

Brussels, 21 December 2022 (OR. en)

16315/22

EF 399 ECOFIN 1371

COVER NOTE

| From: | Mr José Manuel CAMPA, Chairperson of the European Banking Authority (EBA) | | | |
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| date of receipt: | 21 December 2022 | | | |
| То: | Ms Thérèse BLANCHET, Secretary-General of the Council of the European Union | | | |
| Subject: | Submission of the updated list of diversified indices under Article 344(1) of the CRR | | | |

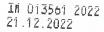
Delegations will find attached a letter regarding the subject mentioned above.

The document and its annex can be viewed and downloaded from the EBA's website:

https://www.eba.europa.eu/eba-updates-list-diversified-indices

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THE CHAIRPERSON

John Berrigan
Director General
Directorate-General for Financial Stability,
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21 December 2022



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EBA-2022-D-4156

Subject: Submission of the updated list of diversified indices under Article 344(1) of the CRR

Dear Mr Berrigan,

In accordance with Article 344(1) of the Regulation (EU) No 575/2013 (the Capital Requirement Regulation, 'CRR'), the EBA is required to develop implementing technical standards establishing a list of diversified indices for the purposes of calculating the capital requirements for equity risk according to the standardised rules. Specific risk stemming from a diversified index can be ignored in accordance with Article 344(4).

It is my pleasure to submit to you today the updated list of diversified indices as endorsed by the EBA's Board of Supervisors. These standards were developed following the procedure described in Article 15 of Regulation (EU) No. 1093/2010 (EBA Regulation). As previously agreed, the draft amending implementing technical standards are attached in Legiswrite format.

In addition, the updated list of diversified indices will be published on the EBA's public website.

I look forward to the completion of the process of adoption of the standards.

Yours sincerely,

José Manuel Campa



CC: Irene Tinagli, Chair of the Committee on Economic and Monetary Affairs, European Parliament Claudia Lindemann, Head of ECON Secretariat

Zbyněk Stanjura, ECOFIN Chair, Czech Minister of Finance, President of the Rotating Council of the EU Tuomas Saarenheimo, Chair of Economic and Finance Committee, Council of the European Union Thérèse Blanchet, Secretary-General, Council of the European Union Martin Merlin, DG FISMA, Director Dir D, Bank, Insurance and Financial Crime Almoro Rubin De Cervin, DG FISMA, Head of Unit D1, Bank Regulation and Supervision Dominique Thienpont, DG FISMA, Legal Counsellor to Dir D

Encs: EBA draft amending ITS on updated list of diversified indices in Legiswrite format Annex - ITS on diversified indices 2022