

EN
ANNEX I

Part 2 Model approval
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010	Date of the last update of information in this template	03.06.2026
		Description of the approach
	Supervisory approach for the approval of the use of Internal Ratings Based (IRB) Approach to calculate minimum capital requirements for credit risk	
020	Minimum documentation to be provided by the institutions applying for the use of IRB approach	<i>FMA has defined a detailed list of</i>
030	Description of the assessment process conducted by the competent authority (use of self assessment, reliance on external auditors and on-site-inspections) and main criteria of the assessment	<i>The institution must submit a self-assessment using a standardised</i>
040	Form of the decisions taken by the competent authority and communication of the decisions to applicants	<i>The decision is communicated by a</i>
	Supervisory approach for the approval of the use of Internal Model Approach (IMA) to calculate minimum capital requirements for market risk	
050	Minimum documentation to be provided by the institutions applying for the use of IMA approach	<i>FMA has defined a detailed list of</i>
060	Description of the assessment process conducted by the competent authority (use of self assessment, reliance on external auditors and on-site-inspections) and main criteria of the assessment	<i>The institution must submit a self-assessment using a</i>
070	Form of the decisions taken by the competent authority and communication of the decisions to applicants	<i>The decision is communicated by a formal written</i>
	Supervisory approach for the approval of the use of Internal Model Method (IMM) to calculate minimum capital requirements for counterparty credit risk	
080	Minimum documentation to be provided by the institutions applying for the use of IMM approach	<i>FMA has defined a detailed list of</i>
090	Description of the assessment process conducted by the competent authority (use of self assessment, reliance on external auditors and on-site-inspections) and main criteria of the assessment	<i>The institution must submit a self-assessment using a</i>
100	Form of the decisions taken by the competent authority and communication of the decisions to applicants	<i>The decision is communicated by a</i>
	Supervisory approach for the approval of the use of Advanced Measurement Approach (AMA) to calculate minimum capital requirements for operational risk	
110	Minimum documentation to be provided by the institutions applying for the use of AMA approach	<i>FMA has defined a detailed list of</i>
120	Description of the assessment process conducted by the competent authority (use of self assessment, reliance on external auditors and on-site-inspections) and main criteria of the assessment	<i>The institution must submit a self-assessment using a</i>
130	Form of the decisions taken by the competent authority and communication of the decisions to applicants	<i>The decision is communicated by a formal written</i>