

September 21, 2026

Submitted via Portal

U.S. Commodity Futures Trading Commission Three
Lafayette Centre
1155 21st Street, N.W. Washington,
D.C. 20581

Re: CFTC Regulation 40.6(a) Certification: Amendments to the Bloomberg SEF LLC Rulebook BSEF
Submission No. 2026-R-07

Ladies and Gentlemen:

Bloomberg SEF LLC (“**BSEF**”) is certifying to the U.S. Commodity Futures Trading Commission (“**CFTC**” or “**Commission**”) the amendment of its swap execution facility (“**SEF**”) Rulebook as detailed in **Exhibit A** (collectively, “**Rule Amendments**”). The Rule Amendments are effective on **October 08, 2026**.

We have provided in **Exhibit A** the explanation of the Rule Amendments and their compliance with the SEF core principles (“**Core Principles**”) as set forth in the Commodity Exchange Act (“**Act**”) and the regulations promulgated thereunder.

Exhibit B provides the amendments in the applicable Rulebook chapters in redline format.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), BSEF hereby certifies that the Rulebook Amendments comply with the Act, including CFTC regulations under the Act. There were no substantive opposing views to the Rulebook Amendment.

BSEF certifies that this Rulebook Amendment has been concurrently posted on the BSEF website at <https://www.bloomberg.com/professional/product/sef-compliance/>. Please contact the undersigned at (212) 617-7331 with any questions regarding this matter.

Very truly yours,



Daniel Glatter
Chief Compliance Officer

Bloomberg SEF LLC
731 Lexington Avenue
New York, NY 10022

EXHIBIT A

Rulebook Chapter	Amendment Explanation	Explanation and analysis of the operation, purpose, and effect of the proposed rule or rule amendment and its compliance with applicable provisions of the Act, including core principles, and the Commission's regulations thereunder
Chapter 13. Rates Contracts Terms and Conditions	RULE 1329. MXN-THE ON-OIS Compound Fixed-to-Floating Added Mandatory Clearing Determination requirements language	The CFTC issued a final rule modifying its interest rate swap clearing requirement for Canadian Dollar and Mexican Peso Denominated Interest Rate Swaps.

EXHIBIT B

BLOOMBERG SEF LLC RULEBOOK

SWAP EXECUTION FACILITY

~~SEPTEMBER~~OCTOBER 8, 2026

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Annex A ISDA Dodd Frank Act-Swap Transaction Reporting Party Requirements

CHAPTER 13. RATES CONTRACTS TERMS AND CONDITIONS

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RULE 1329. MXN-THE ON-OIS Compound Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	MXN SWAP VS F-THE (Tenor)
Reference Rate Index	MXN-THE ON-OIS Compound
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
Notional Currency	MXN
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	• CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• Spot: A new swap where the Effective Date is T+2 from the trade date. • Non-Spot: Any date where the Effective Date is a date other than the spot date.
Fixing offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment: 28 Days • Day Count Conventions: ACT/360 • Holiday Calendar: Mexico City • Business Day Conventions: Following Floating Leg • Payment/Resets: 28 Days • Day Count Conventions: ACT/360 • Holiday Calendar: Mexico City • Business Day Conventions: Following
Swap Tenor	The duration of time from the effective date to the maturity date. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
Effective Date	Unadjusted date at which obligations under the swap come into effect
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Payment Lag	• Fixed Leg: 0 to 2 days • Floating Leg: 0 to 2 days
Settlement Method	Financially settled
Settlement Procedure	As determined by the Clearing House or Bilateral
Settlement Currency	MXN
“Made Available to Trade” Determination	None
Mandatory Clearing Determination	None See https://www.cftc.gov/IndustryOversight/IndustryFilings/index.htm > Products > Swaps Subject to Clearing requirements
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	CME, LCH
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03