

Mandated Products: Interest Rate Swaps

IRS Products Available at CME Group *	Mandated for Clearing
Fixed / Float IRS	
USD out to 51 years – 1M, 3M, 6M LIBOR	Yes - 28 days to 50 years
EUR out to 51 years – 1M, 3M, 6M EURIBOR	Yes - 28 days to 50 years
GBP out to 51 years – 1M, 3M, 6M LIBOR	Yes - 28 days to 50 years
JPY out to 31 years – 1M, 3M, 6M LIBOR	Yes - 28 days to 30 years
CAD out to 31 years – 3M CDOR	Yes - 28 days to 30 years
CHF out to 31 years – 6M LIBOR	No later than October 14, 2018
AUD out to 31 years – 3M, 6M BBSW	Yes - 28 days to 30 years
SEK out to 31 years – 3M STIBOR	April 10, 2017
NOK out to 31 years – 6M NIBOR	April 10, 2017
DKK out to 31 years – 6M CIBOR	No
HKD out to 15 years – 3M HIBOR	August 30, 2017
NZD out to 15 years – 3M BBR	No
SGD out to 15 years – 6M SOR-VWAP	No later than October 14, 2018
CZK out to 11 years – 6M PRIBOR	No
HUF out to 11 years – 6M BUBOR	No
PLN out to 11 years – 6M WIBOR	April 10, 2017
ZAR out to 11 years – 3M JIBAR	No
MXN out to 21 years – 28D TIIE-BANXICO	Yes – 28 days to 21 years

Mandated Products: Interest Rate Swaps

IRS Products Available at CME Group *	Mandated for Clearing
Zero Coupon Swaps	
USD out to 51 years – 1M, 3M, 6M LIBOR	Yes – 28 days to 50 years
EUR out to 51 years – 1M, 3M, 6M EURIBOR	Yes – 28 days to 50 years
GBP out to 51 years – 1M, 3M, 6M LIBOR	Yes – 28 days to 50 years
BRL out to 10 years – CDI	No
Basis Swaps	
USD out to 51 years – 1M, 3M, 6M LIBOR	Yes – 28 days to 50 years
EUR out to 51 years – 1M, 3M, 6M EURIBOR	Yes – 28 days to 50 years
GBP out to 51 years – 1M, 3M, 6M LIBOR	Yes – 28 days to 50 years
JPY out to 31 years – 1M, 3M, 6M LIBOR	Yes – 28 days to 30 years
AUD out to 31 years – 3M, 6M BBSW	Yes – 28 days to 30 years
Overnight Index Swaps	
USD out to 30 years	Yes – 7 days to 3 years
EUR out to 30 years	Yes – 7 days to 3 years
GBP out to 30 years	Yes – 7 days to 3 years
JPY out to 30 years	No
AUD out to 6 years	Yes – 7 days to 2 years
CAD out to 3 years	Yes – 7 days to 2 years
Forward Rate Agreements	
USD out to 3 years – LIBOR	Yes – 3 days to 3 years
EUR out to 3 years – EURIBOR	Yes – 3 days to 3 years
GBP out to 3 years - LIBOR	Yes – 3 days to 3 years
JPY out to 3 years – LIBOR	Yes – 3 days to 3 years
AUD, CHF, CAD, SEK, NOK, DKK, HKD, NZD, SGD, CZK, HUF, PLN, ZAR	No

Mandated Products: Credit Default Swaps

CDS Products	Mandated for Clearing
CDX IG	
CDX.NA.IG 3Y	Series 18 and all subsequent Series, up to and including the current series
CDX.NA.IG 5Y	Series 14 and all subsequent Series, up to and including the current series
CDX.NA.IG 7Y	Series 10 and all subsequent Series, up to and including the current series
CDX.NA.IG 10Y	Series 8 and all subsequent Series, up to and including the current series
CDX HY	
CDX.NA.HY 5Y	Series 14 and all subsequent Series, up to and including the current series
iTraxx	
iTraxx Europe 3Y	No
iTraxx Europe 5Y	Series 17 and all subsequent Series, up to and including the current series
iTraxx Europe 7Y	No
iTraxx Europe 10Y	Series 17 and all subsequent Series, up to and including the current series
iTraxx Europe XO 5Y	Series 17 and all subsequent Series, up to and including the current series