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."