
Regulatory Notice 20-02

Issue Date: November 17, 2020
Attention: Compliance and Trading Departments
Subject: LatAm SEF Rulebook, Version 1.9.1 Adoption
Summary: LatAm SEF, LLC is notifying Trading Privilege Holders of a Rulebook Adoption

Effective Tuesday, November 17, 2020, LatAm SEF adopted version 1.9.1 of the LatAm SEF Rulebook following a ten (10) business day review period as required for CFTC Regulation 40.6 filings. LatAm SEF Rulebook, Version 1.9.1 has been published to the LatAm SEF web site. For a summary explanation of the amendments and a Rulebook markup against version 1.8, see LatAm SEF Regulatory Notice 20-01.

Executive Summary

LatAm SEF has certified changes, additions, and deletions in association with the following rules:

- Rule 101. Defined Terms
- Rule 202. Board
- Rule 503. Swaps Traded on the SEF
- Rule 509. Intermediated Transactions/Introducing Brokers
- Rule 518. Post Trade Anonymity
- Rule 1207. Chilean CLP/Cámara Promedio Overnight Index Swap
- Rule 1210. Colombian COP/IBR Overnight Index Swap
- Rule 1213. Mexican MXN/TIIE Interest Rate Swap
- Rule 1220. Brazilian BRL/CDI Interest Rate Swap

Contacts

Comments and questions regarding this Notice should be directed to:

- Joseph Skelly, Chief Compliance Officer
Direct Line: (646) 344-3274
Email: jskelly@latamsef.com