

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-120

Organization: The Board of Trade of the City of Chicago, Inc. ("CBOT")

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 07/09/20

Filing Description: Amendments to CBOT Rule 589. (Special Price Fluctuation Limits), the Special Price Fluctuation Limits and Daily Limits Table and Application of Dynamic Price Fluctuation Limits to CBOT Treasury and Interest Rate Swap (LTIRs) Futures Contracts

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- | | | |
|--------------------------|-------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Notification | § 40.6(d) |
| <input type="checkbox"/> | Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/> | SIDCO Emergency Rule Change | § 40.10(h) |

Rule Numbers: See filing.

New Product

Please note only ONE product per Submission.

- | | | |
|--------------------------|---------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.2(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.23(a) |
| <input type="checkbox"/> | Certification Swap Class | § 40.2(d) |
| <input type="checkbox"/> | Approval | § 40.3(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.23(b) |
| <input type="checkbox"/> | Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> | Swap Submission | § 39.5 |

Official Product Name:

Product Terms and Conditions (product related Rules and Rule Amendments)

- | | | |
|-------------------------------------|---|----------------------|
| <input checked="" type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Certification Made Available to Trade Determination | § 40.6(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.24(a) |
| <input type="checkbox"/> | Delisting (No Open Interest) | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Approval Made Available to Trade Determination | § 40.5(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.24(c) |
| <input type="checkbox"/> | Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/> | "Non-Material Agricultural Rule Change" | § 40.4(b)(5) |
| <input type="checkbox"/> | Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected: See filing.

Rule Numbers: See filing.

July 9, 2020

VIA ELECTRONIC PORTAL

Mr. Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Amendments to CBOT Rule 589. (“Special Price Fluctuation Limits”), the Special Price Fluctuation Limits and Daily Limits Table and Application of Dynamic Price Fluctuation Limits to CBOT Treasury and Interest Rate Swap (LTIRs) Futures Contracts. CBOT Submission No. 20-120

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(a), The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) hereby certifies to the Commission amendments to CBOT Rule 589. (“Special Price Fluctuation Limits”) and the related Special Price Fluctuation Limits and Price Limits table (the “Table”) (collectively, the “Rule Amendments”) to apply Dynamic Price Fluctuation Limits to the following CBOT Treasury and Interest Rate Swap (LTIR) contracts (the “Contracts”), effective Sunday, July 26, 2020 for trade date Monday, July 27, 2020.

CBOT		
LTIRs (Long Term Interest Rates)	Rulebook Chapter	Commodity Code
Short-Term US Treasury Note Futures (2-Year)	21	ZT
2-Year USD Deliverable Interest Rate Swap Futures	51	T1U
2-Year Eris Swap Futures	61	LIT
2 Year Treasury Invoice Swap Spread	58	TVA-F
3-Year US Treasury Note Futures	39	Z3N
3-Year Eris Swap Futures	61	LIC
Medium-Term US Treasury Note Futures (5-Year)	20	ZF
5-Year USD Deliverable Interest Rate Swap Futures	52	F1U
4-Year Eris Swap Futures	61	LID
5-Year Eris Swap Futures	61	LIW
5 Year Treasury Invoice Swap Spread	58	FYA-F
Long-Term US Treasury Note Futures (6½ to 10-Year)	19	ZN
7-Year Eris Swap Futures	61	LIB
10 Year Treasury Invoice Swap Spread	58	TYA-F
7-Year USD Deliverable Interest Rate Swap Futures	59	S1U
10-Year U.S. Treasury Note Futures	26	TN
10-Year USD Deliverable Interest Rate Swap Futures	53	N1U

10-Year Eris Swap Futures	61	LIY
Ultra 10-Year Treasury Invoice Swaps	58	TNA-F
12-Year Eris Swap Futures	61	LII
US Treasury Bond Futures	18	ZB
15-Year Eris Swap Futures	61	LIL
20-Year Eris Swap Futures	61	LIO
Treasury Bond Invoice Swap	58	UTA-E
20-Year USD Deliverable Interest Rate Swap Futures	59	E1U
Long-Term US Treasury Bond Futures	40	UB
30-Year USD Deliverable Interest Rate Swap Futures	54	B1U
30-Year Eris Swap Futures	61	LIE
Treasury Ultra Bond Invoice Swap Spread	58	UBA-F

The amendments to CBOT Rule 589. apply dynamic price fluctuation limit functionality (“Dynamic Price Fluctuation Limits”) as a type of special price fluctuation limit. Dynamic price limit functionality under the special price fluctuation limits mechanism will assign a price limit variant as determined by the Exchange (“dynamic variant”). During the trading day, the dynamic variant will be utilized in rolling 60 minutes look-back periods to establish dynamic upper and lower price fluctuation limits. Posted trades, bids or offers through the dynamic price fluctuation limits will trigger a two (2) minute trading halt. This methodology allows for the trading engine to halt the market on a move at any point during the day, which will promote continuous price discovery with less market disruption.

Treasury and Interest Rate Swap futures would have dynamic variants that are fixed values. For example, the primary contract month for the 10-Year Treasury Note (ZN) futures would have a fixed dynamic variant of 2.00 points. For this contract, the price fluctuation limits will be established in a rolling sixty (60) minute look-back period at the lowest trade or offer price plus 2.00 points and the highest trade or bid price minus 2.00 points. If the price of the contract is traded, bid or offered through a dynamic price fluctuation limit in the 60-minute look-back window, there will be a two (2) minute temporary trading halt. When the market resumes trading, dynamic upper and lower price fluctuation limits of shall be recalculated.

Additionally, should a triggering event occur in the primary futures contract during the primary futures contracts settlement determination period or during the (2) two-minute period preceding the close of trading in the primary futures contract, then a (5) five second temporary trading halt will commence in all contract months of the primary futures contract and in all contract months of associated products of the primary futures contract as provided in the Table. Should a triggering event during such timeframes occur in the non-lead contract month of the primary futures contract, there shall be a (5) five second temporary trading halt for that non-lead contract month of the primary contract.

Dynamic price fluctuation limits will be applied to the Contracts as indicated in the Table. Existing special price fluctuation limit functionality will be eliminated upon the implementation of dynamic price fluctuation limits to such products currently subject to traditional special price fluctuation limits.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the following Core Principles may be impacted by this initiative as follows:

- **Compliance with Rules:** Changes to special price fluctuation limits constitute a change to a term and condition pursuant to Part 40 of the Regulations under the CEA. The Exchange is amending the price limits and special price fluctuation limit functionality attendant to all CBOT

LTIR (Treasury and Swap) futures contracts. As such, the Rule Amendments remain in compliance with this Core Principle.

- **Prevention of Market Disruption:** CBOT Rule 589. is expressly intended to prevent unwarranted price movements in products subject to the Rule. The Rule Amendments codify the manner in which the limits are applied and remain in compliance with the Core Principle.
- **Availability of General Information:** The Exchange will amend the CBOT rulebook accordingly which is publicly available on the CME Group website. In addition, the Exchange will publish a Special Executive Report (“SER”) to advise the marketplace of the Rule Amendments. The SER will also be posted on the CME Group website.
- **Protection of Market Participants:** CBOT Rule 589. is expressly intended to promote fair and equitable trading by ensuring that there are limits on the permissible price movements on any given trading day in the products subject to the Rule. As such, the Rule Amendments are in compliance with this Core Principle.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the Rule Amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies that this submission has been concurrently posted on the Exchange’s website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please contact the undersigned at 212-299-2200 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – Amendments to CBOT Rule 589. (“Special Price Fluctuation Limits”) (blackline format)
Exhibit B – Amendments to the CBOT Rule 589. (“Special Price Fluctuation Limits and Daily Price Limits”) Table (blackline format) (under separate over)

EXHIBIT A
CBOT Rulebook
Chapter 5
(“Trading Qualifications and Practices”)
(additions underscored; deletions ~~overstruck~~)

589. SPECIAL PRICE FLUCTUATION LIMITS

The special price fluctuation limits, including dynamic price fluctuation limits, applicable to those contracts with such limits are set forth in the Special Price Fluctuation Limits and Daily Price Limits Table (“Table”) in the Interpretations Section at the end of Chapter 5.

589.A. Initial Price Fluctuation Limits for All Contract Months

At the commencement of each trading day, there shall be initial price fluctuation limits in effect for each futures contract month of the primary futures contract (as identified in the Table) above or below the previous day's settlement price for such contract month set at the first special price fluctuation limit level as provided in the Table.

589.B. Triggering Events and Temporary Trading Halts

1. First Triggering Event and Temporary Trading Halt

If the lead contract month (as identified by the Exchange) of the primary futures contract is bid or offered via Globex at the upper or lower price fluctuation limit at the first special price fluctuation limit level, as applicable, it will be considered a triggering event that will begin a two (2) minute monitoring period in the lead contract month. If, at the end of the two (2) minute monitoring period, the lead contract month of the primary futures contract is not bid or offered at the applicable special price fluctuation limit, the special price fluctuation limits shall be expanded an additional increment above and below the previous day's settlement price for all contract months of the primary futures contract and all contract months of associated products of the primary futures contract as provided in the Table. If, however, at the end of the two (2) minute monitoring period, the lead contract month of the primary futures contract is bid or offered at the applicable special price fluctuation limit, a two (2) minute temporary trading halt will commence in all contract months of the primary futures contract and in all contract months of associated products of the primary futures contract as provided in the Table. In addition, trading in any associated product that is an option related to the primary futures contract or in an option contract related to any other associated product of the primary futures contract that may be available for trading on Globex or on the trading floor shall be subject to a coordinated temporary trading halt.

2. Expansion of Limits Following Temporary Trading Halt

Following the end of a temporary trading halt, the affected markets shall re-open simultaneously in all contract months of the primary futures contract and in all contract months of associated products of the primary futures contract. When trading resumes, the special price fluctuation limits shall be expanded an additional increment above and below the previous day's settlement price for all contract months of the primary futures contract and all contract months of associated products of the primary futures contract as provided in the Table.

In each instance in which a triggering event occurs, a two (2) minute monitoring period will commence as provided in Section B.1. of this Rule. In each instance, the special price fluctuation limits shall be expanded by an additional increment above and below the previous day's settlement price for all contract months of the primary futures contract and all contract months of associated products of the primary futures contract as provided in the Table. Following the fourth triggering event on a trading day, there shall be no further special price fluctuation limits.

~~**3. Interest Rate Contracts**~~

~~The GCC shall designate a lead primary contract month for purposes of this Rule. Additionally, an expiring contract month of a primary futures contract shall have no special price fluctuation limits from the contract's first notice day through its last delivery day.~~

~~On each trading day, there shall be no temporary trading halts or expansion of special price fluctuation limits in the primary futures contract or in any associated products of the primary futures contract during the five (5) minutes preceding the end of the primary futures contract's settlement price determination period. If a triggering event occurs during this five (5) minute period, trading will continue with the~~

~~current price limit in effect until the conclusion of the five (5) minute period, at which time a monitoring period, temporary trading halt or special price fluctuation limit expansion, as applicable, will occur.~~

~~On each trading day, there shall be no temporary trading halts or expansion of special price fluctuation limits in the primary futures contract or in any associated products of the primary futures contract during the five (5) minute period preceding the close of trading. If a triggering event occurs during this five (5) minute period, trading will continue with the current price limit in effect until the close of trading.~~

34. Short Term Interest Rate Contracts

The GCC shall designate a lead primary contract month for purposes of this Rule. Additionally, there shall be no special price fluctuation limits on the two Business Days prior to the expiration of an expiring primary futures contract month.

On each trading day, there shall be no temporary trading halts or expansion of special price fluctuation limits in the primary futures contract or in any associated products of the primary futures contract during the five (5) minutes preceding the end of the primary futures contract's settlement price determination period. If a triggering event occurs during this five (5) minute period, trading will continue with the current price limit in effect until the conclusion of the five (5) minute period, at which time a monitoring period, temporary trading halt or special price fluctuation limit expansion, as applicable, will occur.

On each trading day, there shall be no temporary trading halts or expansion of special price fluctuation limits in the primary futures contract or in any associated products of the primary futures contract during the five (5) minute period preceding the close of trading. If a triggering event occurs during this five (5) minute period, trading will continue with the current price limit in effect until the close of trading.

589.C. Price Fluctuation Limits on Trading Floor (Floor Trading)

The special price fluctuation limits cited in Section A. of this Rule shall be applicable to all products in the Table that are traded via open outcry on the trading floor. Trades occurring via open outcry on the trading floor shall not constitute a triggering event for purposes of a temporary trading halt.

In all instances in which a temporary trading halt in the lead contract month of the primary futures contract occurs on Globex, floor trading in all contract months in any option related to the primary futures contract or in an option contract related to any associated product of the primary futures contract shall be subject to a coordinated temporary trading halt.

Whenever Globex markets are re-opened with expanded price limits pursuant to the provisions of Section B. of this Rule, the affected markets on the trading floor shall simultaneously re-open with expanded price limits.

589.D. Dynamic Price Fluctuation Limits

At the commencement of each trading day, the subject contracts, as designated in the Table, shall be assigned a price limit variant which shall equal a percentage of the prior trading day's Exchange-determined settlement price, or a price deemed appropriate by the GCC, ("dynamic variant"). During the trading day, the dynamic variant shall be applied in rolling 60-minute look-back periods to establish dynamic lower and upper price fluctuation limits as follows:

- (a) the dynamic variant shall be subtracted from the highest trade and/or bid price during a look-back period to establish the lower price fluctuation limit, i.e., trade and/or offer, and
- (b) the dynamic variant shall be added to the lowest trade and/or offer price during a look-back period to establish the upper price fluctuation limit, i.e., trade and/or bid.

1. Triggering Events and Temporary Trading Halts

If the lead contract month (as identified by the Exchange) of the primary futures contract is traded, bid or offered on Globex at a price below the lower or above the upper dynamic price fluctuation limit, it shall be considered a triggering event which shall begin a two (2) minute temporary trading halt in all contract months of the primary futures contract and in all contract months of associated products of the primary futures contract as provided in the Table. If a non-lead contract month of the primary futures contract is traded, bid or offered on Globex at a price below the lower or above the upper dynamic price fluctuation limit, it shall be considered a triggering event which shall begin a two (2) minute temporary trading halt in that non-lead contract month of the primary futures contract.

2. Limits Following Temporary Trading Halt

Following the end of a temporary trading halt triggered by the lead contract month, the affected markets shall re-open simultaneously at the indicative opening price as determined by the Exchange in all contract months of the primary futures contract and in all contract months of the associated contracts of the primary futures contract as provided in the Table. When trading resumes, the dynamic lower and upper price fluctuation limits shall be recalculated as described above. Following the end of a temporary trading halt triggered by a non-lead contract month, the affected market shall re-open at the indicative

opening price as determined by the Exchange and the dynamic lower and upper price fluctuation limits shall be recalculated as described above.

3. Additional Characteristics

On each trading day, should there be a triggering event in the lead contract month of the primary futures contract during such contract's settlement determination period, there shall be a (5) five second temporary trading halt in all contract months of the primary futures contract and in all contract months of associated products of the primary futures contract as provided in the Table. If a non-lead contract month of the primary futures contract, or any contract month of an associated product of the primary futures contract, experiences a triggering event during the primary futures contracts settlement determination period, there shall be a (5) five second temporary trading halt for that non-lead contract month or that contract month of an associated product of the primary contract.

On each trading day, should there be a triggering event in the lead contract month of the primary futures contract during the (2) two-minute period preceding the close of trading, there shall be a (5) five second temporary trading halt in all contract months of the primary futures contract and in all contract months of associated products of the primary futures contract as provided in the Table. If a non-lead contract month of the primary futures contract, or any contract month of an associated product of the primary futures contract, experiences a triggering event during the (2) two-minute period preceding the close of trading of the primary futures contract, there shall be a (5) five second temporary trading halt for that non-lead contract month or that contract month of an associated product of the primary contract.

[Remainder of Chapter Unchanged.]

EXHIBIT B
CBOT Rulebook
Chapter 5
(“Trading Qualifications and Practices”)
Rule 589. (“Special Price Fluctuation Limits and Daily Limits”)
(additions underscored; deletions ~~overstruck~~)

Special Price Fluctuation Limits and Daily Price Limits Table

Products with a limit level designated in blue are associated products without their own specific limits.

Note - * Denotes a product not listed on Globex.

Product	RULEBOOK CHAPTER	COMMODITY CODE	PRIMARY/ ASSOCIATED	ASSOCIATED WITH	Regular Trading Hours (RTH) (7:00-17:00 Central Time)						Extended Trading Hours (ETH) (17:00-7:00 Central Time)					
					BASE-IN-REAL-ECONOMIC-VALUE	Level-1	Level-2	Level-3	Level-4	Level-5	BASE-IN-REAL-ECONOMIC-VALUE	Level-1	Level-2	Level-3	Level-4	Level-5
CBOT																
Short-Term US Treasury Note Futures (2-Year)	21	ZT	Primary	Primary	\$6,000	3000	4000	5000	6000	No-Limit	\$2,000	1000	2000	3000	4000	No-Limit
2-Year USD Deliverable Interest Rate Swap Futures	51	T1U	Associated	ZF						No-Limit						No-Limit
2-Year Eris Swap Futures	61	LIT	Associated	ZF						No-Limit						No-Limit
3-Year Eris Swap Futures	61	LIC	Associated	ZF						No-Limit						No-Limit
3-Year US Treasury Note Futures	39	Z3N	Primary	Primary	\$3,000	3000	4000	5000	6000	No-Limit	\$1,000	1000	2000	3000	4000	No-Limit
Medium-Term US Treasury Note Futures (5-Year)	20	ZF	Primary	Primary	\$6,000	6000	8000	10000	12000	No-Limit	\$2,000	2000	4000	6000	8000	No-Limit
5-Year USD Deliverable Interest Rate Swap Futures	52	F1U	Associated	ZF						No-Limit						No-Limit
4-Year Eris Swap Futures	61	LID	Associated	ZF						No-Limit						No-Limit
5-Year Eris Swap Futures	61	LIW	Associated	ZF						No-Limit						No-Limit
Long-Term US Treasury Note Futures (6½ to 10-Year)	19	ZN	Primary	Primary	\$6,000	6000	8000	10000	12000	No-Limit	\$2,000	2000	4000	6000	8000	No-Limit
10-Year USD Deliverable Interest Rate Swap Futures	53	N1U	Associated	ZN						No-Limit						No-Limit
7-Year Eris Swap Futures	61	LIB	Associated	ZN						No-Limit						No-Limit
7-Year USD Deliverable Interest Rate Swap Futures	59	S1U	Associated	ZB						No-Limit						No-Limit
10-Year U.S. Treasury Note Futures	26	TN	Primary	Primary	\$6,000	6000	8000	10000	12000	No-Limit	\$2,000	2000	4000	6000	8000	No-Limit
10-Year Eris Swap Futures	61	L1Y	Associated	TN						No-Limit						No-Limit
12-Year Eris Swap Futures	61	L1I	Associated	TN						No-Limit						No-Limit
US Treasury Bond Futures	18	ZB	Primary	Primary	\$9,000	900	1200	1500	1800	No-Limit	\$3,000	300	600	900	1200	No-Limit
15-Year Eris Swap Futures	61	L1L	Associated	ZB						No-Limit						No-Limit
20-Year Eris Swap Futures	61	L1O	Associated	ZB						No-Limit						No-Limit
20-Year USD Deliverable Interest Rate Swap Futures	59	E1U	Associated	ZB						No-Limit						No-Limit
Long-Term US Treasury Bond Futures	40	UB	Primary	Primary	\$9,000	900	1200	1500	1800	No-Limit	\$3,000	300	600	900	1200	No-Limit
30-Year USD Deliverable Interest Rate Swap Futures	54	B1U	Associated	UB						No-Limit						No-Limit
30-Year Eris Swap Futures	61	L1E	Associated	UB						No-Limit						No-Limit
Dynamically Calculated Variant - All Hours																
Short-Term US Treasury Note Futures (2-Year)	21	ZT	Primary	Primary												0.75 of 1 point
2-Year USD Deliverable Interest Rate Swap Futures	51	T1U	Primary	Primary												0.75 of 1 point
2-Year Eris Swap Futures	61	LIT	Primary	Primary												0.75 of 1 point
2 Year Treasury Invoice Swap Spread	58	TVA-F	Primary	Primary												20 basis points
3-Year US Treasury Note Futures	39	Z3N	Primary	Primary												1.00 point
3-Year Eris Swap Futures	61	LIC	Primary	Primary												1.00 point
Medium-Term US Treasury Note Futures (5-Year)	20	ZF	Primary	Primary												1.50 points
5-Year USD Deliverable Interest Rate Swap Futures	52	F1U	Primary	Primary												1.50 points
4-Year Eris Swap Futures	61	LID	Primary	Primary												1.50 points
5-Year Eris Swap Futures	61	LIW	Primary	Primary												1.50 points
5 Year Treasury Invoice Swap Spread	58	FYA-F	Primary	Primary												20 basis points
Long-Term US Treasury Note Futures (6½ to 10-Year)	19	ZN	Primary	Primary												2.00 points
7-Year Eris Swap Futures	61	LIB	Primary	Primary												2.00 points
10 Year Treasury Invoice Swap Spread	58	TYA-F	Primary	Primary												20 basis points
7-Year USD Deliverable Interest Rate Swap Futures	59	S1U	Primary	Primary												2.00 points
10-Year U.S. Treasury Note Futures	26	TN	Primary	Primary												3.00 points
10-Year USD Deliverable Interest Rate Swap Futures	53	N1U	Primary	Primary												3.00 points
10-Year Eris Swap Futures	61	L1Y	Primary	Primary												3.00 points
Ultra 10-Year Treasury Invoice Swaps	58	TNA-F	Primary	Primary												20 basis points
12-Year Eris Swap Futures	61	L1I	Primary	Primary												3.00 points
US Treasury Bond Futures	18	ZB	Primary	Primary												4.50 points
15-Year Eris Swap Futures	61	L1L	Primary	Primary												4.50 points
20-Year Eris Swap Futures	61	L1O	Primary	Primary												4.50 points
Treasury Bond Invoice Swap	58	UTA-E	Primary	Primary												20 basis points
20-Year USD Deliverable Interest Rate Swap Futures	59	E1U	Primary	Primary												4.50 points
Long-Term US Treasury Bond Futures	40	UB	Primary	Primary												8.00 points
30-Year USD Deliverable Interest Rate Swap Futures	54	B1U	Primary	Primary												8.00 points
30-Year Eris Swap Futures	61	L1E	Primary	Primary												8.00 points
Treasury Ultra Bond Invoice Swap Spread	58	UBA-F	Primary	Primary												20 basis points