

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: February 28, 2024

ADVISORY #: 24-066

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective Sunday, March 24, 2024, for trade date Monday, March 25, and pending all relevant CFTC regulatory review periods, please be advised that the Board of Trade of the City of Chicago, Inc. (CBOT or Exchange) will include the additional 2-Year and 5-Year Invoice Swap Candidates and Invoice Swap Spread Candidates as listed below on CME Globex, and available for submission for clearing on CME ClearPort.

Code Clearing / Globex	Title
TVB	Two-Year Treasury Invoice Swap -- Second Candidate
TVC	Two-Year Treasury Invoice Swap -- Third Candidate
TVD	Two-Year Treasury Invoice Swap -- Fourth Candidate
TVE	Two-Year Treasury Invoice Swap - Fifth Candidate
TVF	Two-Year Treasury Invoice Swap - Sixth Candidate
FYB	Five-Year Treasury Invoice Swap -- Second Candidate
FYC	Five-Year Treasury Invoice Swap -- Third Candidate
FYD	Five-Year Treasury Invoice Swap - Fourth Candidate
FYE	Five-Year Treasury Invoice Swap - Fifth Candidate
FYF	Five-Year Treasury Invoice Swap - Sixth Candidate
TVB / TVB	Two-Year Treasury Invoice Swap Spread -- Second Candidate
TVC / TVC	Two-Year Treasury Invoice Swap Spread -- Third Candidate
TVD / TVD	Two-Year Treasury Invoice Swap Spread - Fourth Candidate

TVE / TVE	Two-Year Treasury Invoice Swap Spread - Fifth Candidate
TVF / TVF	Two-Year Treasury Invoice Swap Spread - Sixth Candidate
FYB / FYB	Five-Year Treasury Invoice Swap Spread -- Second Candidate
FYC / FYC	Five-Year Treasury Invoice Swap Spread -- Third Candidate
FYD / FYD	Five-Year Treasury Invoice Swap Spread - Fourth Candidate
FYE / FYE	Five-Year Treasury Invoice Swap Spread - Fifth Candidate
FYF / FYF	Five-Year Treasury Invoice Swap Spread - Sixth Candidate

Note that not all candidates will be available at all times. Additional information can be found in [SER 9336](#).

Information Contacts		
<b>General Information</b>	Products & Services	(312) 930-1000
<b>Operations Information</b>	Clearing House	(312) 207-2525
<b>Globex Information</b>	Global Command Center	(800) 438-8616
<b>Performance Bond Information</b>	Risk Management Dept.	(312) 648-3888
<b>Position Limits</b>	Market Regulation	(312) 341-7970
<b>Clearing Fees</b>	Clearing Fee Hotline	(312) 648-5470

Regards,  
CME Clearing