

Instructions for completing selected fields in the notification or application template

Section B: Intragroup counterparty details

If 'Yes' is entered in field B5 – D, please state in field B6 the date and number of the NBS decision concerning current approval that the members of the group are part of the same institutional protection scheme, as referred to in Article 80(8) of Directive 2006/48/EC.

If 'Yes' is entered in field B5 – E, please state in field B7 the date and number of the NBS decision concerning current approval that the credit institutions of the group are affiliated to the same central body, as referred to in Article 3(1) of Directive 2006/48/EC.

Section C: Intragroup relationship

To be stated in field C1a:

Organisational structure within the group (may also be stated separately in an annex to the completed template).

To be stated in field C3:

Whether the requesting counterparty and counterparty within the group are included in a consolidation:

- a) in accordance with Directive 83/349/EEC or International Financial Reporting Standards (IFRS) adopted pursuant to Regulation (EC) No 1606/2002; or
- b) in relation to a group the parent undertaking of which has its head office in a third country, in accordance with generally accepted accounting principles of a third country determined to be equivalent to IFRS in accordance with Regulation (EC) No 1569/2007 (or accounting standards of a third country the use of which is permitted in accordance with Article 4 of that Regulation).

To be stated in field C5:

Whether the requesting counterparty and counterparty within the group are covered by the same consolidated supervision:

- a) in accordance with Directive 2006/48/EC or Directive 2006/49/EC; or
- b) in relation to a group the parent undertaking of which has its head office in a third country, the same consolidated supervision by a third-country competent authority verified as equivalent to that governed by the principles laid down in Article 143 of Directive 2006/48/EC or in Article 2 of Directive 2006/49/EC.

To be stated in field C6:

If the parent undertaking has its head office in Slovakia: Národná banka Slovenska.

If the parent undertaking has its head office in another Member State or in a third country: the relevant competent authority (national competent authority).

Section D: Centralised risk management

To be stated in field D2:

A. Centralised risk management

Evidence that both counterparties (the group) are subject to appropriate centralised risk evaluation, measurement and control procedures pursuant to Article 3(2)(a)(iv) and Article 3(2)(d) of EMIR. It is sufficient to provide information for the group. If there are different procedures for certain entities within the group (applicant counterparty and intragroup counterparty), those procedures are to be defined in detail in accordance with point B (attached information may be stated in separate annexes to the completed template with their numbers indicated in field D2).

1. Risk management policies and controls

(Please describe the risk management and risk control policies, including how those policies are centrally defined and applied.)

2. Senior management

(Please demonstrate that senior management is responsible for risk management and that risk measurement is being periodically reviewed.)

3. Transparent communication mechanisms

(Please demonstrate that the organisation has in place regular and transparent communication mechanisms, such that the management board, senior management, relevant business line, risk management function, and other control functions can share information on the measurement, analysis and monitoring of risks.)

4. Internal procedures and information systems

(Please demonstrate that internal procedures and information systems are consistent throughout the institution and are sufficiently reliable, thereby enabling all sources of relevant risks to be identified, measured and monitored on an aggregated basis and to the extent necessary for the entity, business line, and portfolio.)

5. Regular reporting to central risk management

(Please demonstrate that key risk information is regularly reported to the central risk management function in order to allow appropriate centralised risk evaluation, measurement and control procedures across relevant entities within the group.)

B. Additional information on centralised risk management

If the information provided pursuant to point A does not apply to the whole group and there are different procedures for certain entities within the group (e.g. NFCs), those procedures are to be defined separately. The information pursuant to point A (questions 1 to 5) is to be provided for each pair of counterparties.