



Brussels, 26.9.2023  
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**COMMISSION IMPLEMENTING REGULATION (EU) .../...**

**of 26.9.2023**

**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)

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(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<sup>1</sup>, 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<sup>2</sup> 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,

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<sup>1</sup> OJ L 176, 27.6.2013, p. 1.

<sup>2</sup> 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).

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.

*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, 26.9.2023

*For the Commission*  
*The President*  
*Ursula VON DER LEYEN*