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## Regulatory Notice 18-01

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**Issue Date:** October 1, 2018  
**Attention:** Compliance, Legal and Trading Departments  
**Subject:** CME-Cleared MXN TIIE Extension to 31Y  
**Summary:** LatAm SEF, LLC is notifying Trading Privilege Holders of Additional Clearable Maturities of Mexican TIIE Interest Rate Swaps (“MXN IRS”)

Effective Monday, October 22, 2018, LatAm SEF will extend its maximum clearable maturity for Mexican TIIE Interest Rate Swaps (“MXN IRS”) cleared to Chicago Mercantile Exchange, Inc. (“CME”) from 21 years to 31 years. This change corresponds to CME’s extension of its maximum clearable maturity for MXN IRS, also effective October 22, 2018, as announced in CME Group Advisory Number 18-383\*.

### Regulatory Summary

Clearing for MXN IRS having maturities greater than 21 years is voluntary. MXN IRS maturities greater than 21 years are not subject to mandatory clearing under U.S. Commodity Futures Trading Commission (“CFTC”) regulation 50.4(a). MXN IRS 21 years or greater may be traded bilaterally (non-cleared) or cleared to CME based on counterparty instructions.

### Action Required

Trading Privilege Holders wishing to voluntarily clear through CME a MXN IRS having a maturity of 21 years through 31 years are requested to include clearing instructions in each order submitted for the maturity.

### Contacts

Comments and questions regarding this Notice should be directed to:

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\*Available at <https://www.cmegroup.com/content/dam/cmegroup/notices/clearing/2018/09/Chadv18-383.pdf>.