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## **REGULATORY NOTICE 24-02**

Date: January 30, 2024  
Attention: Compliance and Trading Departments  
Subject: Certification of Contracts referencing Mexican Overnight TIIE Funding Rate  
Summary: LatAm SEF, LLC is notifying Trading Privilege Holders of CFTC Regulation 40.2(a) Filings

On Tuesday, January 30, 2024, LatAm SEF filed three 40.2(a) product certifications with the Commodity Futures Trading Commission ("CFTC") related to the Mexican Overnight TIIE Funding Rate. These certifications are scheduled to take effect February 1, 2024.

### **Regulatory Summary**

LatAm SEF is submitting three Regulation 40.2(a) filings to the CFTC to certify the following products:

- Mexican MXN/F-TIIE Overnight Index Swap ("MXN/F-TIIE")
- Mexican MXN F-TIIE/USD SOFR Cross-Currency Basis Swap ("MXN F-TIIE/USD SOFR")
- Mexican UDI/MXN F-TIIE Cross-Currency Inflation Swap ("UDI/MXN F-TIIE")

### **Product Listing by Certification Process**

Before becoming effective, a product certification must be filed with the CFTC pursuant to Section 5c of the Act. As per CFTC regulation 40.2(a), concurrent with the filing of this CFTC Regulation 40.2(a) filing with the CFTC, this filing is being posted on LatAm SEF's web site. Therefore, product certification is scheduled to take effect in accordance with CFTC regulation on February 1, 2024. LatAm SEF is updating its Rulebook to list these products with an effective date of February 1, 2024.

### **Contacts**

Comments and questions regarding this Notice should be directed to:

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