Commission Implementing Regulation (EU) 2020/125 of 29 January 2020 amending Implementing Regulation (EU) No 945/2014 laying down implementing technical standards with regard to relevant appropriately diversified indices in accordance with Regulation (EU) No 575/2013 of the European Parliament and of the Council (Text with EEA relevance)

COMMISSION IMPLEMENTING REGULATION (EU) 2020/125

of 29 January 2020

amending Implementing Regulation (EU) No 945/2014 laying down implementing technical standards with regard to 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 investment firms and amending Regulation (EU) No 648/2012⁽¹⁾ and in particular the third subparagraph of Article 344(1) thereof,

Whereas:

- (1) In order 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 relevant indices have been reassessed in light of the latest available data, which is that relative to the year 2018. In light of that reassessment, it is necessary to update the list of relevant appropriately diversified indices.
- (2) This Regulation is based on the draft implementing technical standards submitted by the European Banking Authority to the Commission.
- (3) The necessary amendments to Implementing Regulation (EU) No 945/2014 do not arise as a result of significant changes to the assessment methodology applied. The European Banking Authority has not conducted an open public consultation or a cost-benefit analysis considering that such a consultation or analysis would be disproportionate in relation to the scope and impact of the draft implementing technical standards concerned.
- (4) Implementing Regulation (EU) No 945/2014 should therefore be amended accordingly, HAS ADOPTED THIS REGULATION:

Changes to legislation: Commission Implementing Regulation (EU) 2020/125 is up to date with all changes known to be in force on or before 30 March 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

Modifications etc. (not altering text)

C1 Regulation: power to modify conferred (11.7.2023) by Financial Services and Markets Act 2023 (c. 29), ss. 3, 86(3), Sch. 1 Pts. 1, 3; S.I. 2023/779, reg. 2(d)

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, 29 January 2020.

For the Commission

The President

Ursula VON DER LEYEN

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ANNEX

ANNEX

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

4 CECATA 1 : /B : C . COO	Country\Area
1. STOXX Asia/Pacific 600	Asia/Pacific
2. ASX100	Australia
3. ASX200	Australia
4. S&P All Ords	Australia
5. ATX	Austria
6. ATX Prime	Austria
7. BEL20	Belgium
8. SaoPaulo – Bovespa	Brazil
9. TSX60	Canada
10. CETOP20 Index	Central Europe
11. CSI 100 Index	China
12. CSI 300 Index	China
13. FTSE China A50 Index	China
14. Hang Seng Mainland 100 China	China
15. PX Global Prague	Czech Republic
16. OMX Copenhagen 20 CAP	Denmark
17. OMX Copenhagen 25	Denmark
18. OMX Copenhagen Benchmark	Denmark
19. FTSE RAFI Developed 1000	Developed Markets
20. CECE Composite Index EUR	Eastern Europe
21. FTSE RAFI Emerging Markets	Emerging Markets
22. MSCI Emerging Markets 50	Emerging Markets
23. Bloomberg European 500	Europe
24. DJ Euro STOXX 50	Europe
25. FTSE Euro 100	Europe
26. FTSE Eurofirst 100	Europe
27. FTSE Eurofirst 300	Europe
28. FTSE Eurofirst 80	Europe

29. FTSE EuroMid Europe 30. FTSE Eurotop 100 Europe 31. MSCI Euro Europe 32. MSCI Europe Europe 33. MSCI Pan-Euro Europe 34. NTX New Europe Blue Chip Europe 35. S&P Euro Europe 36. S&P Europe 350 Europe 37. STOXX All Europe 100 Europe 38. STOXX Europe 50 Europe 40. STOXX Europe 50 Europe 41. STOXX Europe 600 Europe 42. STOXX Europe 600 Equal Weight Europe 43. STOXX Europe Enlarged TMI Europe 44. STOXX Europe Mid 200 Europe 45. STOXX Europe Small 200 Europe 46. STOXX Select Dividend 30 Europe 47. OMXH25 Finland 48. CAC40 France 49. SBF 120 France 50. DAX Germany 51. HDAX Germany 52. MDAX Germany 54. FTSE RAFI All World Global 56. Athens General Greece 57. FT ASE Large Cap G		
31. MSCI Euro Europe 32. MSCI Europe Europe 33. MSCI Pan-Euro Europe 34. NTX New Europe Blue Chip Europe 35. S&P Euro Europe 36. S&P Europe 350 Europe 37. STOXX All Europe 100 Europe 38. STOXX All Europe 800 Europe 39. STOXX Europe 50 Europe 40. STOXX Europe 600 Europe 41. STOXX Europe 600 Equal Weight Europe 42. STOXX Europe Enlarged TMI Europe 43. STOXX Europe Mid 200 Europe 44. STOXX Europe Small 200 Europe 45. STOXX Europe Small 200 Europe 46. STOXX Select Dividend 30 Europe 47. OMXH25 Finland 48. CAC40 France 49. SBF 120 France 50. DAX Germany 51. HDAX Germany 52. MDAX Germany 53. SDAX Germany 54. FTSE RAFI All World Global 55. MSCI World Index Global 56. Athens General <	29. FTSE EuroMid	Europe
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60. NIFTY 50 India 61. ISEQ 20 Ireland	58. Hang Seng	Hong Kong
61. ISEQ 20 Ireland	59. Hang Seng China Enterprises	Hong Kong
	60. NIFTY 50	India
62. FTSE MIB Italy	61. ISEQ 20	Ireland
	62. FTSE MIB	Italy

63. Nikkei225	Japan
64. Nikkei300	Japan
65. TOPIX 400	Japan
66. TOPIX Core 30	Japan
67. S&P Latin America 40	Latin America
68. FTSE Bursa Malaysia KLCI	Malaysia
69. FTSE Bursa Malaysia Top100	Malaysia
70. MSE Share Index	Malta
71. INMEX Index	Mexico
72. IPC Index	Mexico
73. AMX	Netherlands
74. AEX	Netherlands
75. NZSE50	New Zealand
76. OBX	Norway
77. OBXP	Norway
78. mWIG40	Poland
79. WIG20	Poland
80. MOEX	Russia
81. MSCI Russia Index	Russia
82. MSCI Singapore Free Index	Singapore
83. Straits Times Index	Singapore
84. FTSE JSE Top 40	South Africa
85. IBEX35	Spain
86. OMX Stockholm 30	Sweden
87. SMI	Switzerland
88. SMI MID	Switzerland
89. FTSE NASDAQ Dubai 20	UAE
90. FTSE 100	UK
91. FTSE AIM 100	UK
92. FTSE AIM UK 50	UK
93. FTSE Fledgling	UK
94. FTSE mid-250	UK
95. FTSE Small Cap	UK
96. Dow Jones Ind. Av.	USA

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97. NASDAQ 100	USA
98. S&P 500	USA

- **(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).

Changes to legislation:

Commission Implementing Regulation (EU) 2020/125 is up to date with all changes known to be in force on or before 30 March 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. View outstanding changes

Changes and effects yet to be applied to:

Regulation revoked by 2023 c. 29 Sch. 1 Pt. 13