

第 4907 號公告

《證券及期貨(場外衍生工具交易 — 匯報及備存紀錄責任)規則》(“該規則”)

為施行該規則附表 1 第 1 部第 1 條所載的「指明浮動息率指數」的定義，金融管理專員現指明以下的浮動息率指數¹ -

	浮動息率指數的名稱
1	AED-EBOR-Reuters
2	AUD-AONIA-OIS-COMPOUND
3	AUD-AONIA-OIS-COMPOUND-SwapMarker
4	AUD-BBR-AUBBSW
5	AUD-BBR-BBSW
6	AUD-BBR-BBSW-Bloomberg
7	AUD-BBR-BBSY (BID)
8	AUD-BBR-ISDC
9	AUD-LIBOR-BBA
10	AUD-LIBOR-BBA-Bloomberg
11	AUD-LIBOR-Reference Banks
12	AUD-Quarterly Swap Rate-ICAP
13	AUD-Quarterly Swap Rate-ICAP-Reference Banks
14	AUD-Semi-annual Swap Rate-ICAP
15	AUD-Semi-Annual Swap Rate-ICAP-Reference Banks
16	AUD-Swap Rate-Reuters
17	BRL-CDI
18	CAD-BA-CDOR
19	CAD-BA-CDOR-Bloomberg

¹ 浮動息率指數名單亦可於以下網站查閱：<https://hktr.hkma.gov.hk/>。

20	CAD-BA-ISDD
21	CAD-BA-Reference Banks
22	CAD-BA-Reuters
23	CAD-BA-Telerate
24	CAD-CORRA-OIS-COMPOUND
25	CAD-ISDA-Swap Rate
26	CAD-LIBOR-BBA
27	CAD-LIBOR-BBA-Bloomberg
28	CAD-LIBOR-BBA-SwapMarker
29	CAD-LIBOR-Reference Banks
30	CAD-REPO-CORRA
31	CAD-TBILL-ISDD
32	CAD-TBILL-Reference Banks
33	CAD-TBILL-Reuters
34	CAD-TBILL-Telerate
35	CHF-Annual Swap Rate
36	CHF-Annual Swap Rate-Reference Banks
37	CHF-ISDAFIX-Swap Rate
38	CHF-LIBOR-BBA
39	CHF-LIBOR-BBA-Bloomberg
40	CHF-LIBOR-ISDA
41	CHF-LIBOR-Reference Banks
42	CHF-OIS-11:00-ICAP
43	CHF-TOIS-OIS-COMPOUND
44	CHF USD-Basis Swaps-11:00-ICAP

45	CL-CLICP-Bloomberg
46	CNH-HIBOR-Reference Banks
47	CNH-HIBOR-TMA
48	CNY-CNREPOFIX=CFXS-Reuters
49	CNY-Semi-Annual Swap Rate-11:00-BGCANTOR
50	CNY-Semi-Annual Swap Rate-Reference Banks
51	CNY-SHIBOR-Reuters
52	CZK-Annual Swap Rate-11:00-BGCANTOR
53	CZK-Annual Swap Rate-Reference Banks
54	CZK-PRIBOR-PRBO
55	CZK-PRIBOR-Reference Banks
56	DKK-CIBOR2-DKNA13
57	DKK-CIBOR-DKNA13
58	DKK-CIBOR-DKNA13-Bloomberg
59	DKK-CIBOR-Reference Banks
60	DKK-CITA-DKNA14-COMPOUND
61	DKK-DKKOIS-OIS-COMPOUND
62	EUR-Annual Swap Rate-10:00
63	EUR-Annual Swap Rate-10:00-Bloomberg
64	EUR-Annual Swap Rate-10:00-ICAP
65	EUR-Annual Swap Rate-10:00-SwapMarker
66	EUR-Annual Swap Rate-11:00
67	EUR-Annual Swap Rate-11:00-Bloomberg
68	EUR-Annual Swap Rate-11:00-ICAP
69	EUR-Annual Swap Rate-11:00-SwapMarker

70	EUR-Annual Swap Rate-3 Month
71	EUR-Annual Swap Rate-3 Month-SwapMarker
72	EUR-Annual Swap Rate-Reference Banks
73	EUR-EONIA-AVERAGE
74	EUR-EONIA-OIS-10:00-BGCANTOR
75	EUR-EONIA-OIS-10:00-ICAP
76	EUR-EONIA-OIS-11:00-ICAP
77	EUR-EONIA-OIS-COMPOUND
78	EUR-EONIA-OIS-COMPOUND-Bloomberg
79	EUR-EONIA-Swap-Index
80	EUR-EURIBOR-Act/365
81	EUR-EURIBOR-Act/365-Bloomberg
82	EUR-EURIBOR-Reference Banks
83	EUR-EURIBOR-Reuters
84	EUR-EURIBOR-Telerate
85	EUR-EURONIA-OIS-COMPOUND
86	EUR-ISDA-EURIBOR Swap Rate-11:00
87	EUR-ISDA-EURIBOR Swap Rate-12:00
88	EUR-ISDA-LIBOR Swap Rate-10:00
89	EUR-ISDA-LIBOR Swap Rate-11:00
90	EUR-LIBOR-BBA
91	EUR-LIBOR-BBA-Bloomberg
92	EUR-LIBOR-Reference Banks
93	EUR-TAM-CDC
94	EUR-TEC10-CNO

95	EUR-TEC10-CNO-SwapMarker
96	EUR-TEC10-Reference Banks
97	EUR-TEC5-CNO
98	EUR-TEC5-CNO-SwapMarker
99	EUR-TEC5-Reference Banks
100	EUR-TMM-CDC-COMPOUND
101	EUR USD-Basis Swaps-11:00-ICAP
102	GBP-ISDA-Swap Rate
103	GBP-LIBOR-BBA
104	GBP-LIBOR-BBA-Bloomberg
105	GBP-LIBOR-ISDA
106	GBP-LIBOR-Reference Banks
107	GBP-Semi-Annual Swap Rate
108	GBP-Semi-Annual Swap Rate-11:00-ICAP
109	GBP-Semi-Annual Swap Rate-Reference Banks
110	GBP-SONIA-OIS-11:00-ICAP
111	GBP USD-Basis Swaps-11:00-ICAP
112	GBP-WMBA-RONIA-COMPOUND
113	GBP-WMBA-SONIA-COMPOUND
114	GRD-ATHIBOR-ATHIBOR
115	GRD-ATHIBOR-Reference Banks
116	GRD-ATHIBOR-Telerate
117	GRD-ATHIMID-Reference Banks
118	GRD-ATHIMID-Reuters
119	HKD-HIBOR-HIBOR=

120	HKD-HIBOR-HIBOR-Bloomberg
121	HKD-HIBOR-HKAB
122	HKD-HIBOR-HKAB-Bloomberg
123	HKD-HIBOR-ISDC
124	HKD-HIBOR-Reference Banks
125	HKD-HONIX-OIS-COMPOUND
126	HKD-ISDA-Swap Rate-11:00
127	HKD-ISDA-Swap Rate-4:00
128	HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR
129	HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR
130	HKD-Quarterly-Annual Swap Rate-Reference Banks
131	HUF-BUBOR-Reference Banks
132	HUF-BUBOR-Reuters
133	IDR-IDMA-Bloomberg
134	IDR-IDRFIX
135	IDR-SBI-Reuters
136	IDR-Semi-Annual Swap Rate-11:00-BGCANTOR
137	IDR-Semi-Annual Swap Rate-Reference Banks
138	IDR-SOR-Reference Banks
139	IDR-SOR-Reuters
140	IDR-SOR-Telerate
141	ILS-TELBOR01-Reuters
142	ILS-TELBOR-Reference Banks
143	INR-BMK

144	INR-CMT
145	INR-INBMK-REUTERS
146	INR-MIBOR-OIS-COMPOUND
147	INR-MIFOR
148	INR-MIOIS
149	INR-MITOR-OIS-COMPOUND
150	INR-Reference Banks
151	INR-Semi-Annual Swap Rate-11:30-BGCANTOR
152	INR-Semi-Annual Swap Rate-Reference Banks
153	ISK-REIBOR-Reference Banks
154	ISK-REIBOR-Reuters
155	JPY-BBSF-Bloomberg-10:00
156	JPY-BBSF-Bloomberg-15:00
157	JPY-ISDA-Swap Rate-10:00
158	JPY-ISDA-Swap Rate-15:00
159	JPY-LIBOR-BBA
160	JPY-LIBOR-BBA-Bloomberg
161	JPY-LIBOR-FRASET
162	JPY-LIBOR-ISDA
163	JPY-LIBOR-Reference Banks
164	JPY-MUTANCALL-TONAR
165	JPY-OIS-11:00-ICAP
166	JPY-TIBOR-17096
167	JPY-TIBOR-17097
168	JPY-TIBOR-TIBM (10 Banks)

169	JPY-TIBOR-TIBM (5 Banks)
170	JPY-TIBOR-TIBM (All Banks)
171	JPY-TIBOR-TIBM (All Banks)-Bloomberg
172	JPY-TIBOR-TIBM-Reference Banks
173	JPY-TIBOR-ZTIBOR
174	JPY-TONA-OIS-COMPOUND
175	JPY-TSR-Reference Banks
176	JPY-TSR-Reuters-10:00
177	JPY-TSR-Reuters-15:00
178	JPY-TSR-Telerate-10:00
179	JPY-TSR-Telerate-15:00
180	JPY USD-Basis Swaps-11:00-ICAP
181	KRW-CD-3220
182	KRW-CD-KSDA-Bloomberg
183	MXN-TIIE-Banxico
184	MXN-TIIE-Banxico-Bloomberg
185	MXN-TIIE-Banxico-Reference Banks
186	MYR-KLIBOR-BNM
187	MYR-KLIBOR-Reference Banks
188	NOK-NIBOR-NIBR
189	NOK-NIBOR-NIBR-Reference Banks
190	NOK-NIBOR-Reference Banks
191	NZD-BBR-BID
192	NZD-BBR-FRA
193	NZD-BBR-ISDC

194	NZD-BBR-Reference Banks
195	NZD-BBR-Telerate
196	NZD-NZIONA-OIS-COMPOUND
197	NZD-Swap Rate-ICAP
198	NZD-Swap Rate-ICAP-Reference Banks
199	PHP-Semi-Annual Swap Rate-11:00-BGCANTOR
200	PHP-Semi-Annual Swap Rate-Reference Banks
201	PLN-WIBOR-Reference Banks
202	PLN-WIBOR-WIBO
203	PLZ-WIBOR-Reference Banks
204	PLZ-WIBOR-WIBO
205	RON-Annual Swap Rate-11:00-BGCANTOR
206	RON-Annual Swap Rate-Reference Banks
207	RON-RBOR-Reuters
208	RUB-Annual Swap Rate-11:00-BGCANTOR
209	RUB-Annual Swap Rate-Reference Banks
210	RUB-MOSPRIME-NFEA
211	RUB-MOSPRIME-Reference Banks
212	RUB-RUONIA-OIS-COMPOUND
213	SAR-SRIOR-Reference Banks
214	SAR-SRIOR-SUAA
215	SEK-Annual Swap Rate
216	SEK-Annual Swap Rate-SESWFI
217	SEK-SIOR-OIS-COMPOUND
218	SEK-STIBOR-Bloomberg

219	SEK-STIBOR-Reference Banks
220	SEK-STIBOR-SIDE
221	SGD-Semi-Annual Swap Rate-11:00-BGCANTOR
222	SGD-Semi-Annual Swap Rate-ICAP
223	SGD-Semi-Annual Swap Rate-ICAP-Reference Banks
224	SGD-Semi-Annual Swap Rate-Reference Banks
225	SGD-SIBOR-Reference Banks
226	SGD-SIBOR-Reuters
227	SGD-SIBOR-Telerate
228	SGD-SONAR-OIS-COMPOUND
229	SGD-SONAR-OIS-VWAP-COMPOUND
230	SGD-SOR-Reference Banks
231	SGD-SOR-Reuters
232	SGD-SOR-Telerate
233	SGD-SOR-VWAP
234	SGD-SOR-VWAP-Reference Banks
235	SKK-BRIBOR-Bloomberg
236	SKK-BRIBOR-BRBO
237	SKK-BRIBOR-NBSK07
238	SKK-BRIBOR-Reference Banks
239	THB-Semi-Annual Swap Rate-11:00-BGCANTOR
240	THB-Semi-Annual Swap Rate-Reference Banks
241	THB-SOR-Reference Banks
242	THB-SOR-Reuters
243	THB-SOR-Telerate

244	THB-THBFIX-Reference Banks
245	THB-THBFIX-Reuters
246	TRY-Annual Swap Rate-11:15-BGCANTOR
247	TRY-Annual Swap Rate-Reference Banks
248	TRY-TRYIBOR-Reference Banks
249	TRY-TRYIBOR-Reuters
250	TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR
251	TWD-Quarterly-Annual Swap Rate-Reference Banks
252	TWD-Reference Dealers
253	TWD-Reuters-6165
254	TWD-Telerate-6165
255	TWD-TWCPBA
256	USD-Annual Swap Rate-11:00-BGCANTOR
257	USD-BA-H.15
258	USD-BA-Reference Dealers
259	USD-BMA Municipal Swap Index
260	USD-CD-H.15
261	USD-CD-Reference Dealers
262	USD-CMS-Reference Banks
263	USD-CMS-Reference Banks-ICAP SwapPX
264	USD-CMS-Reuters
265	USD-CMS-Telerate
266	USD-CMT-T7051
267	USD-CMT-T7052
268	USD-COF11-FHLBSF

269	USD-COF11-Reuters
270	USD-COF11-Telerate
271	USD-CP-H.15
272	USD-CP-Reference Dealers
273	USD-Federal Funds-H.15
274	USD-Federal Funds-H.15-Bloomberg
275	USD-Federal Funds-H.15-OIS-COMPOUND
276	USD-Federal Funds-Reference Dealers
277	USD-FFCB-DISCO
278	USD-ISDAFIX3-Swap Rate
279	USD-ISDAFIX3-Swap Rate-3:00
280	USD-ISDA-Swap Rate
281	USD-ISDA-Swap Rate-3:00
282	USD-LIBOR-BBA
283	USD-LIBOR-BBA-Bloomberg
284	USD-LIBOR-ISDA
285	USD-LIBOR-LIBO
286	USD-LIBOR-Reference Banks
287	USD-OIS-11:00-BGCANTOR
288	USD-OIS-11:00-LON-ICAP
289	USD-OIS-11:00-NY-ICAP
290	USD-OIS-3:00-BGCANTOR
291	USD-OIS-3:00-NY-ICAP
292	USD-Prime-H.15
293	USD-Prime-Reference Banks

294	USD-S&P Index-High Grade
295	USD-SIBOR-Reference Banks
296	USD-SIBOR-SIBO
297	USD-SIFMA Municipal Swap Index
298	USD-TBILL-H.15
299	USD-TBILL-H.15-Bloomberg
300	USD-TBILL-Secondary Market
301	USD-TIBOR-ISDC
302	USD-TIBOR-Reference Banks
303	USD-Treasury Rate-ICAP BrokerTec
304	USD-Treasury Rate-SwapMarker100
305	USD-Treasury Rate-SwapMarker99
306	USD-Treasury Rate-T19901
307	USD-Treasury Rate-T500
308	VND-Semi-Annual Swap Rate-11:00-BGCANTOR
309	VND-Semi-Annual Swap Rate-Reference Banks
310	ZAR-DEPOSIT-Reference Banks
311	ZAR-DEPOSIT-SAFEX
312	ZAR-JIBAR-Reference Banks
313	ZAR-JIBAR-SAFEX
314	ZAR-PRIME-AVERAGE
315	ZAR-PRIME-AVERAGE-Reference Banks

本公告將自 2015 年 7 月 10 日起生效。

2015 年 7 月 10 日

金融管理專員
(李達志代行)