

Mandated Products: Interest Rate Swaps

IRS Products Available at CME Group *	Mandated for Clearing
Fixed-Floating IRS	
USD out to 51 years – 1M, 3M, 6M LIBOR	28 days to 50 years
EUR out to 51 years – 1M, 3M, 6M EURIBOR	28 days to 50 years
GBP out to 51 years – 1M, 3M, 6M LIBOR	28 days to 50 years
JPY out to 31 years – 1M, 3M, 6M LIBOR	28 days to 30 years
CAD out to 31 years – 3M CDOR	28 days to 30 years
CHF out to 31 years – 6M LIBOR	28 days to 30 years
AUD out to 31 years – 3M, 6M BBSW	28 days to 30 years
SEK out to 31 years – 3M STIBOR	28 days to 15 years
NOK out to 31 years – 6M NIBOR	28 days to 10 years
DKK out to 31 years – 6M CIBOR	Not mandated by the CFTC
HKD out to 15 years – 3M HIBOR	28 days to 10 years
NZD out to 15 years – 3M BBR	Not mandated by the CFTC
SGD out to 15 years – 6M SOR-VWAP	28 days to 10 years
CZK out to 11 years – 6M PRIBOR	Not mandated by the CFTC
HUF out to 11 years – 6M BUBOR	Not mandated by the CFTC
PLN out to 11 years – 6M WIBOR	28 days to 10 years
ZAR out to 11 years – 3M JIBAR	Not mandated by the CFTC
MXN out to 21 years – 28D TIIE-BANXICO	28 days to 21 years
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
KRW out to 21 years - KRW-CD-KSDA-Bloomberg	Not mandated by the CFTC

Mandated Products: Interest Rate Swaps

IRS Products Available at CME Group *	Subject to CFTC Clearing Mandate?
Zero Coupon Swaps	
USD out to 51 years – 1M, 3M, 6M LIBOR	28 days to 50 years
EUR out to 51 years – 1M, 3M, 6M EURIBOR	28 days to 50 years
GBP out to 51 years – 1M, 3M, 6M LIBOR	28 days to 50 years
BRL out to 10 years – CDI	Not mandated by the CFTC
CLP out to 20 years – CLP TNA	Not mandated by the CFTC
Basis Swaps	
USD out to 51 years – 1M, 3M, 6M LIBOR	28 days to 50 years
EUR out to 51 years – 1M, 3M, 6M EURIBOR	28 days to 50 years
GBP out to 51 years – 1M, 3M, 6M LIBOR	28 days to 50 years
JPY out to 31 years – 1M, 3M, 6M LIBOR	28 days to 30 years
AUD out to 31 years – 3M, 6M BBSW	28 days to 30 years
USD out to 51 years – 1M,3M,6M LIBOR, Federal Funds H.15 USD out to 51 years – SOFR, Federal Funds-H.15-OIS-COMPOUND	Not mandated by the CFTC
Overnight Index Swaps	
USD EFFR out to 51 years	7 days to 3 years
EUR out to 30 years	7 days to 3 years
GBP out to 30 years	7 days to 3 years
JPY out to 30 years	Not mandated by the CFTC
AUD out to 6 years	7 days to 2 years
CAD out to 3 years	7 days to 2 years
COP out to 20 years	Not mandated by the CFTC
INR out to 10 years	Not mandated by the CFTC
USD SOFR out to 51 years	Not mandated by the CFTC
Forward Rate Agreements	
USD out to 3 years – LIBOR	3 days to 3 years
EUR out to 3 years – EURIBOR	3 days to 3 years
GBP out to 3 years - LIBOR	3 days to 3 years
JPY out to 3 years – LIBOR	3 days to 3 years
NOK out to 3 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
AUD, CHF, CAD, DKK, HKD, NZD, SGD, CZK, HUF, ZAR	Not mandated by the CFTC