

COMMISSION IMPLEMENTING REGULATION (EU) 2023/2056**of 26 September 2023****amending the implementing technical standards laid down in Commission Implementing Regulation (EU) No 945/2014 as regards an update of the list of relevant appropriately diversified indices in accordance with Regulation (EU) No 575/2013 of the European Parliament and of the Council****(Text with EEA relevance)**

THE EUROPEAN COMMISSION,

Having regard to the Treaty on the Functioning of the European Union,

Having regard to Regulation (EU) No 575/2013 of the European Parliament and of the Council of 26 June 2013 on prudential requirements for credit institutions and amending Regulation (EU) No 648/2012 ⁽¹⁾, and in particular Article 344(1), third subparagraph thereof,

Whereas:

- (1) To ensure that the stock indices listed in the Annex to Commission Implementing Regulation (EU) No 945/2014 ⁽²⁾ continue to meet the conditions for their specific risk to be ignored, the European Banking Authority has reassessed the relevant indices in light of the latest available data, which is the data relative to the year 2022. That reassessment has shown the need to update the list of relevant appropriately diversified indices.
- (2) Implementing Regulation (EU) No 945/2014 should therefore be amended accordingly.
- (3) This Regulation is based on the draft implementing technical standards submitted to the Commission by the European Banking Authority.
- (4) The amendments to Implementing Regulation (EU) No 945/2014 do not arise because of changes to the assessment methodology applied. Hence, for the sole purpose of updating the list of relevant appropriately diversified indices, the European Banking Authority has neither conducted an open public consultation on the draft implementing technical standards on which this Regulation is based, nor analysed the potential related costs and benefits considering that such a consultation or analysis would be highly disproportionate in relation to the scope of the amendments introduced and impact of the draft implementing technical standards concerned. In fact, only a small number of indices should be removed from that list as a consequence of the reassessment, and such indices are in any case outnumbered by the new indices introduced,

HAS ADOPTED THIS REGULATION:

Article 1

The Annex to Implementing Regulation (EU) No 945/2014 is replaced by the text in the Annex to this Regulation.

⁽¹⁾ OJ L 176, 27.6.2013, p. 1.

⁽²⁾ Commission Implementing Regulation (EU) No 945/2014 of 4 September 2014 laying down implementing technical standards with regard to relevant appropriately diversified indices according to Regulation (EU) No 575/2013 of the European Parliament and of the Council (OJ L 265, 5.9.2014, p. 3).

Article 2

This Regulation shall enter into force on the twentieth day following that of its publication in the *Official Journal of the European Union*.

This Regulation shall be binding in its entirety and directly applicable in all Member States.

Done at Brussels, 26 September 2023.

For the Commission
The President
Ursula VON DER LEYEN

ANNEX

ANNEX

Stock indices meeting the requirements of Article 344 of Regulation (EU) No 575/2013

Index	Country/Area
1. STOXX Asia/Pacific 600	Asia/Pacific
2. ASX100	Australia
3. ATX	Austria
4. ATX Prime	Austria
5. BEL20	Belgium
6. SaoPaulo – Bovespa	Brazil
7. TSX60	Canada
8. CETOP20 Index	Central Europe
9. CSI 100 Index	China
10. CSI 300 Index	China
11. FTSE China A50 Index	China
12. Hang Seng Mainland 100 China	China
13. OMX Copenhagen 25	Denmark
14. OMX Copenhagen Benchmark	Denmark
15. FTSE RAFI Developed 1000	Developed Markets
16. CECE Composite Index EUR	Eastern Europe
17. FTSE RAFI Emerging Markets	Emerging Markets
18. MSCI Emerging Markets 50	Emerging Markets
19. Cboe Eurozone 50	Europe
20. DJ Euro STOXX 50	Europe
21. FTSE All World Europe	Europe
22. FTSE Euro 100	Europe
23. FTSE Eurofirst 100	Europe
24. FTSE Eurofirst 300	Europe
25. FTSE Eurofirst 80	Europe
26. FTSE Eurotop 100	Europe
27. MSCI Euro	Europe
28. MSCI Europe	Europe
29. MSCI Pan-Euro	Europe
30. NTX New Europe Blue Chip	Europe
31. S&P Euro	Europe
32. S&P Europe 350	Europe
33. STOXX All Europe 100	Europe

34.	STOXX All Europe 800	Europe
35.	STOXX Europe 50	Europe
36.	STOXX Europe 600	Europe
37.	STOXX Europe 600 Equal Weight	Europe
38.	STOXX Europe Lrg 200	Europe
39.	STOXX Europe Mid 200	Europe
40.	STOXX Europe Small 200	Europe
41.	STOXX Select Dividend 30	Europe
42.	OMXH25	Finland
43.	CAC40	France
44.	Cboe France 40	France
45.	SBF 120	France
46.	Cboe Germany 40	Germany
47.	DAX	Germany
48.	HDAX	Germany
49.	MDAX	Germany
50.	SDAX	Germany
51.	FTSE RAFI All World	Global
52.	MSCI World Index	Global
53.	Athens General	Greece
54.	FT ASE Large Cap	Greece
55.	Hang Seng	Hong Kong
56.	Hang Seng China Enterprises	Hong Kong
57.	NIFTY 50	India
58.	S&P BSE 100	India
59.	ISEQ 20	Ireland
60.	Cboe Italy 40	Italy
61.	FTSE MIB	Italy
62.	Nikkei225	Japan
63.	Nikkei300	Japan
64.	TOPIX 400	Japan
65.	TOPIX Core 30	Japan
66.	S&P Latin America 40	Latin America
67.	FTSE Bursa Malaysia KLCI	Malaysia
68.	FTSE Bursa Malaysia Top100	Malaysia
69.	MSE Share Index	Malta
70.	INMEX Index	Mexico
71.	IPC Index	Mexico
72.	AEX	Netherlands

73.	AMX	Netherlands
74.	Cboe Netherlands 25	Netherlands
75.	NZSE50	New Zealand
76.	Cboe Norway 25	Norway
77.	OBX	Norway
78.	OBXP	Norway
79.	mWIG40	Poland
80.	WIG20	Poland
81.	MSCI Singapore Free Index	Singapore
82.	Straits Times Index	Singapore
83.	FTSE JSE Top 40	South Africa
84.	Cboe Spain 35	Spain
85.	IBEX35	Spain
86.	Cboe Sweden 30	Sweden
87.	OMX Stockholm 30	Sweden
88.	Cboe Switzerland 20	Switzerland
89.	SMI	Switzerland
90.	SMI MID	Switzerland
91.	SET 50	Thailand
92.	Cboe UK 100	UK
93.	FTSE 100	UK
94.	FTSE AIM 100	UK
95.	FTSE AIM UK 50	UK
96.	FTSE Fledgling	UK
97.	FTSE mid-250	UK
98.	FTSE Small Cap	UK
99.	Dow Jones Ind. Av.	USA
100.	NASDAQ 100	USA
101.	S&P 500	USA'
