

# CFTC Clearing Mandate: Interest Rate Swaps (Fixed-Floating)

Products Available at CME Group *	Subject to CFTC Clearing Mandate?
<b>Fixed-Floating IRS</b>	
AUD out to 31 years – BBSW	28 days to 30 years
CAD out to 31 years – CDOR	28 days to 30 years
CHF out to 31 years – LIBOR	Not mandated by the CFTC
CLP out to 20 years – CLP TNA	Not mandated by the CFTC
CNY out to 10 years – CNY-CNREPOFIX=CFXS-Reuters	Not mandated by the CFTC
CZK out to 11 years – PRIBOR	Not mandated by the CFTC
DKK out to 31 years – CIBOR	Not mandated by the CFTC
EUR out to 51 years – EURIBOR	28 days to 50 years
GBP out to 51 years – LIBOR	Not mandated by the CFTC
HKD out to 15 years – HIBOR	28 days to 10 years
HUF out to 11 years – BUBOR	Not mandated by the CFTC
JPY out to 31 years – LIBOR	Not mandated by the CFTC
KRW out to 21 years – KRW-CD-KSDA-Bloomberg	Not mandated by the CFTC
MXN out to 31 years – 28D TIIE-BANXICO	28 days to 21 years
NOK out to 31 years – NIBOR	28 days to 10 years
NZD out to 15 years – BBR	Not mandated by the CFTC
PLN out to 11 years – WIBOR	28 days to 10 years
SEK out to 31 years – STIBOR	28 days to 15 years
SGD out to 15 years – SOR-VWAP	28 days to 10 years (mandate ends July 1, 2023)
ZAR out to 11 years – JIBAR	Not mandated by the CFTC
USD out to 51 years – LIBOR	28 days to 50 years (mandate ends July 1, 2023)
USD out to 11 years – BSBY	Not mandated by the CFTC

# CFTC Clearing Mandate: Overnight Index Swaps

Products Available at CME Group *	Subject to CFTC Clearing Mandate?
<b>Overnight Index Swaps</b>	
AUD out to 31 years – AONIA	7 days to 2 years
CAD out to 31 years – CORRA	7 days to 2 years
CHF out to 31 years – SARON	7 days to 30 years
COP out to 20 years – IBR	Not mandated by the CFTC
EUR out to 51 years – ESTR	7 days to 3 years
GBP out to 51 years – SONIA	7 days to 50 years
INR out to 10 years – MIBOR	Not mandated by the CFTC
JPY out to 31 years – TONA	7 days to 30 years
SGD out to 21 years – SORA	7 days to 10 years
USD out to 51 years – SOFR	7 days to 50 years
USD out to 51 years – Federal Funds	7 days to 3 years

# CFTC Clearing Mandate: Zero-Coupon Swaps, Basis Swaps, FRAs

Products Available at CME Group *	Subject to CFTC Clearing Mandate?
<b>Zero Coupon Swaps</b>	
BRL out to 10 years – CDI	Not mandated by the CFTC
CLP out to 20 years – CLP TNA	Not mandated by the CFTC
EUR out to 51 years – EURIBOR	28 days to 50 years
GBP out to 51 years – LIBOR	Not mandated by the CFTC
USD out to 51 years – LIBOR	28 days to 50 years (mandate ends July 1, 2023)
USD out to 11 years – BSBY	Not mandated by the CFTC
<b>Basis Swaps</b>	
AUD out to 31 years – BBSW	28 days to 30 years
EUR out to 51 years – EURIBOR	28 days to 50 years
EUR out to 51 years – EURIBOR vs. ESTR	Not mandated by the CFTC
USD out to 51 years – LIBOR	28 days to 50 years (mandate ends July 1, 2023)
USD out to 51 years – LIBOR vs SOFR	Not mandated by the CFTC
USD out to 51 years – LIBOR vs Fed Funds	Not mandated by the CFTC
USD out to 51 years – SOFR vs Fed Funds	Not mandated by the CFTC
USD out to 51 years – SOFR vs Fed Funds (Compound)	Not mandated by the CFTC
USD out to 11 years – SOFR vs. BSBY	Not mandated by the CFTC
<b>Forward Rate Agreements</b>	
EUR out to 3 years – EURIBOR	3 days to 3 years
NOK out to 2 years – NIBOR	3 days to 2 years
PLN out to 3 years – WIBOR	3 days to 2 years
SEK out to 3 years – STIBOR	3 days to 3 years
USD out to 3 years – LIBOR	3 days to 3 years
AUD, CAD, DKK, HKD, NZD, SGD, CZK, HUF, ZAR	Not mandated by the CFTC