

Pursuant to Article 178, paragraph (3) of the Credit Institutions Act (Official Gazette 117/2008, 74/2009 and 153/2009) and Article 43, paragraph (2), item (9) of the Act on the Croatian National Bank (Official Gazette 75/2008), the Governor of the Croatian National Bank hereby issues the

**Decision on amendments to the Decision on public disclosure of compliance with prudential requirements by credit institutions**

**Article 1**

In the Decision on public disclosure of compliance with prudential requirements by credit institutions (Official Gazette 1/2009 and 75/2009), in Article 19, after item (3), items (4) and (5) are added which read:

"4) the highest, the lowest and the medium measure of the one-day value-at-risk during the reporting period and the value-at-risk measure at the end of period; and

5) for each business day a comparison of the one-day value-at-risk measure at the end of business day to the one-day change of the portfolio's value by the end of the subsequent business day and, by conducting a back-testing programme, the analysis of all material exposures during the reporting period."

**Article 2**

In Article 26, the word "insurance" is replaced by the words "insurance and other risk transfer mechanisms".

**Article 3**

This Decision shall be published in the Official Gazette and shall enter into force on 31 March 2010.

No.: 3-020/01-10/ŽR  
Zagreb, 4 January 2010

Croatian National Bank  
Governor  
**Željko Rohatinski**