

ANNEX II

Types of derivatives

1. Interest-rate contracts:
 - (a) single-currency interest rate swaps;
 - (b) basis-swaps;
 - (c) forward rate agreements;
 - (d) interest-rate futures;
 - (e) interest-rate options purchased;
 - (f) other contracts of similar nature.
2. Foreign-exchange contracts and contracts concerning gold:
 - (a) cross-currency interest-rate swaps;
 - (b) forward foreign-exchange contracts;
 - (c) currency futures;
 - (d) currency options purchased;
 - (e) other contracts of a similar nature;
 - (f) contracts of a nature similar to (a) to (e) concerning gold.
3. 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 and 10 of Section C of Annex I to Directive 2004/39/EC not otherwise included in point 1 or 2 of this Annex.