14-401

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers
Margin Managers

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, October 10, 2014

To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to

http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html

and subscribe to the Performance Bond Rates Advisory Notice listserver.

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below.

The rates will be effective after the close of business on

Monday, October 13, 2014.

Current rates as of:

Thursday, October 09, 2014.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ERIS Flex - Inter-commodity Spread Rates						
10YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 13-16						
Spread Credit Rate	Increase	+2:+5	70%	70%	80%	80%
10YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 17-20						
Spread Credit Rate	Increase	+2:+5	70%	70%	80%	80%
2YR INTEREST RATE SWAP FUTURE ERIS (ZA9202 - CME) vs EURODOLLAR (ED - CME)						
Spread Credit Rate	Increase	+7:+10	50%	50%	60%	60%
2YR INTEREST RATE SWAP FUTURE ERIS vs TIER 3 EURODOLLARS						
Spread Credit Rate	Increase	+7:+10	50%	50%	60%	60%
2YR INTEREST RATE SWAP FUTURE ERIS vs TIER 4 EURODOLLARS						
Spread Credit Rate	Increase	+7:+10	50%	50%	60%	60%
2YR INTEREST RATE SWAP FUTURE ERIS vs TIER 5 EURODOLLARS						
Spread Credit Rate	Increase	+7:+10	50%	50%	60%	60%
5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 33-36						
Spread Credit Rate	Increase	+3:+5	60%	60%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 37-40						
Spread Credit Rate	Increase	+3:+5	60%	60%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 41-44						
Spread Credit Rate	Increase	+3:+5	60%	60%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 9-12						
Spread Credit Rate	Increase	+3:+5	60%	60%	85%	85%
EURODOLLAR TIER 10 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%
EURODOLLAR TIER 11 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%
EURODOLLAR TIER 2 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	0%	0%	40%	40%
EURODOLLAR TIER 3 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	50%	50%	85%	85%
EURODOLLAR TIER 4 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	85%	85%
EURODOLLAR TIER 5 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	85%	85%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EURODOLLAR TIER 6 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%
EURODOLLAR TIER 7 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%
EURODOLLAR TIER 8 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ERIS Standards - Inter-commodity Spread Rates						
10YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 13-16						
Spread Credit Rate	Increase	+2:+5	70%	70%	80%	80%
10YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 17-20						
Spread Credit Rate	Increase	+2:+5	70%	70%	80%	80%
2YR INTEREST RATE SWAP FUTURE ERIS vs TIER 2 EURODOLLARS						
Spread Credit Rate	Increase	+7:+10	50%	50%	60%	60%
2YR INTEREST RATE SWAP FUTURE ERIS vs TIER 3 EURODOLLARS						
Spread Credit Rate	Increase	+7:+10	50%	50%	60%	60%
2YR INTEREST RATE SWAP FUTURE ERIS vs TIER 4 EURODOLLARS						
Spread Credit Rate	Increase	+7:+10	50%	50%	60%	60%
2YR INTEREST RATE SWAP FUTURE ERIS vs TIER 5 EURODOLLARS						
Spread Credit Rate	Increase	+7:+10	50%	50%	60%	60%
30YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 17-20						
Spread Credit Rate	Increase	+1:+4	40%	40%	60%	60%
30YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 21-24						
Spread Credit Rate	Increase	+1:+4	60%	60%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 33-36						
Spread Credit Rate	Increase	+3:+5	60%	60%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 37-40						
Spread Credit Rate	Increase	+3:+5	60%	60%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 41-44						
Spread Credit Rate	Increase	+3:+5	60%	60%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 9-12						
Spread Credit Rate	Increase	+3:+5	60%	60%	85%	85%
EURODOLLAR TIER 10 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%
EURODOLLAR TIER 11 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%
EURODOLLAR TIER 2 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	0%	0%	40%	40%
EURODOLLAR TIER 3 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	50%	50%	85%	85%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EURODOLLAR TIER 4 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	85%	85%
EURODOLLAR TIER 5 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	85%	85%
EURODOLLAR TIER 6 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%
EURODOLLAR TIER 7 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%
EURODOLLAR TIER 8 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%
EURODOLLAR TIER 9 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
INTEREST RATES - Inter-commodity Spread Rates						
10 Year Treasury Note (21) vs. Eurodollar (ED) Tier 03						
Spread Credit Rate	Increase	+2:-5	50%	50%	75%	75%
10 Year Treasury Note (21) vs. Eurodollar (ED) Tier 04						
Spread Credit Rate	Increase	+2:-5	70%	70%	75%	75%
10YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 13-16						
Spread Credit Rate	Increase	+2:+5	70%	70%	80%	80%
10YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 17-20						
Spread Credit Rate	Increase	+2:+5	70%	70%	80%	80%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 02						
Spread Credit Rate	Increase	+2:-3	50%	50%	60%	60%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 03						
Spread Credit Rate	Increase	+2:-3	60%	60%	70%	70%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 04						
Spread Credit Rate	Increase	+2:-3	50%	50%	70%	70%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 05						
Spread Credit Rate	Increase	+2:-3	50%	50%	70%	70%
2 Year Treasury Note (26) vs. Eurodollar (ED) Tier 06						
Spread Credit Rate	Increase	+2:-3	50%	50%	70%	70%
2YR INTEREST RATE SWAP FUTURE ERIS (ZA9202 - CME) vs EURODOLLAR (ED - CME)						
Spread Credit Rate	Increase	+7:+10	50%	50%	60%	60%
2YR INTEREST RATE SWAP FUTURE ERIS vs TIER 2 EURODOLLARS						
Spread Credit Rate	Increase	+7:+10	50%	50%	60%	60%
2YR INTEREST RATE SWAP FUTURE ERIS vs TIER 3 EURODOLLARS						
Spread Credit Rate	Increase	+7:+10	50%	50%	60%	60%
2YR INTEREST RATE SWAP FUTURE ERIS vs TIER 4 EURODOLLARS						
Spread Credit Rate	Increase	+7:+10	50%	50%	60%	60%
2YR INTEREST RATE SWAP FUTURE ERIS vs TIER 5 EURODOLLARS						
Spread Credit Rate	Increase	+7:+10	50%	50%	60%	60%
30YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 17-20						
Spread Credit Rate	Increase	+1:+4	40%	40%	60%	60%
30YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 21-24						
Spread Credit Rate	Increase	+1:+4	60%	60%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
5 Year Note (25) vs. Eurodollar (ED) Tier 03						
Spread Credit Rate	Increase	+2:-1	70%	70%	80%	80%
5 Year Note (25) vs. Eurodollar (ED) Tier 04 [contracts 13-16]						
Spread Credit Rate	Increase	+2:-1	70%	70%	80%	80%
5 Year Note (25) vs. Eurodollar (ED) Tier 05 [contracts 17-20]						
Spread Credit Rate	Increase	+2:-1	70%	70%	80%	80%
5 Year Note (25) vs. Eurodollar (ED) Tier 06 [contracts 21-24]						
Spread Credit Rate	Increase	+2:-1	70%	70%	80%	80%
5 Year Note (25) vs. Eurodollar (ED) Tier 07 [contracts 25-28]						
Spread Credit Rate	Increase	+2:-1	70%	70%	80%	80%
5 Year Note (25) vs. Eurodollar (ED) Tier 08 [contracts 29-32]						
Spread Credit Rate	Increase	+2:-1	60%	60%	70%	70%
5 Year Note (25) vs. Eurodollar (ED) Tier 09 [contracts 33-36]						
Spread Credit Rate	Increase	+2:-1	50%	50%	70%	70%
5 Year Note (25) vs. Eurodollar (ED) Tier 10 [contracts 37-40]						
Spread Credit Rate	Increase	+2:-1	50%	50%	70%	70%
5 Year Note (25) vs. Eurodollar (ED) Tier 11 [contracts 41-44]						
Spread Credit Rate	Increase	+2:-1	50%	50%	70%	70%
5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 33-36						
Spread Credit Rate	Increase	+3:+5	60%	60%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 37-40						
Spread Credit Rate	Increase	+3:+5	60%	60%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 41-44						
Spread Credit Rate	Increase	+3:+5	60%	60%	75%	75%
5YR INTEREST RATE SWAP FUTURE ERIS vs EURODOLLARS Contracts 9-12						
Spread Credit Rate	Increase	+3:+5	60%	60%	85%	85%
EURODOLLAR (ED - CME) Contracts 13-16 vs 10 YEAR EUR INTEREST RATE DSF (N1E - CME)						
Spread Credit Rate	Decrease	+2:-5	50%	50%	40%	40%
EURODOLLAR (ED - CME) Contracts 13-16 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Increase	+5:-2	70%	70%	80%	80%
EURODOLLAR (ED - CME) Contracts 13-16 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Increase	+10:-7	50%	50%	60%	60%
EURODOLLAR (ED - CME) Contracts 13-16 vs 5 YEAR EUR INTEREST RATE DSF (F1E - CME)						
Spread Credit Rate	Decrease	+3:-5	50%	50%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EURODOLLAR (ED - CME) Contracts 17-20 vs 10 YEAR EUR INTEREST RATE DSF (N1E - CME)						
Spread Credit Rate	Decrease	+2:-5	50%	50%	40%	40%
EURODOLLAR (ED - CME) Contracts 17-20 vs 10 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (N1U - CME)						
Spread Credit Rate	Increase	+5:-2	70%	70%	80%	80%
EURODOLLAR (ED - CME) Contracts 17-20 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Increase	+10:-7	50%	50%	60%	60%
EURODOLLAR (ED - CME) Contracts 17-20 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Increase	+4:-1	40%	40%	60%	60%
EURODOLLAR (ED - CME) Contracts 17-20 vs 5 YEAR EUR INTEREST RATE DSF (F1E - CME)						
Spread Credit Rate	Decrease	+3:-5	50%	50%	40%	40%
EURODOLLAR (ED - CME) Contracts 21-24 vs 10 YEAR EUR INTEREST RATE DSF (N1E - CME)						
Spread Credit Rate	Decrease	+2:-5	60%	60%	40%	40%
EURODOLLAR (ED - CME) Contracts 21-24 vs 30 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (B1U - CME)						
Spread Credit Rate	Increase	+4:-1	60%	60%	75%	75%
EURODOLLAR (ED - CME) Contracts 21-24 vs 5 YEAR EUR INTEREST RATE DSF (F1E - CME)						
Spread Credit Rate	Decrease	+3:-5	50%	50%	40%	40%
EURODOLLAR (ED - CME) Contracts 25-28 vs 10 YEAR EUR INTEREST RATE DSF (N1E - CME)						
Spread Credit Rate	Decrease	+2:-5	60%	60%	40%	40%
EURODOLLAR (ED - CME) Contracts 25-28 vs 5 YEAR EUR INTEREST RATE DSF (F1E - CME)						
Spread Credit Rate	Decrease	+3:-5	50%	50%	40%	40%
EURODOLLAR (ED - CME) Contracts 29-32 vs 10 YEAR EUR INTEREST RATE DSF (N1E - CME)						
Spread Credit Rate	Decrease	+2:-5	60%	60%	40%	40%
EURODOLLAR (ED - CME) Contracts 29-32 vs 5 YEAR EUR INTEREST RATE DSF (F1E - CME)						
Spread Credit Rate	Decrease	+3:-5	60%	60%	40%	40%
EURODOLLAR (ED - CME) Contracts 33-36 vs 10 YEAR EUR INTEREST RATE DSF (N1E - CME)						
Spread Credit Rate	Decrease	+2:-5	60%	60%	40%	40%
EURODOLLAR (ED - CME) Contracts 33-36 vs 5 YEAR EUR INTEREST RATE DSF (F1E - CME)						
Spread Credit Rate	Decrease	+3:-5	60%	60%	40%	40%
EURODOLLAR (ED - CME) Contracts 33-36 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	60%	60%	75%	75%
EURODOLLAR (ED - CME) Contracts 37-40 vs 10 YEAR EUR INTEREST RATE DSF (N1E - CME)						
Spread Credit Rate	Decrease	+2:-5	60%	60%	40%	40%
EURODOLLAR (ED - CME) Contracts 37-40 vs 5 YEAR EUR INTEREST RATE DSF (F1E - CME)						
Spread Credit Rate	Decrease	+3:-5	60%	60%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EURODOLLAR (ED - CME) Contracts 37-40 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	60%	60%	75%	75%
EURODOLLAR (ED - CME) Contracts 41-44 vs 10 YEAR EUR INTEREST RATE DSF (N1E - CME)						
Spread Credit Rate	Decrease	+2:-5	60%	60%	40%	40%
EURODOLLAR (ED - CME) Contracts 41-44 vs 5 YEAR EUR INTEREST RATE DSF (F1E - CME)						
Spread Credit Rate	Decrease	+3:-5	60%	60%	40%	40%
EURODOLLAR (ED - CME) Contracts 41-44 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	60%	60%	75%	75%
EURODOLLAR (ED - CME) Contracts 5-8 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Increase	+10:-7	50%	50%	60%	60%
EURODOLLAR (ED - CME) Contracts 9-12 vs 10 YEAR EUR INTEREST RATE DSF (N1E - CME)						
Spread Credit Rate	Decrease	+2:-5	45%	45%	40%	40%
EURODOLLAR (ED - CME) Contracts 9-12 vs 2 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (T1U - CME)						
Spread Credit Rate	Increase	+10:-7	50%	50%	60%	60%
EURODOLLAR (ED - CME) Contracts 9-12 vs 5 YEAR EUR INTEREST RATE DSF (F1E - CME)						
Spread Credit Rate	Decrease	+3:-5	50%	50%	40%	40%
EURODOLLAR (ED - CME) Contracts 9-12 vs 5 YEAR INTEREST RATE SWAP DELIVERABLE FUTURE (F1U - CME)						
Spread Credit Rate	Increase	+5:-3	60%	60%	85%	85%
EURODOLLAR TIER 10 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%
EURODOLLAR TIER 11 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%
EURODOLLAR TIER 2 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	0%	0%	40%	40%
EURODOLLAR TIER 3 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	50%	50%	85%	85%
EURODOLLAR TIER 4 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	85%	85%
EURODOLLAR TIER 5 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	85%	85%
EURODOLLAR TIER 6 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%
EURODOLLAR TIER 7 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
EURODOLLAR TIER 8 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%
EURODOLLAR TIER 9 VS 7 YEAR SWAP ERIS						
Spread Credit Rate	Increase	+5:+3	60%	60%	75%	75%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) TIER 04						
Spread Credit Rate	Increase	+1:-5	50%	50%	75%	75%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) TIER 05						
Spread Credit Rate	Increase	+1:-5	60%	60%	75%	75%
U.S. TREASURY BOND (17 - CME) vs EURODOLLAR (ED - CME) TIER 06						
Spread Credit Rate	Increase	+1:-5	60%	60%	75%	75%
ULTRA LONG TREASURY BOND (UBE - CME) vs EURODOLLAR (ED - CME) TIER 04						
Spread Credit Rate	New	+1:-5			30%	30%
ULTRA LONG TREASURY BOND (UBE - CME) vs EURODOLLAR (ED - CME) TIER 05						
Spread Credit Rate	New	+1:-5			50%	50%
ULTRA LONG TREASURY BOND (UBE - CME) vs EURODOLLAR (ED - CME) TIER 06						
Spread Credit Rate	New	+1:-5			50%	50%
ULTRA LONG TREASURY BOND (UBE - CME) vs EURODOLLAR (ED - CME) TIER 07						
Spread Credit Rate	New	+1:-5			50%	50%
ULTRA LONG TREASURY BOND (UBE - CME) vs EURODOLLAR (ED - CME) TIER 08						
Spread Credit Rate	New	+1:-5			50%	50%
ULTRA LONG TREASURY BOND (UBE - CME) vs EURODOLLAR (ED - CME) TIER 09						
Spread Credit Rate	New	+1:-5			50%	50%
ULTRA LONG TREASURY BOND (UBE - CME) vs EURODOLLAR (ED - CME) TIER 10						
Spread Credit Rate	New	+1:-5			50%	50%
ULTRA LONG TREASURY BOND (UBE - CME) vs EURODOLLAR (ED - CME) TIER 11						
Spread Credit Rate	New	+1:-5			50%	50%