

## EN ANNEX I PART 2

<b>Part 2</b>		
<b>Model approval</b>		
010	<b>Date of the last update of information in this template</b>	20.07.2022
		<b>Description of the approach</b>
<b>Supervisory approach for the approval of the use of Internal Ratings Based (IRB) Approach to calculate minimum capital requirements for credit risk</b>		
020	Minimum documentation to be provided by the institutions applying for the use of IRB approach	<i>FMA has defined a detailed list of documents to be provided, which is tailored to the concrete approval request in case of material model changes or initial applications. A self assessment and a positive report by Internal Audit are required in any case.</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 questionnaire. Irrespective of this, all permission requirements are checked in an on-site inspection. In this context, the Comission Commission Delegated Regulation (EU) 2022/439 (on IRB Assessment Methodology) and the relevant up-to-date EBA guidelines are taken into account.</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 formal written decision "Bescheid", in most cases accompanied by obligations in case the assessment has shown any issues of non-compliance with CRR requirements.</i>
<b>Supervisory approach for the approval of the use of Internal Model Approach (IMA) to calculate minimum capital requirements for market risk</b>		
050	Minimum documentation to be provided by the institutions applying for the use of IMA approach	<i>FMA has defined a detailed list of documents to be provided, which is tailored to the concrete approval request in case of material model changes. A self assessment and a positive report by Internal Audit are required in any case.</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 standardised questionnaire. Irrespective of this, all permission requirements are checked in an on-site inspection. Thereby the "EBA final RTS on IRB assessment methodology" is taken into account.</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 decision "Bescheid", in most cases accompanied by obligations in case the assessment has shown any issues of non-compliance with CRR requirements.</i>
<b>Supervisory approach for the approval of the use of Internal Model Method (IMM) to calculate minimum capital requirements for counterparty credit risk</b>		
080	Minimum documentation to be provided by the institutions applying for the use of IMM approach	<i>FMA has defined a detailed list of documents to be provided, which is tailored to the concrete approval request in case of material model changes. A self assessment and a positive report by Internal Audit are required in any case.</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 standardised questionnaire. Irrespective of this, all permission requirements are checked in an on-site inspection. Thereby the "EBA final RTS on IRB assessment methodology" is taken into account.</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 formal written decision ("Bescheid"), in most cases accompanied by obligations in case the assessment has shown any issues of non-compliance with CRR requirements.</i>
<b>Supervisory approach for the approval of the use of Advanced Measurement Approach (AMA) to calculate minimum capital requirements for operational risk</b>		
110	Minimum documentation to be provided by the institutions applying for the use of AMA approach	<i>FMA has defined a detailed list of documents to be provided, which is tailored to the concrete approval request in case of material model changes. A self assessment and a positive report by Internal Audit are required in any case.</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 standardised questionnaire. Irrespective of this, all permission requirements are checked in an on-site inspection. Thereby the "EBA final RTS on IRB assessment methodology" is taken into account.</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 decision ("Bescheid"), in most cases accompanied by obligations in case the assessment has shown any issues of non-compliance with CRR requirements.</i>