



## Market Surveillance

**DATE:** August 21, 2024

**NOTICE #:** MSN08-21-24C

**SUBJECT:** Availability of Additional Treasury Invoice Swaps and Spreads

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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, August 26, 2024 (see [SER-9374R](#) published on July 15, 2024). The Commodity Futures Trading Commission (“CFTC”) will be notified of the aforementioned during the week of September 2, 2024, via the Weekly Notification procedures set forth in Part 40 of the CFTC’s Regulations.

Effective trade date Monday, August 26, 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

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