



## Market Surveillance

**DATE:** March 20, 2024

**NOTICE #:** MSN03-20-24C

**SUBJECT:** Treasury Invoice Swaps

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The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) will list additional Treasury Invoice Swaps and amend the titles of existing Treasury Invoice Swaps on trade date Monday, March 25, 2024 (see [SER-9336](#) published on February 27, 2024). The Commodity Futures Trading Commission (“CFTC”) will be notified of the aforementioned during the week of April 1, 2024, via the Weekly Notification procedures set forth in Part 40 of the CFTC’s Regulations.

Effective trade date Monday, March 25, 2024 the [CBOT Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the CBOT Rulebook will be amended.

The commodity codes are provided for Clearing Members that file reports pursuant to CBOT Rule 561.A in a machine-readable format.

Please refer questions on this subject to:

### Market Regulation

Surveillance:

William Lange [William.Lange@cmegroup.com](mailto:William.Lange@cmegroup.com) +1 312 341-7757

Large Trader Reporting:

Sandra Valtierra [Sandra.Valtierra@cmegroup.com](mailto:Sandra.Valtierra@cmegroup.com) +1 312 347-4137