



Market Surveillance

DATE: April 17, 2024

NOTICE #: MSN04-17-24

SUBJECT: Correction of Treasury Invoice Swap Commodity Codes in the CBOT Position Limit, Position Accountability and Reportable Level Table

Earlier today, The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) amended the CBOT Position Limit, Position Accountability and Reportable Level Table to correct the commodity codes for the Treasury Invoice Swap contracts. The correct commodity codes are provided in Exhibit 1 below.

Exhibit 1.

Contract Title	Rulebook Chapter	Commodity Code
Five-Year Treasury Invoice Swap - First Candidate	58	FYA
Five-Year Treasury Invoice Swap - Second Candidate	58	FYB
Five-Year Treasury Invoice Swap - Third Candidate	58	FYC
Five-Year Treasury Invoice Swap - Fourth Candidate	58	FYD
Five-Year Treasury Invoice Swap - Fifth Candidate	58	FYE
Five-Year Treasury Invoice Swap - Sixth Candidate	58	FYF
Long-Term Treasury Bond Invoice Swap -- Initial	58	UBA
Long-Term Treasury Bond Invoice Swap -- Secondary	58	UBB
Long-Term Treasury Bond Invoice Swap -- Tertiary	58	UBC
Ten-Year Treasury Invoice Swap -- Initial	58	TYA
Ten-Year Treasury Invoice Swap -- Secondary	58	TYB
Ten-Year Treasury Invoice Swap -- Tertiary	58	TYC
Treasury Bond Invoice Swap -- Initial	58	UTA
Treasury Bond Invoice Swap -- Secondary	58	UTB
Treasury Bond Invoice Swap -- Tertiary	58	UTC
Two-Year Treasury Invoice Swap - First Candidate	58	TVA
Two-Year Treasury Invoice Swap - Second Candidate	58	TVB
Two-Year Treasury Invoice Swap - Third Candidate	58	TVC
Two-Year Treasury Invoice Swap - Fourth Candidate	58	TVD
Two-Year Treasury Invoice Swap - Fifth Candidate	58	TVE
Two-Year Treasury Invoice Swap - Sixth Candidate	58	TVF
Ultra Ten-Year Treasury Invoice Swap - First Candidate	58	TNA
Ultra Ten-Year Treasury Invoice Swap - Second Candidate	58	TNB
Ultra Ten-Year Treasury Invoice Swap - Third Candidate	58	TNC
Ultra Ten-Year Treasury Invoice Swap - Fourth Candidate	58	TND
Ultra Ten-Year Treasury Invoice Swap - Fifth Candidate	58	TNE
Ultra Ten-Year Treasury Invoice Swap - Sixth Candidate	58	TNF

Effective April 17, 2024, the Exchange amended the [CBOT Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the CBOT Rulebook.

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:

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