

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-201

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): 04/23/24 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of April 15, 2024)

**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:**

**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 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 checked="" type="checkbox"/> | Notification  | § 40.6(d)            |

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

**Rule Numbers:** See filing.

April 23, 2024

**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(d) Notification. The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") Weekly Notification of Amendments Related to Product Terms and Conditions.  
CBOT Submission No. 24-201**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission ("CFTC" or "Commission") Regulation 40.6(d), the Exchange submits this weekly notification of the following amendments related to product terms and conditions made effective during the week of April 15, 2024.

On April 17, 2024, the 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 A below. The marketplace was alerted via Market Surveillance Notice ("MSN") #04-17-24, which is attached hereto as Exhibit A.

Also, on April 17, 2024, the Exchange approved a request from Gerald Grain Center, Inc. for a withdrawal of regularity for the delivery of Wheat at their facility in Wauseon, OH (Delta Elevator). The marketplace was alerted via MKR #04-17-24, which is attached hereto as Exhibit B.

In accordance with the change above, the Exchange updated the CBOT Rulebook Chapter 7 "Facilities" spreadsheet ("Spreadsheet") for "SRW Wheat (Toledo)." The Spreadsheet is attached under separate cover, in blackline format, as Exhibit C.

If you require any additional information, please contact the undersigned at (312) 466-7478 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Timothy Elliott  
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – MSN #04-17-24  
Exhibit B – MKR #04-17-24  
Exhibit C – CBOT Rulebook Chapter 7 – Facilities (attached under separate cover)  
(blackline format)

## Exhibit A



### 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

Contract Title	Rulebook Chapter	Commodity Code
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:

### Market Regulation

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+1 312 347 4137

## **Exhibit B**

**DATE:** April 17, 2024  
**MKR#:** 04-17-24  
**SUBJECT:** Withdrawal of Regularity in Wheat

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Pursuant to Rule 707, notice is hereby given that The Board of Trade of the City of Chicago, Inc. (CBOT) has approved a request from Gerald Grain Center, Inc. for a withdrawal of regularity for the delivery of Wheat at their facility in Wauseon, OH (Delta Elevator). There are no registered shipping certificates outstanding from this facility.

This withdrawal of regularity is effective immediately.

### **Market Surveillance**

Kyle Miller [kyle.miller@cmegroup.com](mailto:kyle.miller@cmegroup.com) (312) 341-3436

The Commodity Futures Trading Commission (CFTC) will be notified of this withdrawal in regularity during the week of April 22, 2024 via the weekly notification procedures set out in Part 40 of the CFTC Regulations.

**Exhibit C**

**CBOT Rulebook  
Chapter 7  
“Facilities”**

(additions underlined, deletions ~~overstruck~~)

(attached under separate cover)