



LatAm SEF, LLC
115 Broadway, Suite 1303
New York, NY 10006-1625
U.S.A.

REGULATORY NOTICE 26-02

Date: January 8, 2026
Attention: Compliance and Trading Departments
Subject: LatAm SEF Rulebook, Version 1.18 Certification
Summary: LatAm SEF, LLC is notifying Trading Privilege Holders of a CFTC Regulation 40.6 Filing

On Thursday, January 8, 2026, LatAm SEF filed amendments to the LatAm SEF Rulebook with the Commodity Futures Trading Commission ("CFTC") to delist products that reference the Mexican 28-day TIIE interest rate index. There is no open interest in products referencing the Mexican 28-day TIIE interest rate index due to its discontinuation by Banco de México, which began officially transitioning to the Overnight TIIE Funding Rate ("TIIE de Fondeo" or "F-TIIE") on January 1, 2025. Version 1.18 of the LatAm SEF Rulebook is scheduled to take effect January 12, 2026.

Executive Summary

LatAm SEF is submitting a Regulation 40.6 filing to the CFTC to certify the removal of rules related to products that reference the Mexican 28-day TIIE interest rate index. The filing is available at <http://latamsef.com/notices.htm> under "Regulatory Filings & Notices."

Rule Revision Process

Rulebook revisions must be filed with the CFTC pursuant to CFTC Regulation 40.6. Because this Rulebook revision is solely for the purpose of delisting products with no open interest, it is not subject to regulation 40.6(a)(3), which requires a 10 business day certification.

As per CFTC regulation 40.6(a)(2), concurrent with the filing of this CFTC Regulation 40.6 filing with the CFTC, the SEF must post a notice of the pending certification and a copy of the submission on the SEF's web site. Both this notice and the related submission can be found on the SEF's web site at <http://latamsef.com/notices.htm> under "Notices to Trading Privilege Holders" and "Regulatory Filings & Notices," respectively.

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