

**DECREE**  
**of the National Bank of Slovakia**  
**of 3 July 2012,**

**amending Decree No 6/2009 of the National Bank of Slovakia on Explanatory Records, Reports and Other Reports by Banks, by Foreign Bank Affiliates, by Investment Firms and by Foreign Securities Dealer Affiliates for the Purposes of Performing Supervision and on Amending the Decree of National Bank of Slovakia No 26/2008 on Explanatory Records by Banks, by Foreign Bank Affiliates, by Securities Dealers and by Foreign Securities Dealers Affiliates for Statistical Purposes, as amended.**

In accordance with Article 42(2) and Article 45(5) of Act No 483/2001 Coll. on banks and on amendments to certain laws as amended, and in accordance with Article 77(7) and Article 139(5) of Act No 566/2001 Coll. on securities and investment services and on amendments to certain laws, as amended (hereinafter “the Securities Act”), the National Bank of Slovakia stipulates as follows:

**Article 1**

Decree No. 6/2009 of the National Bank of Slovakia of 24 November 2009 on Explanatory Records, Reports and Other Reports by Banks, by Foreign Bank Affiliates, by Investment Firms and by Foreign Securities Dealer Affiliates for the Purposes of Performing Supervision and on Amending the Decree of National Bank of Slovakia No 26/2008 on Explanatory Records by Banks, by Foreign Bank Affiliates, by Securities Dealers and by Foreign Securities Dealers Affiliates for Statistical Purposes (Notification No 520/2009 Coll.) as amended by Decree No 4/2011 (Notification No 146/2011 Coll.) and Decree No 2/2012 (Notification No 10/2012 Coll.) is amended as follows:

1. In Article 1(1), letters (aa) to (ad) shall be added:  
“aa) Report on equity instruments risk – simplified approach Bd (RKN) 25-12, template of which including the methodology of its development is indicated in Annex 33,  
ab) Report on debt instrument risk – simplified approach Bd (RDN) 26-12, template of which including the methodology of its development is indicated in Annex 34,  
ac) Report on foreign exchange risk – simplified approach Bd (DER) 27-12, template of which including the methodology of its development is indicated in Annex 35,  
ad) Report on commodity risk – simplified approach Bd (KOR) 28-12, template of which including the methodology of its development is indicated in Annex 36.”

2. In Article 2(1), the words “(k) and (p) to (u)” shall be replaced with words “(k), (p) to (u) and (aa) to (ad)”.

3. In Article 5a, the number “33” shall be replaced with the number “37”.

4. In Annex 20 column 17, the word “long” shall be replaced with the word “short”.

5. In Annex 24, the Methodology for the development of the report on deals and fees within a consolidated group Ocp (OPO) 11-02 shall read:

**“Methodology for the Development  
of the Report on Transactions and Fees within a Consolidated Group  
Ocp (OPO) 11-02**

- (1) All boxes in the report, apart from those shaded in grey, shall be filled in.
- (2) Only transactions concluded for the half-year under review shall be included in the report.
- (3) Data shall be presented in an aggregate form and include individual data for each member of the consolidated group.
- (4) Abbreviations used:

<b>Č. R. (L.n.)</b>	<b>- line number</b>
<b>KC (CG)</b>	<b>- consolidated group</b>
<b>tis. (thousand)</b>	<b>- thousand</b>
<b>ks (pc.)</b>	<b>- piece</b>

**Section A – includes investment services and investment activities referred to in Article 6(1)(a), (b) and (c) of the Securities Act, including transactions with one or more financial instruments for the proprietary capital management purposes in accordance with Article 6(4) of the Securities Act.**

- \* (1) In accordance with Article 5(1)(d) of the Securities Act.
- \* (2) In accordance with Article 5(1)(e) of the Securities Act.
- \* (3) In accordance with Article 5(1)(f) of the Securities Act.
- \* (4) In accordance with Article 5(1)(g) of the Securities Act.
- \* (5) In accordance with Article 5(1)(j) of the Securities Act.
- \* (6) Transactions conducted on a stock exchange, foreign stock exchange or foreign regulated public securities market.
- \* (7) Transactions conducted outside a stock exchange, foreign stock exchange or foreign regulated public securities market.

**Section B – includes investment services referred to in Article 6(1)(d) of the Securities Act.**

(1) Line 11 “Number of contracts in total” shall refer to the total number of effective contracts on portfolio management concluded since the commencement of that service provision by an investment firm.

(2) Line 12 “Number of contracts concluded for the period under review” shall refer to the number of new contracts concluded during the half-year under review.

(3) Line 13 “Number of contracts terminated during the period under review” shall refer to the number of contracts terminated during the half-year under review. During the termination notice period, contracts shall be reported as effective until the termination notice period expiry.

(4) Line 14 “Volume of assets under management, of which:” shall refer to the average monthly volume of assets under management during six months of the half-year under review. In lines 14a to 14m, the volume shall be then broken down by individual components of the portfolio.

(5) Line 14k “Money” shall refer to the average monthly volume of customers' funds earmarked for the purchase of financial instruments and of customers' funds administered as part of the portfolio management.

**Section C – includes investment services and investment activities referred to in Article 6(1)(f) and (g) of the Securities Act.**

**Section D – includes provided ancillary services referred to in Article 6(2)(a), (b), (d) and (g) of the Securities Act.**

Safekeeping and administration of financial instruments

(1) Line 19 shall refer to the average monthly volume, at market price, of financial instruments in safekeeping and administration for the half-year under review.

Custody of financial instruments

(2) Line 21 shall refer to the average monthly volume, at market price, of financial instruments entered in all the investment firm's accounts through which the custody investment service of is provided.

Credits and loans

(3) Line 22 shall refer to the number of customers who have been granted credits and loans during the period under review in accordance with Article 6(1)(b) of the Securities Act.

(4) Line 25 shall refer to the total volume of credits and loans provided since the commencement of that service provision by an investment firm.

Trading in foreign exchange assets

(5) Trades in foreign exchange assets refer only to the trades in foreign exchange assets concluded in connection with the investment service provided to an investment firm's customer during the half-year under review.

(6) Line 27 shall refer to the volume of trades in foreign exchange assets provided to customers during the half-year under review, calculated using the foreign exchange reference rate set and published by the European Central Bank or by the National Bank of Slovakia for the day of the contract. The European Central Bank and the National Bank of Slovakia set and publish foreign exchange reference rates against foreign currencies in accordance with Article 12(12.1) of the Protocol on the Statute of the European System of Central Banks and of the European Central Bank attached to the Treaty Establishing the European Community (OJ C 321E, 29.12.2006) or in accordance with Article 28(2) of Act of the National Council of the Slovak Republic No 566/1992 Coll. on the National Bank of Slovakia, as amended.

**Section E – includes provided investment services and investment activities referred to in Article 6(1)(e) and (h) of the Securities Act and ancillary services referred to in Article 6(2)(c), (e) and (f) of the Securities Act.**

\*(8) Included shall be the data on investment services, investment activities and ancillary services other than those mentioned in Sections A, B, C, D of this Report.

\*(9) The date shall be stated in the format: day, month, year (d.mm.yyyy).”.

6. Annex 33 shall be replaced with Annex 1 to this Decree.

7. After Annex 33 there shall follow Annex 34, which shall constitute Annex 2 to this Decree.

8. After Annex 34 there shall follow Annex 35, which shall constitute Annex 3 to this Decree.

9. After Annex 35 there shall follow Annex 36, which shall constitute Annex 4 to this Decree.

10. After Annex 36 there shall follow Annex 37, which shall constitute Annex 5 to this Decree.

## **Article II**

This Decree shall enter into force on 1 August 2012.

**Jozef Makúch**  
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