



Council of the
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COVER NOTE

From:	Mr José Manuel CAMPA, Chairperson of the European Banking Authority (EBA)
date of receipt:	21 December 2022
To:	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
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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>

Encl.

E-MAIL

IM 013561 2022
21.12.2022

THE CHAIRPERSON

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EBA-2022-D-4156

21 December 2022

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,

A handwritten signature in black ink, appearing to read 'JoseManuel.Campa', is written over a horizontal line.

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 Saareheimo, 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