



Strasbourg, **XXX**  
COM(2016) 850/2

ANNEX 1

**ANNEX**

**to the**

**PROPOSAL FOR A REGULATION OF THE EUROPEAN PARLIAMENT AND OF  
THE COUNCIL**

**amending Regulation (EU) No 575/2013 as regards the leverage ratio, the net stable  
funding ratio, requirements for own funds and eligible liabilities, counterparty credit  
risk, market risk, exposures to central counterparties, exposures to collective investment  
undertakings, large exposures, reporting and disclosure requirements and amending  
Regulation (EU) No 648/2012**

{SWD(2016) 377}  
{SWD(2016) 378}

## ANNEX

(1) Annex II is amended as follows:

(a) in point 1, point (e) is replaced by the following:

"(e) interest-rate options;"

(b) in point 2, point (d) is replaced by the following:

"(d) currency options;"

(c) point 3 is replaced by the following:

"Contracts of a nature similar to those in points 1(a) to (e) and 2(a) to (d) of this Annex concerning other reference items or indices. This includes as a minimum all instruments specified in points 4 to 7, 9, 10 and 11 of Section C of Annex I to Directive 2014/65/EU not otherwise included in point 1 or 2 of this Annex."