



NATIONAL BANK OF THE REPUBLIC OF NORTH MACEDONIA

Pursuant to Article 48 paragraph 1 item 3 and Article 68 paragraph 3 of the Law on the National Bank of the Republic of Macedonia (Official Gazette of the Republic of Macedonia No. 158/10, 123/12, 43/14, 153/15, 6/16 and 83/18) and item 231 of the Decision on the methodology for determining the capital adequacy (Official Gazette of the Republic of Macedonia No. 47/12, 50/13, 71/14, 223/15, 218/16 and 221/18 and Official Gazette of the Republic of North Macedonia No. 181/19), the Governor of the National Bank of the Republic of North Macedonia adopted the following

INSTRUCTIONS

amending the Instructions for enforcing the Decision on the methodology for determining the capital adequacy (Official Gazette of the Republic of North Macedonia No. 269/19)

1. In the Instructions for enforcing the Decision on the methodology for determining the capital adequacy (Official Gazette of the Republic of Macedonia No. 63/12, 109/12, 106/15, 18/16, 11/17 and 24/17), in item 2 paragraph 2, the numbers: "9, 10" shall be deleted.

2. In item 36 subitem 36.3., the number: "VIII.6.1" shall be replaced by the number: "VIII-a".

3. In item 38 paragraph 1, the words: "groups of items" shall be replaced with the words: "financial instruments".

4. In item 39 subitem 39.1 the words: "groups of positions" shall be replaced with the words: "financial instruments".

In subitem 39.2, the number: "VIII.6.2" shall be replaced by the number: "VIII-6".

5. In item 40 subitem 40.1 the words: "subject of trading" shall be replaced by the words: „subject of contract“.

6. In item 41 subitem 41.1 the words: "subject of trading" shall be replaced by the words: "subject of contract".

7. In item 44, subitem 3) paragraph 3, the words: "for these positions" shall be replaced by the words: "for these positions from the trading book".

8. In item 56, in the subheading "Other risk-weighted assets" in subitem 11), the number: "11.5" shall be replaced by the number: "11.3".

Subitems 11.2) and 11.3) shall be deleted, and subitems 11.4) and 11.5) shall become subitems 11.2) and 11.3).

After subitem 11.5), that becomes subitem 11.3), two new subitems shall be added: 12) and 13), that read as follows:

"12) Capital requirement for settlement/delivery risk - the amount shall be entered in row no. I of table no. 3 of RI Form."

"13) Capital requirement for counterparty risk - the amount shall be entered in row no. 5 of table no. 1 of the RDDS Form."

Subitems 12), 13) and 14) shall become subitems 14), 15), and 16).

In subitem 12) which becomes subitem 14), the numbers: "10 and 11" shall be replaced by the numbers: "10, 11, 12 and 13".

In subitem 13) which becomes subitem 15), the number: "12" shall be replaced by the number: "14".

In subitem V), the number: "13" shall be replaced by the number: "15".

In subitem 14) which becomes subitem 16), the number: "12" shall be replaced by the number: "14".

9. AK Form shall be replaced by a new form which shall be an integral part of these Instructions.

10. These Instructions shall enter into force on the eighth day from the day of their publication in the Official Gazette of the Republic of North Macedonia.

**I. No. 16-38179/1
12 December 2019
Skopje**

**Governor
Anita Angelovska Bezhoska, PhD**