

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. 47/15 of 30 June 2015 (in force since 1 July 2015)

Pursuant to the third paragraph of Article 13 of the Banking Act (Official Gazette of the Republic of Slovenia, No 25/15; 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] and 59/11), the Governing Board of the Bank of Slovenia hereby issues the following

REGULATION
on the application of the EBA Guidelines on Stressed Value at Risk

Article 1
(purpose and field of application of guidelines)

(1) Pursuant to the first paragraph of Article 16 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), on 16 May 2012 the European Banking Authority issued the EBA Guidelines on Stressed Value at Risk (hereinafter: the guidelines), which are published on its website.

(2) The guidelines referred to in the first paragraph of this article regulate the detailed rules and procedures that must be applied by institutions in the calculation of stressed value at risk when using the internal model approach for the calculation of capital requirements for market risk.

(3) The guidelines shall apply to institutions as defined in point 3 of the first paragraph of Article 4 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), when they calculate capital requirements in accordance with Article 364 of Regulation (EU) No 575/2013.

Article 2
(content of regulation and scope of application of guidelines)

(1) This regulation sets out the application of the guidelines to 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).

(2) Banks shall take full account of the provisions of the guidelines in the calculation of capital requirements in accordance with Article 364 of Regulation (EU) No 575/2013.

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**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, 23 June 2015

Boštjan Jazbec
President,
Governing Board of the Bank of
Slovenia