoring and implementation.

- (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 point (i) 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 the Bank of Slovenia sets out the application of the guidelines to:
1. banks and savings banks that in accordance with the ZBan-2 have obtained an authorisation to provide banking services in the Republic of Slovenia (hereinafter: banks); and
 2. the Bank of Slovenia, when in accordance with the ZBan-2 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 account of the provisions of the guidelines in the parts addressed to banks.

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(3) In exercising its supervisory powers and tasks in accordance with the ZBan-2 and Regulation (EU) No 575/2013, the Bank of Slovenia shall take 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 the day after its publication in the Official Gazette of the Republic of Slovenia.

Ljubljana, 21 July 2020

Boštjan Vasle
President,
Governing Board of the Bank
of Slovenia