

Comments

EU Commission – Targeted consultation on the regime applicable to the use of benchmarks administered in a third country

Appendix to Question 1.3 Questions specific to supervised entities using benchmarks

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The **German Banking Industry Committee** is the joint committee operated by the central associations of the German banking industry. These associations are the Bundesverband der Deutschen Volksbanken und Raiffeisenbanken (BVR), for the cooperative banks, the Bundesverband deutscher Banken (BdB), for the private commercial banks, the Bundesverband Öffentlicher Banken Deutschlands (VÖB), for the public banks, the Deutscher Sparkassen- und Giroverband (DSGV), for the savings banks finance group, and the Verband deutscher Pfandbriefbanken (vdp), for the Pfandbrief banks. Collectively, they represent approximately 1,700 banks.

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Comments Fehler! Verweisquelle konnte nicht gefunden werden.

Questions specific to supervised entities using benchmarks

Question 1.3 Please provide a full list of all third country benchmarks your organisation uses as well as their administrators.

Answer of GBIC:

Due to the limited number of characters for text boxes, it was not possible to provide a detailed list via the online submission form. The list below contains the third-country benchmarks currently in use. Please note that this list contains only the most common third country benchmarks and is not intended to be exhaustive.

Typ	Benchmark	Administrator
Credit	ITRAXX	IHS Markit
Credit	CDX	IHS Markit
Commodity	TR/Jefferies CRB Index ER - EXCESS RETURN	Thompson Reuters
Equity	DAX - family	STOXX Ltd.
Equity	EuroStoxx - family	STOXX Ltd.
Equity	Dow Jones - family	S&P Dow Jones Indices LLC
Equity	ISRAEL TA 100	TASE
Equity	MSCI Euro SRI Sustainable Select	MSCI
Equity	MSCI World SRI Sustainable Select	MSCI
Equity	NASDAQ 100	NASDAQ
Equity	NIKKEI 225 STOCK AVERAGE	Nikkei - Index Business Office
Equity	PHILADELPHIA SE GOLD/SILVER	NASDAQ
FX	WM/Refinitiv FX benchmarks - family	Refinitiv
Interest	AIG-EMFX Benchmark Index	AIG
Interest	AUD AONIA	Reserve Bank of Australia (RBA)
Interest	AUD BBSW	Australian Securities Exchange (ASX)
Interest	AUD BBSY	Australian Securities Exchange (ASX)
Interest	BARCLAYS EU AGG CORP X SUB 1-5Y XBAA3 - RED. YIELD	Barclays
Interest	BARCLAYS EUR CORP BONDS 1-5YR	Barclays
Interest	BARCLAYS EURO AGG 1-3Y CORP. (E)	Barclays
Interest	BARCLAYS EURO AGGREGATE (E)	Barclays
Interest	BARCLAYS US C.CRP 1- 5Y XSUBXBAA3(E)H - RED. YIELD	Barclays
Interest	BEID7T Index	Stoxx

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Interest	CAD CDOR	Refinitiv Benchmarks Services (UK) Limited ('RBSL')
Interest	CAD CORRA	Bank of Canada
Interest	CHF SARON	SIX
Interest	COLOMBIA CD RATE 90-DAY - MIDDLE RATE	CEIC Data
Interest	eb rexx Government Germany 0-1 (TR)	Stoxx
Interest	ERINCDEM Index	Markit
Interest	EURIBOR Swap Rate	ICE
Interest	GBP SONIA	BOE
Interest	HKD HIBOR	Hong Kong Association of Banks (HKAB)
Interest	IndONIA	Bank of Indonesia
Interest	JIBOR (Jakarta Interbank Offered Rate)	Bank of Indonesia
Interest	JPY TONA	BOJ
Interest	JP Morgans MBS Bond Index	JP Morgan
Interest	JPBXUSD Index	JP Morgan
Interest	JPEIEPEU Index	JP Morgan
Interest	JPEIGIEU Index	JP Morgan
Interest	JPEMXCUS Index	JP Morgan
Interest	JPM EMBI Global Div Hedged	JP Morgan
Interest	JPM EMU IG GOVT ALL MATS (E) - TOT RETURN IND	JP Morgan
Interest	JPM EMU IG GOVT ALL MATS EUR (JPMGEMUI)	JP Morgan
Interest	JPM GBI GLOBAL ALL MATS. (E) - TOT RETURN IND	JP Morgan
Interest	JPM GBI-EM BROAD DIV Composite(\$) - RED. YIELD	JP Morgan
Interest	JPM GBI-EM DIVERS Composite (\$) - RED. YIELD	JP Morgan
Interest	JPM JACI NON INV GRADE - MARKET VALUE (JACINGTR)	JP Morgan
Interest	NOK NIBOR	Norske Finansielle Referanser (NoRe)
Interest	NOK NOWA	Norges Bank
Interest	NZD BILLS	New Zealand Financial Markets Association
Interest	NZD BKBM	NEW ZEALAND FINANCIAL BENCHMARK FACILITY LIMITED
Interest	SGD SOR	ABS Benchmarks Administration Co Pte Ltd
Interest	SGD SORA	MAS

Comments Fehler! Verweisquelle konnte nicht gefunden werden.

Interest	SONIA Swap Rate (Spread Adjusted)	ICE
Interest	SOFR Swap Rate (Spread Adjusted)	ICE
Interest	SWISS SBI FOREIGN AAA-AA 1-5Y	SIX
Interest	Term SOFR	CME
Interest	Term SONIA	ICE
Interest	USD LIBOR Swap Rate	ICE
Interest	USD SOFR	FED
Interest	UBS CB ASIA EX JP HEDGED - TOT RETURN IND	UBS
Interest	UBS CB EUROPE INV. GRDE. HEDGED (E) - TOT RETURN IND	UBS
Interest	UBS CB GLOBAL FOCUS HEDGED (E) - TOT RETURN IND	UBS
Interest	UBS CB GLOBAL FOCUS INV.GRDE HDG (E) - TOT RETURN IND	UBS
Interest	UBS CB GLOBAL INV. GRDE. HEDGED (E) - TOT RETURN IND	UBS
Interest	UBS CB JAPAN INVEST (Y) - TOT RETURN IND	UBS
Interest	UBSW CB US INVEST (\$) - TOT RETURN IND	UBS