FMX Futures Exchange, L.P.
Block Trade and EFRP Transactions in US Treasury Contracts
Submission #2026-31
August 07, 2026

Via Electronic Portal

Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
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Washington, D.C. 20581

1. FMX Futures Exchange, L.P. ("FMX" or the "Exchange") hereby certifies to the Commodity Futures Trading Commission ("CFTC" or "Commission") the attached Rule amendments governing Block Trade Transactions ("Block Trades") and Exchange for Related Position Transactions ("EFRP Transactions") and associated Rule amendments to the 2 Year U.S. Treasury Note Futures Contract and 5-Year U.S. Treasury Futures Contract (collectively referred to throughout as "U.S. Treasury Futures Contracts") Rules in accordance with CFTC Regulation 40.6(a).

2. The proposed effective date of the Rule is on or after Trade Date August 24, 2026 (beginning at 6:00 PM ET on Sunday night, August 24, 2026).

3. Attached please find a certification that: (1) the Rule complies with the Commodity Exchange Act and the Commission's regulations thereunder; and (2) concurrent with this submission, the Exchange has posted on its website: (i) a notice of pending certification of this rule submission with the Commission; and (ii) a copy of this submission.[1]

4. A concise explanation of the operation, purpose, and effect of the Rule appears below.

5. No opposing views to adopting the Rule were expressed to FMX in connection with the Rule's development and approval.

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[1] *See* https://www.fmxfutures.com/rules-notices/regulatory-notices/. Capitalized terms used but not defined herein shall have the meanings given to such terms in the FMX Rules, and references to "FMX Rules" or an "FMX Rule" refer to such rules.

A CONCISE EXPLANATION OF THE OPERATION, PURPOSE, AND EFFECT OF THE RULE, INCLUDING CORE PRINCIPLES.

Attached to this document is Exhibit I, which describes the Rule amendments to FMX Rule XI-7, Block Trading, and conforming changes to FMX Rule I-1, Defined Terms, Rule V-2, 2-Year U.S. Treasury Note Futures, and Rule V-3, 5-Year U.S. Treasury Note Futures. Also attached to this document is Exhibit II which contains the accompanying Compliance Notice to Participants ("CNTP") #5 that further describes the requirements for Block Trades, including a list of eligible Exchange Contracts and the relevant Minimum Threshold Quantities and Reporting Window Requirements. Also attached to this document is Exhibit III which contains the accompanying CNTP #4 that further describes the requirements for EFRP, including a list of eligible Exchange Contracts.[2]

The purpose of the Rule amendments is to: (1) enable the submission of Block Trades in US Treasury Futures, subject to the requirements of Rule XI-7 and subject to the limitations and restrictions set forth in the below CNTP #5; (2) enable the trading of spread Block Trades and strategy block trades in SOFR Futures subject to the requirements of Rule XI-7 and subject to the limitations and restrictions set forth in the below CNTP #5; and (3) enable the submission of EFRP Transactions in U.S. Treasury Futures contracts subject to the requirements of Rule XI-6 and CNTP #4 below.

The Rule amendments will take effect on or after Trade Date August 24, 2026 (beginning at 6:00 PM ET on Sunday night, August 23, 2026) and will inform the relevant terms for a Block Trades and EFRPs in US Treasury Note Futures Contracts and SOFR Futures Contracts conducted pursuant to the Rules of the Exchange.

[2] Concurrent with this submission, the Block Trade CNTP and EFRP Transaction CNTP shall be posted to the Exchange website at https://www.fmxfutures.com/compliance-notices/ and shall take effect no earlier than Trade Date August 24, 2026 (beginning at 6:00 PM ET on Sunday night, August 23, 2026).

(1) Block Trades Involving 2-Year and 5-Year US Treasury Note Futures Contracts

The Exchange is amending its Rules and CNTP #5 to allow market participants to bilaterally execute Block Trades in the 2-Year and 5-Year US Treasury Note Futures Contracts. In particular, amended CNTP #5 enables parties to negotiate and execute risk-reducing calendar spread Block Trades involving the front-month 2-Year and 5-Year US Treasury Futures Contracts, subject to restrictions and limitations designed to protect market integrity and market participants during critical portions of the delivery period and provide an alternative execution method when Exchange observes lower liquidity.

Based on the Exchange's analysis of trading in the Exchange's U.S. 2 Year and 5-Year Treasury Futures markets, the Minimum Threshold Quantity shall be set initially at 25 contracts. The Exchange may adjust this Minimum Threshold Quantity in the future based upon continuing analysis of trading in the respective contract markets.

With respect to calendar spread Block Trades in the Exchange's U.S. 2 Year and 5-Year Treasury Futures markets, the methodology for determination of the Maximum Threshold Quantity, in addition to the reporting time of 15 minutes ("Reporting Window") were selected for calendar Block Trades submitted in US Treasury Futures Contracts as detailed in the Block Trade CNTP # 5 attached as Exhibit II. The Exchange may adjust this Maximum Threshold Quantity in the future based upon continuing analysis of trading in the respective contract markets.

(2) Spread Block Trades and strategy block trades in SOFR Futures Contracts

The Exchange is amending CNTP #5 to clarify the ability submit spread and other strategy Block Trades in SOFR Futures Contracts subject to the restrictions and limitations set forth in Appendix A to CNTP #5. The updated CNTP clarifies that, for spreads (such as calendar spreads)or other strategy trades, the sum of the individual legs of the Block Trade must meet the Minimum Threshold Quantity. Additionally, the Exchange is clarifying in CNTP #5 (Guidance #6 Execution Time) that spread Block Trades, and other strategy Block Trades shall be deemed consummated at the time the parties agree to the differential or combination price, not the time the individual leg prices are determined.

(3) EFRP Transactions in U.S. Treasury Note Futures Contracts

The Exchange is also amending its US Treasury Futures Contract Rules and CNTP #4 to enable the submission of EFRPs in U.S. Treasury Futures Contracts, subject to the requirements of Rule XI-6 and CNTP#4 attached as Exhibit III below.

DCM Core Principles

FMX has reviewed the core principles for designated contract markets set forth in Section 5 of the Commodity Exchange Act and in the Commission's Part 38 Regulations thereunder ("Core Principles"), as well as the FMX Rules. Based on its review, FMX has identified the following Core Principles as relevant to its assessment of the Rule:

- ***Core Principle 2, Compliance with Rules.*** FMX believes the Rule amendments will not adversely affect its ability to perform its trade practice and market surveillance obligations. In accordance with Core Principle 2, FMX has the capacity to detect, investigate, and take appropriate disciplinary action against any market participant that violates this Rule as well as all other Rules of the Exchange. The Exchange is additionally providing guidance (in the form of CNTPs) to the marketplace on the regulatory requirements that apply to Block Trades and EFRP Transactions, which are intended to assist market participants in compliance with Rule XI-6 and XI-7 and related Rule amendments contained herein.

- ***Core Principle 3, Contracts Not Readily Susceptible to Manipulation.*** FMX believes that the Rule will not cause the contracts it lists to be readily susceptible to manipulation. FMX has established a Rule which contains the qualifications, terms, and conditions for participation in trading of Exchange Contracts, including Block Trades and EFRPs in such Contracts, which were designed with the intention of mitigating, preventing, and detecting manipulation of any Exchange Contract. In addition to Rule XI-6 and XI-7, The Exchange is providing guidance (in the form of CNTPs) to the marketplace to assist market participants in understanding the types of trading activities, in the context of Block Trading, the Exchange considers potentially abusive (in violation of Rule XI-6 or XI-7 or other existing FMX Rules). Additionally, the Exchange is establishing conditions for execution of risk reducing calendar spread Block Trades during the delivery month in order to preserve market integrity.

- ***Core Principle 4, Monitoring of Trading.*** FMX believes that it will be able to monitor and surveil Block Trades and EFRPs on the Exchange effectively under the terms of the Rules. In connection with the submission of Block Trades, the Exchange Compliance Department, in coordination with its regulatory services provider, the National Futures Association ("NFA") Markt Regulation Department, will institute a Block Trade and EFRP review program to assess compliance with the requirements of FMX Rule XI-7 and XI-6. Additionally, the Exchange Compliance Department and Control Desk will conduct daily real-time market monitoring of Block Trades and EFRPs to identify and address potential regulatory concerns involving Block Trades and EFRPs.

- ***Core Principle 7, Availability of General Information.*** FMX is making information about the Rule and the associated CNTP available to the Commission, its regulatory services provider, market participants, and the public. Additionally, FMX will make available to the public information regarding the volume of Block Trades and EFRPs executed on a daily basis through the Exchange's Daily Trade Report posted on the FMX Website in accordance with CFTC Regulation 16.01.[3]

- ***Core Principle 9, Execution of Transactions.*** FMX believes that the Rule does not give rise to incentives that will adversely affect its ability to execute orders for all Participants, Direct Access Customers, and Customers. The Rule complies with Core Principle 9 and CFTC Regulation 1.38, which allow DCMs to establish markets for transactions which are

[3] The Daily Trade Report may be accessed at https://www.fmxfutures.com/trading-protocols/daily-trade-report/.

non-competitively executed apart from the central limit order book in accordance with written rules of the DCM that have been submitted to and approved by the Commission.

- ***Core Principle 11, Financial Integrity of Transactions.*** All Block Trades and EFRPs will be cleared in accordance with the Rules of the Exchange and the Rules of LCH Limited, established to ensure the financial integrity of such transactions. Rule XI-6 and XI-7 sets additional standards designed to ensure the financial integrity of Block Trades and EFRPs, through requirements pertaining to eligibility for participation, minimum threshold quantities, maximum threshold quantities, reporting time requirements, and the independence of the transacting parties, among other requirements.

- ***Core Principle 12, Protection of Markets and Market Participants.*** Execution of Block Trades and EFRPS will be subject to the requirements of the FMX Rules, including FMX Rule XI-7 and XI-6 and the associated restrictions and limitations set forth in the CNTPs, which have been designed to ensure the protection of the market and market participants.

- ***Core Principle 16, Conflicts of Interest.*** Block Trades and EFRPs will be subject to the Exchange's monitoring and surveillance processes and the requirements of the FMX Rules, including FMX Rule X-10, Conflicts of Interest.

- ***Core Principle 18, Recordkeeping.*** The Rule amendments are subject to the Exchange's record retention policies, which have been designed to achieve compliance with applicable CFTC recordkeeping requirements. Furthermore, market participants participating in the execution and submission of Block Trades and EFRPs will be subject to the recordkeeping requirements set forth in Rule XII-1 and amended Rule III-19, which were designed to ensure compliance with applicable CFTC recordkeeping requirements.

The Rule amendments will be applicable to all parties involved in the execution and submission of Block Trades.

In addition, Chapter XIV of the FMX Rules requires the active monitoring of the Exchange for trading abuses. FMX's Control Desk and Surveillance Department monitors activity on the Exchange for disruptive trading. Both the Exchange's Surveillance Department and its regulatory services provider review for manipulative and other abusive trading practices. Chapter XIV of the FMX Rules also provides for the Exchange's Chief Compliance Officer to conduct investigations of Participants and to bring disciplinary measures against Participants as warranted.

The Rule has been implemented to further the development of trading on FMX and to ensure the continued growth of robust market activity by establishing guidelines governing Block Trades and EFRPs.

Subject to applicable CFTC review periods, FMX may enable additional Exchange Contracts for Block Trade or EFRP Submission or amend the Minimum Threshold Quantity or Reporting Windows for Block Trades in any Exchange Contract based on any changes to the Exchange's analysis of Trading in the respective Exchange Contract market.

CERTIFICATIONS PURSUANT TO SECTION 5c OF THE COMMODITY EXCHANGE ACT, 7 U.S.C. § 7A-2 AND COMMODITY FUTURES TRADING COMMISSION RULE 40.6, 17 C.F.R. § 40.6

I hereby certify that:

(1) The rule as attached complies with the Commodity Exchange Act and the Commission's regulations thereunder; and

(2) Concurrent with this submission, FMX Futures Exchange, L.P. posted on its website, https://www.fmxfutures.com/rules-notices/regulatory-notices/: (a) a notice of pending certification of this rule submission with the Commission; and (b) a copy of this submission.

Stephen Goulet

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By: Stephen Goulet
Title: General Counsel and Interim Chief Regulatory Officer
Date: August 07, 2026

Exhibit I

Block Trade Rule Filing of FMX Futures Exchange, L.P.

Amendment to FMX Rule I-1 Defined Terms

I-1 Defined Terms

Maximum Threshold Quantity

"Maximum Threshold Quantity" shall mean the quantity of Contracts in which a single Block Trade, as separately defined herein, and total aggregate daily Block Trade volume must not exceed in a given Trading Day.

FMX Rule XI-7

CHAPTER XI

GENERAL TRADING PROVISIONS

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XI-7 Block Trading

The Exchange shall designate the FMX Division Contracts in which Block Trades shall be permitted and determine the Minimum Quantity Thresholds for such transactions.

The following shall govern Block Trades:

(a) Each party to a Block Trade must be an Eligible Contract Participant as that term is defined in Section 1a(18) of the Commodity Exchange Act.

(b) Each Block Trade must be executed at a quantity that equals or exceeds the applicable Minimum Threshold Quantity but does not exceed the applicable Maximum Threshold Quantity specified by the Exchange, where applicable. Orders may not be aggregated in order to achieve the Minimum Threshold Quantity, except by the entities described in sections (h) and (i) of this Rule.

(c) Block Trades shall not be executed for a Customer unless such Customer has specified that the order be executed as a Block Trade.

(d) The price at which a Block Trade is executed must be fair and reasonable in light of (i) the size of the Block Trade, (ii) the prices and sizes of other transactions in the same Contract at the relevant time, (iii) the prices and sizes of transactions in other relevant markets, including without limitation the underlying cash market or related futures markets, at the relevant time, and (iv) the circumstances of the markets or the parties to the Block Trade.

(e) Block Trades must be reported to the Exchange in accordance with an approved reporting method. Each Block Trade shall be reported to the Exchange within the time period and manner specified by the Exchange.

(f) Either party, or the Broker Firm, where applicable, may report a Block Trade. Details of the Block Trade must include the contract, contract month, contract year, price, quantity, time of execution, the respective parties to the transaction, and the respective Clearing Members. The Exchange shall publish daily Block Trade volume information separately from transactions in the regular market.

(g) Clearing Members, Broker Firms, and parties involved in the execution of Block Trades must maintain a record of the transaction in accordance with Rule XII-1 and Rule III-19.

(h) Block Trades shall not set off conditional orders, including, but not limited to, stop orders, limit orders, or stop limit orders, or otherwise affect orders in the regular market.

(i) A commodity trading advisor ("CTA") registered or exempt from registration under the Act, including, without limitation, any investment adviser registered or exempt from registration under the Investment Advisers Act of 1940, shall be the applicable entity for purposes of sections (a), (b), (c), and (d) of this Rule, provided such advisors have total assets under management exceeding $25 million and the Block Trade is suitable for the customers of such advisors.

(j) A foreign Person performing a similar role or function to a CTA or investment adviser as described in section (i) of this Rule, and subject as such to foreign regulation, shall be the applicable entity for purposes of Sections (a), (b), (c), and (d), provided such Persons have total assets under management exceeding $25 million and the Block Trade is suitable for the customers of such Persons.

(k) Notwithstanding the foregoing, the Chief Compliance Officer or their designee may authorize an exception to the Minimum Threshold Quantity or permit a Block Trade at a price within the historical range for the contract(s) being traded, where, in the opinion of the Chief Compliance Officer or their designee , it is deemed: (i) to be in the best interests of the Exchange; or (ii) to be the most appropriate means to remedy an error that results from the good faith acts or omissions of any Person.

Amendment to FMX Rule V-2 and V-3

CHAPTER V

FMX DIVISION CONTRACTS

V-2 2-Year U.S. Treasury Note Futures

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(g) Block Trades

~~Reserved.~~ This Contract is eligible for Block Trade submission in accordance with Rule XI-7 and any restrictions or limitations imposed by the Exchange, including, but not limited to, the applicable Minimum Threshold Quantity and Maximum Threshold Quantity.

(h) Last Trading Day

The Last Trading Day in an expiring Contract shall be the last Business Day of the Contract month. All Contracts in the expiring month open after trading has ceased must be either:

(1) physically delivered on or before the third Business Day after the Last Trading Day of the Contract month; or
(2) liquidated by means of a bona fide EFRP Transaction in accordance with Rule XI-6 no later than the close of business on the Last Trading Day of the Contract month.

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(k) EFRP Transactions

This Contract is eligible for EFRP Transaction submission in accordance with Rule XI-6, and any restrictions or limitations imposed by the Exchange.

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V-3 5-Year U.S. Treasury Note Futures

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(g) Block Trades

~~Reserved.~~This Contract is eligible for Block Trade submission in accordance with Rule XI-7 and any restrictions or limitations imposed by the Exchange, including, but not limited to, the applicable Minimum Threshold Quantity and Maximum Threshold Quantity.

(h) Last Trading Day

The Last Trading Day in an expiring Contract shall be the last Business Day of the Contract month. All Contracts in the expiring month open after trading has ceased must be either:

(1) physically delivered on or before the third Business Day after the Last Trading Day of the Contract month; or
(2) liquidated by means of a bona fide EFRP Transaction in accordance with Rule XI-6 no later than the close of business on the Last Trading Day of the Contract month.

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(k) EFRP Transactions

This Contract is eligible for EFRP Transaction submission in accordance with Rule XI-6, and any restrictions or limitations imposed by the Exchange.

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Exhibit II

Amendments to Block Trade Compliance Notice to Participants

Compliance Notice to Participants #5
Block Trade Transactions ("Block Trades")

Subject	Compliance Notice to Participants on Block Trades
Rules	FMX Rule XI-7 *Block Trading* and CFTC Regulation 1.35
Issue Date	~~December 15, 2025~~ August 24, 2026
Effective Date	Upon Issuance

This Compliance Notice to Participants ("CNTP") provides guidance to Participants of the FMX Futures Exchange ("FMX Futures" or "the Exchange") to assist compliance with FMX Futures Rule XI-7 *Block Trades* and Commodity Futures Trading Commission ("CFTC") Regulation 1.35 *Records of commodity interest and related cash or forward transactions.*

Summary of Updates:
December 15, 2025: A clarification was made to Guidance #9 (Procedures for Submission of Block Trades) to include submission of Block Trades to the FMX Control Desk.
August 24, 2026: Revisions were made to Guidance #2, Guidance #4, Guidance #6, Guidance #7, and Appendix A to this CNTP to establish methodologies for the Minimum Quantity Threshold and Maximum Quantity Threshold, Reporting Time requirement, in addition to restrictions/limitations applicable to Calendar spread Block Trades in US Treasury Futures Contracts and spreads/strategy Block Trades in SOFR Futures Contracts.

Guidance
A Block Trade is a permissible, off-exchange, privately negotiated transaction either at or exceeding an FMX determined minimum threshold quantity of futures contracts which is executed at a fair and reasonable price apart and away from the central limit order book. FMX Rule XI-7 sets forth the requirements for executing a Block Trade.

The Chief Compliance Officer ("CCO") or his/her designee may authorize an exception to the Minimum Threshold Quantity or permit a Block Trade at a price within the historical range for the contract(s) being traded, where, in the opinion of the CCO or her designee, it is deemed:

(i) to be in the best interests of the Exchange; or

(ii) to be the most appropriate means to remedy an error that results from the good faith acts or omissions of any Person including the correction of trading errors or in instances involving the liquidation of a portfolio of positions where one or more of the legs of the aggregate transaction do not meet the Block Trade minimum threshold for the respective instrument(s).

1. Eligibility for Participation in Block Trading

Each party to a Block Trade must be an Eligible Contract Participant as that term is defined in Section 1a(18) of the Commodity Exchange Act ("CEA"). Eligible Contract Participants generally include exchange members and member firms, broker/dealers, government entities, pension funds, commodity pools, corporations, investment companies, insurance companies, depository institutions and high net-worth individuals. Commodity trading advisors and investment advisors who are registered or exempt from registration, and foreign persons performing a similar role and subject as such to foreign regulation, may participate in block transactions provided they have total assets under management exceeding $25 million and the Block Trade is suitable for their customers.

A Customer order may be executed by means of a Block Trade only if the Customer has specified that the order be executed as a Block Trade.

2. Eligible Exchange Contracts

A complete list of Block Trade eligible Exchange Contracts and related restrictions/limitations can be found in Appendix A to this CNTP. Additionally, the respective Rules of each Exchange Contract identify whether the Exchange Contract is Block Trade eligible.

~~Block Trades are permitted for execution in outright contracts only. Calendar spreads and other strategy trades are not available at this time.~~

3. Different Accounts with Common Beneficial Ownership

FMX permits Block Trades in eligible Exchange Contracts between different accounts with common beneficial ownership provided that each Block Trade meets all of the following requirements:

(i) the Block Trade price must be executed at a fair and reasonable market price;

(ii) each party must have a separate and independent legal bona fide business purpose for engaging in the trades; and

(iii) each party's decision to enter into the Block Trade must be made by a separate and independent decision-maker.

If the Block Trade(s) does not meet all of the requirements set forth above, the transaction may constitute a wash trade prohibited by Rule XIII-14.

The term "Common beneficial ownership" as used herein shall mean accounts that are owned by the same person, entity, or a parent and its 100% wholly owned subsidiaries, or subsidiaries that are wholly owned by the same parent and shall also include accounts that have common ownership that is less than 100%.

4. Minimum Threshold Quantity and Maximum Threshold Quantity

The Minimum Threshold Quantity is the quantity of Contracts in which a Block Trade must be equal to or exceed. The Exchange shall determine the Minimum Threshold Quantity for Block Trades in each Exchange Contract. Please refer to Appendix A to this CNTP for the Minimum Threshold Quantity for each eligible Exchange Contract and any applicable ~~notes~~ limitations or restrictions.

Block Trades in certain Exchange Contracts (e.g., the 2-Year and 5-Year US Treasury Futures Contracts) may require adherence to a Maximum Threshold Quantity. The Maximum Threshold Quantity is the quantity of Contracts in which a single Block Trade or aggregate daily Block Trade volume must not exceed on a per participant basis. Please refer to Appendix A to this CNTP for the Maximum Threshold Quantity for each eligible Exchange Contract and any applicable limitations or restrictions.

5. Price

The price at which a Block Trade is executed must be fair and reasonable in light of (i) the size of the Block Trade, (ii) the prices and sizes of other transactions in the same Contract at the relevant time, (iii) the prices and sizes of transactions in other relevant markets, including without limitation the underlying cash market or related futures markets, at the relevant time, and (iv) the circumstances of the markets or the parties to the Block Trade.
The trade price must adhere to the minimum tick and price validation requirements of the Contract in question.

Block Trades shall not set off conditional orders, including, but not limited to, stop orders, limit orders, or stop limit orders, or otherwise affect orders in the regular market.

6. Execution Time

The execution time of a Block Trade is the time that the trade is consummated, which is the time that the parties agree to the trade in principle.

Spread Block Trades, and other strategy Block Trades shall be deemed consummated at the time the parties agree to the differential or combination price, not the time the individual leg prices are determined.

Market participants must accurately report the execution time of the Block Trade.

7. Trading Hours for Block Trades

Block Trades may be submitted during Exchange Trading Hours from 6:00 PM ET to 5:00 PM ET daily, Sunday through Friday. Block Trades may not be submitted during the daily maintenance window from 5:00 PM ET to 6:00 PM ET. Block Trades negotiated immediately prior to and during the daily maintenance window must be entered by 6:15 PM ET for products subject to a 15-minute reporting window requirement. Block trades negotiated at any other time during which the FMX Block Trade/EFRP Submission Facility is closed must be submitted no later than 15 minutes after the time the FMX Block Trade/EFRP Submission Facility reopens.

Block Trades may not be executed or submitted after the expiration of the underlying futures contract month.

8. Reporting Time ("Reporting Window")

Block Trades must be reported to the Exchange in accordance with an approved method and within the requisite Reporting Window. The Reporting Window for each eligible Exchange Contract is listed in Appendix A to this CNTP.

For single-sided entry, the buyer and seller of a block trade may agree to separately enter their side of the block trade into the FMX Futures GUI indicating each other as the opposite party. In this circumstance, both the buyer and seller must enter their respective side of the transaction within the required time period. Additionally, the party in which the trade is alleged against must ensure the alleged trade is accepted within the required time period. As such, the first party entering their side of the trade should ensure the information being entered is correct and must leave enough time for the second party to accept the trade within the requisite time period.

Block Trades which are executed during normal trading hours for an Exchange Contract or during specified hours on certain designated holidays determined by the Exchange, which will be announced by the Exchange in advance of such holidays, must be submitted no later than the time periods specified in Appendix A to this CNTP after execution.

For Block Trades executed outside of normal trading hours or on non-designated holidays, the Block Trade must be submitted to the Exchange no later than fifteen minutes after the open of the next trading session for the particular Block Trade eligible Exchange Contract.

9. Procedures for Submission of Block Trades

Block Trades may be submitted to the Exchange via the FMX Block Trade/EFRP Submission Facility by submitting a Block Trade ticket ("Block Trade Ticket") or by any other means approved by the Exchange from time to time.

In order to submit a Block Trade Ticket into the FMX Block Trade/EFRP Submission Facility, the party entering the Block Trade must have access to the FMX Block Trade/EFRP Submission Facility and must have received permission to enter the trades for the accounts involved in the Block Trade from the Clearing Members carrying those accounts.

For questions related to gaining access to the FMX Block Trade/EFRP Submission Facility and ensuring proper set up for block trading, please contact the FMX Control Desk at FMXFuturesControlDesk@FMX.com

Entry of a Trade Ticket into the FMX Block Trade/EFRP Submission Facility may be completed as follows:

1. Single sided entry (referred to in the FMX Futures Trade Ticket as a cross trade field > No): Seller/buyer submits a trade that is alleged to the buyer/seller by each of the parties to the trade. The buyer/seller must confirm the alleged block within the Reporting Window.
2. Dual sided entry (referred to in the FMX Futures Trade Ticket as a cross Trade field > Yes): Seller/buyer submits and confirms for both the buy and sell side of the block. The selling/buying clearing member/authorized submitter will need to be permissioned to accept trades on behalf of the buying/selling clearing member.

The party or Broker Firm submitting a Block Trade must enter complete Block Trade details below:

- Product: select the contract name (e.g., SOFR Futures)
- Instrument: select the contract month and year
- Price: enter the agreed trade price
- Quantity: enter the agreed number of contracts equal to or exceeding the Minimum Threshold Quantity
- Trade Type: Select Block Trade
- Cross Trade (Entry Type): Select whether this transaction is being entered as (1) single sided (cross trade field > No) or (2) dual sided (cross trade field > Yes)
    - If single sided, enter “No” in the Cross Trade field.
    - If dual sided, select “Yes” in the Cross Trade field.
- Buyer/Seller Details:
    - If single sided (“cross trade field > No), select your role as Buyer or Seller, and select the trader, Clearing Member, Customer Type Indicator Code, and account number associated with your role, in addition to the Clearing Member of the alleged counterparty).
    - If dual sided (cross trade field > Yes), in both the Buyer and Seller sides of the transaction, enter the trader, Clearing Member, Customer Type Indicator Code, and account number)
- Execution Date and Time: Enter the date and time the trade was agreed upon off-Exchange to the nearest minute in Eastern Time (the execution time is the time at which

the trade was consummated off-exchange – not the time at which the trade details were entered into the Block Trade/EFRP Submission Facility).

Block Trades may also be submitted to the Exchange by emailing the Block Trade/EFRP Template completed with all requested details to the Control Desk at FMXFuturesControlDesk@FMX.com. The template is available on the FMX website at: https://www.fmxfutures.com/block-efrp/.

For the Block Trade to be price reported to the marketplace and submitted to LCH Limited for clearing, both sides of the trade must pass the required credit check and the relevant terms of the respective sides of the trade must match. If either side does not pass the required credit check or the terms do not match, the Block Trade price will not be reported to the marketplace and the Block Trade will remain uncleared.

10. Bunched Orders

A CTA eligible to transact blocks may bunch orders entered on behalf of multiple accounts over which the CTA exercises power of attorney, provided that the aggregate order meets the Minimum Threshold Quantity. Two or more traders who generally act independently with respect to accounts with different beneficial ownership may not bunch their orders for purposes of meeting the Block Trade minimum order quantity requirements.

Other than the CTA exception, Broker Firms may not bunch orders from otherwise autonomous Customers.

11. Procedures for Error Remediation

For Block Trades entered through dual sided entry where a Broker Firm or other representative has entered the buy and sell side of the Block Trade on behalf of the counterparties and the trade has cleared, but there are one or more errors in the terms in the Trade Ticket submitted, the Broker Firm or other representative, may submit an error correction request to the Exchange within three business days.

For Block Trades entered through single sided entry where each party to the Block Trade has entered their respective buy or sell side details of the Block Trade and the trade has cleared, but there are one or more errors in the terms in the Trade Ticket submitted, either party to the Block Trade may submit an error correction request to the Exchange within three business days.

Parties involved in the placement of Block Trades, including Broker Firms or other representatives, should expeditiously submit an error correction request to the Exchange, upon discovery of one or more errors in the Block Trade Ticket. In making such a request, please provide to the FMX Futures Control Desk details of the affected Block Trade, the nature of the error(s), and evidence that the counterparties to the block trade agree to the correction request. **Parties to Block Trades, including Broker Firms or other representatives (where applicable), must contact the FMX Futures Control Desk at FMXFuturesControlDesk@FMX.com to request an error correction.**

All error correction requests are subject to review and approval by the Exchange.

Parties to Block Trades, including Broker Firms or other representatives (where applicable), are advised that the negotiation, accommodation, agreement, or execution of onsetting and offsetting Block Trades to resolve an error in the clearing of a Block Trade may result in increased scrutiny of the block trade(s) and result in disciplinary action by the Exchange.

12. Pre-hedging or anticipatory hedging of a Block Trade

Parties to a potential Block Trade may engage in pre-hedging or anticipatory hedging of the position that they believe in good faith will result from the consummation of the Block Trade, except for an intermediary that takes the opposite side of its own customer order. In such instances, prior to the consummation of the Block Trade the intermediary is prohibited from engaging in a negotiation to offset the position or offsetting the position established by the Block Trade in any account which is owned or controlled, or in which an ownership interest is held, or for the proprietary account of the employer of such intermediary. The intermediary may enter into transactions to offset the position only after the block has been consummated. A Person solicited to provide a two-sided block market is not deemed to be in possession of material nonpublic information provided that "side of market interest" is not disclosed in the context of such solicitation.

A party acting principally in a Block Trade negotiation that plans on engaging in pre-hedging activity must provide sufficient documentation to support that the persons employed by the party (or its affiliates) involved in the transaction were not acting in an agency capacity during the negotiation and execution of such Block Trade. For example, disclosures or disclaimers in an instant message communication stating the party is acting principally and owes no agency duties would suffice in lieu of direct notification during the negotiation. Additionally, as supporting documentation, a party may provide any form of an order record or a recorded phone conversation in which the party communicated (impliedly or expressly) that they were not acting in an agency capacity.

However, representations or communications by a party that appear to suggest an order is being worked on behalf of a party are viewed by Compliance to imply that such agency duties are owed to the party. In such scenarios, pre-hedging is prohibited. Additionally, initial disclosures in account opening agreements or other similar communications may be deemed insufficient in the event that the Block Trade negotiation itself is indicative of the party assuming agency duties to any party involved in the negotiation of such Block Trade.

For the avoidance of doubt, a party to a block transaction who has charged a brokerage/commission fee in association with such transaction would be deemed to have owed agency duties to the counterparty to such transaction and would be prohibited from anticipatory hedging of such transaction.

Failure by a party to provide sufficient documentation to support its actions in a principal capacity may constitute a violation of FMX rules, including, conduct detrimental to the best interests of FMX and/or engaging in front running.

It shall be a violation of FMX Rule XIII-13 for a Person to engage in the front running of a Block Trade when acting on material non-public information regarding an impending transaction by another person, acting on non-public information obtained through a confidential employee/employer relationship, broker/customer relationship, or in breach of a pre-existing duty.

FMX may proceed with enforcement action when the facts and circumstances of pre-hedging suggest deceptive or manipulative conduct by any of the involved parties, including when an intermediary handling a Customer order acts against its Customer's best interests.

This guidance only applies in the context of pre-hedging of Block Trades. This guidance does not affect any requirement under the CEA or CFTC Regulations.

13. Books and Records

Clearing Members, Broker Firms, and parties to Block Trades must maintain all records relevant to the Exchange Contract pursuant to FMX Rule III-19, Rule XII-1 and CFTC Regulations. In addition, order tickets must explicitly state that the order may be executed as a Block Trade.

Records related to Block Transactions must be provided to the Exchange upon request. It shall be the responsibility of the Clearing Member to obtain and submit the requested records of their Customers to the Exchange on a timely basis.

14. Exchange Supervision of Block Transactions

FMX and the National Futures Association ("NFA") work collectively to ensure compliance with FMX Rule XI-7 *Block Trades* and CFTC Regulation 1.35. NFA Staff or FMX Futures Compliance Staff may reach out to Participants to request additional information or supporting documentation related to Block Trades.

While such outreach does not necessarily imply wrongdoing, Participants are expected to respond promptly and fully to all information requests. Repeated deficiencies, delays in responding to requests, or failure to provide adequate documentation may result in disciplinary action as outlined in the Chapter XIV of the Rules of the Exchange. This proactive approach to surveillance of Block Transactions is designed to promote transparency, support market integrity, and ensure compliance with regulatory requirements and the Rules of the Exchange.

Appendix A – Block Trade Minimum Threshold Quantities and Reporting Windows

TABLE 1: Minimum Threshold Quantities and Reporting Windows

Contract Name / Commodity Code	Contract Code	Minimum Threshold Quantity (in contracts)	Maximum Threshold Quantity (in contracts)	Reporting Window (in minutes)	Restrictions/Limitations
Secured Overnight Financing Rate (SOFR) Futures	FS3	100	n/a	15	For spreads (such as calendar spreads) or strategy trades, the aggregate of the legs of the spread or strategy Block Trade must meet the Minimum Threshold Quantity.
2 Year US Treasury Note Futures	F02	25	*The Maximum Threshold Quantity only applies to calendar spread US Treasury Futures Block Trades executed in accordance with the restrictions and limitations noted in this table. By 12:00 PM (noon) on the sixth Business Day Prior to First Notice Day of the Front Month Contract, the Exchange will post to the Exchange Website[4] the daily (per-Trading Day) Maximum Threshold Quantity which shall be set to 10% of the prior Business Day's reported open interest in the front month contract.[5]	15	For spreads (such as calendar spreads) or strategy trades, each individual leg of the spread or strategy Block Trade must meet the Minimum Threshold Quantity. Calendar spread Block Trades involving the front month (i.e., expiring) Contract are permitted, subject to the following conditions: 1. The purpose of the Block Trade is to reduce risk for the initiating party (i.e., the party that requested the Block Trade that will result in a reduction in open interest) or for both parties to the Block Trade; 2. The Block Trade is executed and submitted no later than the close of business on the tenth Business Day prior to Last Trading Day of the front month Contract (i.e., the date in which position limits go into effect); 3. Each leg of a Block Trade meets the Minimum Threshold Quantity; 4. The initiating party (i.e., the party that requested the Block Trade that will result in a reduction in open interest), or both parties (in the event the Block Trade will result in a reduction in open interest for both parties) is limited to transacting up to the Maximum Threshold Quantity per Trading Day; and 5. All requirements for Block Trades under Rule XI-7 are satisfied.

[5] The Block Trade Minimum Threshold Quantities and Maximum Threshold Quantities applicable to each contract month will be posted at the following link: https://www.fmxfutures.com/products/ust-futures-contracts/. For example, where the Block Trade Minimum Quantity is 25 contracts and the Block Trade Maximum Quantity is set by the Exchange at 100 contracts (i.e., 10% of total open interest of 1,000 contracts), provided the conditions in the above table are satisfied, each party may execute in a single Trading Day either: (1) a single Block Trade of 100 contracts or (2) multiple Block Trades where each Block Trade equals or exceeds 25 contracts or more but does not exceed 100 contracts in aggregate.

5 Year US Treasury Note Futures	F05	25	*The Maximum Threshold Quantity only applies to calendar spread US Treasury Futures Block Trades executed in accordance with the restrictions and limitations noted in this table. By 12:00 PM (noon) on the sixth Business Day Prior to First Notice Day of the Front Month Contract, the Exchange will post to the Exchange Website[6] the Per-Trading Day Maximum Threshold Quantity which shall be set to 10% of the prior Business Day's reported open interest in the front month contract.[7]	15	For spreads (such as calendar spreads) or strategy trades, each individual leg of the spread or strategy Block Trade must meet the Minimum Threshold Quantity. Calendar spread Block Trades involving the front month (i.e., expiring) Contract are permitted, subject to the following conditions: 6. The purpose of the Block Trade is to reduce risk for the initiating party (i.e., the party that requested the Block Trade that will result in a reduction in open interest) or for both parties to the Block Trade; 7. The Block Trade is executed and submitted no later than the close of business on the tenth Business Day prior to Last Trading Day of the front month Contract (i.e., the date in which position limits go into effect); 8. Each leg of a Block Trade meets the Minimum Threshold Quantity; 9. The initiating party (i.e., the party that requested the Block Trade that will result in a reduction in open interest), or both parties (in the event the Block Trade will result in a reduction in open interest for both parties) is limited to transacting up to the Maximum Threshold Quantity per Trading Day; and All requirements for Block Trades under Rule XI-7 are satisfied.

If you have any questions about this CNTP, please contact the FMX Futures Compliance Department at: futurescompliance@fmx.com.

~~Rhianna Ross~~Stephen Goulet
~~Chief Compliance Officer~~General Counsel and Interim Chief Regulatory Officer
FMX Futures Exchange, L.P.
~~December 15, 2025~~ August 24, 2026

[7] The Block Trade Minimum Threshold Quantities and Maximum Threshold Quantities applicable to each contract month will be posted at the following link: https://www.fmxfutures.com/products/ust-futures-contracts/For example, where the Block Trade Minimum Quantity is 25 contracts and the Block Trade Maximum Quantity is set by the Exchange at 100 contracts (i.e., 10% of total open interest of 1,000 contracts), provided the conditions in the above table are satisfied, each party may execute in a single Trading Day either: (1) a single Block Trade of 100 contracts or (2): multiple Block Trades where each Block Trade equals or exceeds 25 contracts or more but does not exceed 100 contracts in aggregate.

Exhibit II

Amendments to EFRP Compliance Notice to Participants

Compliance Notice to Participants #4
Exchange For Related Position Transactions ("EFRP Transactions")

Subject	Compliance Notice to Participants on Exchange for Related Position Transactions
Rules	FMX Rule XI-6 *EFRP Transactions* and CFTC Regulation 1.35
Issue Date	~~December 15~~August 24, 202~~5~~6
Effective Date	Upon Issuance

This Compliance Notice to Participants ("CNTP") provides guidance to Participants of the FMX Futures Exchange ("FMX Futures" or "the Exchange") to assist compliance with FMX Futures Rule XI-6 *EFRP Transactions* and Commodity Futures Trading Commission ("CFTC") Regulation 1.35 *Records of commodity interest and related cash or forward transactions.*

Summary of Updates:
December 15, 2025: A clarification was made to Guidance #1 that EFP functionality is currently disabled. A clarification was made to Guidance #12 (Procedures for Submission of EFRPs) to include submission of EFRP Transactions to the FMX Control Desk.
August 24, 2026: A clarification was made to Guidance #1 to denote the availability of EFP functionality for the 2-Year and 5-Year U.S. Treasury Futures Contracts.

Guidance

1. **Permitted EFRP Transaction Types and Exchange Contract Eligibility**

An "Exchange for Related Position" ("EFRP") means a privately negotiated transaction that involves the execution of an Exchange Contract away from the Exchange's centralized market and, on the opposite side of the transaction, the simultaneous execution of an equivalent quantity of the cash product or related product corresponding to the asset underlying the Exchange Contract.

The following types of EFRP transactions are permitted to be executed outside of the Exchange's centralized market in accordance with the requirements of FMX Rule XI-6:

- Exchange of Futures for Swap ("EFS"): the simultaneous execution of an Exchange futures contract and a corresponding OTC swap or other OTC derivative transaction.
- Exchange of Futures for Physical ("EFP"): *the simultaneous execution of an Exchange futures contract and a corresponding physical transaction.*

~~*Please note that Exchange of Futures for Physical ("EFP") (i.e., the simultaneous execution of an Exchange futures contract and a corresponding physical transaction) functionality is currently disabled.*~~

Participants may submit permitted EFRP Transactions to the Exchange in EFRP eligible Exchange Contracts as set forth below and in the Rules of each respective Exchange Contract:

- Secured Overnight Financing Rate (SOFR) Futures (Commodity Code: FS3)
- 2-Year U.S. Treasury Note Futures (Commodity Code: F02)
- 5-Year U.S. Treasury Note Futures (Commodity Code: F05)

1. Eligibility to Participate in EFRP Transactions

There are no specific eligibility requirements for participation in an EFP transaction. Since the EFP transaction requires a bona fide cash market transaction, parties to an EFP must be capable of transacting in the underlying cash market.

There are specific eligibility requirements for participation in an EFS transaction. Parties to an EFS transaction must be Eligible Contract Participants ("ECPs") as defined in Section 1a(18) of the Commodity Exchange Act and comply with any other CFTC requirements regarding eligibility to transact the OTC component of the EFS. Parties should consult with outside counsel, as appropriate, to determine whether they are eligible to transact the related position component of the EFS.

2. Parties to an EFRP Transaction

One party to the EFRP must be the buyer of the Exchange Contract and the seller of (or the holder of the short market exposure associated with) the related position; the other party to the EFRP must be the seller of the Exchange Contract and the buyer of (or the holder of the long market exposure associated with) the related position.

The Exchange Contract and the corresponding related position must be executed for accounts with the same beneficial ownership.

A broker or third party, as principal, may facilitate the related position component of an EFRP on behalf of a Customer, provided such activity is conducted in accordance with regulatory requirements and applicable Rules. The facilitating broker or third party must be able to demonstrate that the related position was passed through to the Customer who received the Exchange Contract as part of the EFRP. Both the Customer and the facilitating broker or third party are responsible for maintaining proper records that clearly demonstrate the nature and terms of the related position.

3. Account Qualifications for Opposing Accounts to an EFRP Transaction

The opposing accounts to an EFRP Transaction must be:

(a) independently controlled accounts with different beneficial ownership;
(b) independently controlled accounts of separate legal Entities with common beneficial ownership; or
(c) independently controlled accounts of the same legal Entity, provided that the account controllers operate in separate business units.

"Common beneficial ownership" broadly includes both (i) accounts with the "same beneficial ownership" (i.e., accounts owned by the same Person or entity, accounts of a parent and its wholly owned subsidiaries, and accounts of subsidiaries that are wholly owned by the same parent) and (ii) accounts with common beneficial ownership that is less than 100%.

For EFRP Transactions between accounts with common beneficial ownership, the parties to the trade must be able to demonstrate the independent control of the accounts and that the Transaction had economic substance for each party to the trade.

4. Third Party Execution of EFRP Transactions

Typically, two parties are involved in an EFRP Transaction: (1) the buyer of the futures Contract and seller of (or holder of short market exposure associated with) the related position and (2) the seller of the futures Contract and the buyer of (or holder of long market exposure associated with) the related position. From the perspective of each individual party to the EFRP Transaction, the Exchange contract and corresponding related position of an EFRP must be executed for accounts with the same beneficial ownership.

However, a third party may facilitate, as principal, the related position component of an EFRP on behalf of a Customer provided that the third party can demonstrate that the related position was passed through to the Customer who received the Exchange Contract as part of the EFRP.

5. Related Position

For EFPs, the related position component must be the cash commodity underlying the Exchange Contract or a related product that has a reasonable degree of price correlation to the commodity underlying the Exchange Contract.

For EFSs, the related position component must be an OTC swap or other OTC derivative transaction that has a reasonable degree of price correlation to the commodity underlying the Exchange Contract.

The cash commodity or OTC derivative component underlying an EFRP transaction must have a reliable and demonstrable price relationship with the futures Contract. It should exhibit price movement that parallels the price movement of the futures contract (i.e., a reasonable degree of price correlation). The participants involved in an EFRP transaction must be able to demonstrate to the Exchange the correlation of the cash commodity or OTC component to the futures contract, upon request.

6. Prohibition Against Non-Bona Fide EFRP Transactions

Each EFRP Transaction requires a bona fide transfer of ownership of the underlying asset between the parties or a bona fide, legally binding Contract between the parties consistent with relevant market conventions for the particular related position component of the EFRP.

The execution of an EFRP transaction may not be contingent upon the execution of another EFRP transaction or related position transaction between the parties where the transactions result in the offset of the related position without the incurrence of market risk that is material in the context of the related position transactions.

The facilitation of the execution of an EFRP Transaction by any party that knows such EFRP is non bona fide shall constitute a violation of FMX Rule XI-6.

7. Equivalent Quantities

The quantity of the related position component of the EFRP must be approximately equivalent to the quantity of the Exchange component of the EFRP. Appropriate hedge ratios between the Exchange and related position components of the EFRP may be used to establish equivalency.

8. Pricing Considerations

EFRPs may be transacted at such commercially reasonable prices as are mutually agreed upon by the parties to the Transaction.

The Exchange component of the EFRP Transaction must be priced in accordance with the applicable futures Contract price increments as set forth in the Rules governing the Exchange Contract.

Furthermore, EFRPs may not be priced in a manner to facilitate the transfer of substantial sums of cash from one party to another, to allocate gains and losses between the futures or options on futures and the cash or OTC derivative components of the EFRP, to evade taxes, to circumvent financial controls by disguising a firm's financial condition, or to accomplish some other unlawful purpose.

Please take note that EFRPs executed at off-market prices are subject to increased scrutiny and are more likely to be selected for review by FMX Compliance to determine the purpose of the EFRP transaction price.

9. Settlement and offset of OTC derivative transaction by EFS

Parties to an OTC derivative transaction may agree, at the time a transaction is negotiated, to settle such transaction by EFS. The settlement price for the OTC derivative transaction must be subject to market risk that is material in the context of the transaction. For example, a SOFR swap may be negotiated to settle via EFS on a specific date in the future at the settlement price for the SOFR Futures Contract on a specific date. Parties agreeing to settle an OTC derivative via an EFS must engage in bilateral negotiations that include agreement to the material terms of the EFS executed to settle such OTC derivative contemporaneously with the submission of such EFS.

Parties to an OTC swap transaction may agree to offset an OTC swap transaction by EFS after the swap has been agreed to provided that the OTC swap or OTC transaction stands on its own as an independent transaction, subject to material market risk.

10. Books and Records

Parties to an EFRP Transaction must maintain all records relevant to the Exchange Contract and the related position underlying EFRP Transaction, including Order tickets, records customarily generated in accordance with relevant market practices, records reflecting payments between the parties and any other records required to be kept pursuant to CFTC Regulation 1.35. Brokers and third parties who facilitate EFRP Transactions must maintain all records corresponding to their facilitation of the Transactions in accordance with Rule XII-1 and Rule III-19.

Records related to EFRP Transactions must be provided to the Exchange upon request. It shall be the responsibility of the Clearing Member to obtain and submit the requested records of their Customers to the Exchange on a timely basis.

For the purposes of complying with FMX Rule III-18, each clearing member, omnibus account and foreign broker responsible for submitting daily large trader positions in accordance with FMX Rule III-18(c) *Required Reports* must submit for each reportable account the EFRP volume bought and sold in the reportable instrument. This information must be included in the daily Large Trader report to the Exchange.

11. Procedures for Submission of EFRPs

EFPRs may be submitted to the Exchange via the FMX Block Trade/EFRP Submission Facility by submitting an EFRP ticket ("EFRP Trade Ticket") or by any other means approved by the Exchange from time to time.

In order to submit an EFRP Trade Ticket into the FMX Block Trade/EFRP Submission Facility, the party entering the EFRP must have access to the FMX Block Trade/EFRP Submission Facility and must have received permission to enter the trades for the accounts involved in the EFRP from the Clearing Members carrying those accounts.

Entry of an EFRP Trade Ticket into the FMX Block Trade/EFRP Submission Facility may be completed as follows:

1. Single sided entry (referred to in the FMX Futures Trade Ticket as a cross trade field > No): Seller/buyer submits a trade that is alleged to the buyer/seller by each of the parties to the trade. The buyer/seller must confirm the alleged EFRP within the Reporting Window.

2. Dual sided entry (referred to in the FMX Futures Trade Ticket as a cross Trade field > Yes): Seller/buyer submits and confirms for both the buy and sell side of the EFRP. The selling/buying clearing member/authorized submitter will need to be permissioned to accept trades on behalf of the buying/selling clearing member.

The party or Broker submitting an EFRP must enter complete EFRP details below:

- Product: select the contract name (e.g., SOFR Futures)
- Instrument: select the contract month and year
- Price: enter the agreed trade price
- Quantity: enter the agreed number of contracts
- Trade Type: Select EFRP type (EFP or EFS)
- Cross Trade (Entry Type): Select whether this transaction is being entered as (1) single sided (cross trade field > No) or (2) dual sided (cross trade field > Yes)
    - If single sided, enter "No" in the Cross Trade field.
    - If dual sided, select "Yes" in the Cross Trade field.
- Buyer/Seller Details:
    - If single sided ("cross trade field > No), select your role as Buyer or Seller, and select the trader, Clearing Member, Customer Type Indicator Code, and account number associated with your role, in addition to the Clearing Member of the alleged counterparty).
    - If dual sided (cross trade field > Yes), in both the Buyer and Seller sides of the transaction, enter the trader, Clearing Member, Customer Type Indicator Code, and account number)
- Execution Date and Time: Enter the date and time the trade was agreed upon off-Exchange to the nearest minute in Eastern Time (the execution time is the time at which the trade was consummated – not the time at which the trade details were entered into the Block Trade/EFRP Submission Facility)

EFRP Transactions may also be submitted to the Exchange by emailing the Block Trade/EFRP Template completed with all requested details to the Control Desk at FMXFuturesControlDesk@FMX.com. The template is available on the FMX website at: https://www.fmxfutures.com/block-efrp/.

For the EFRP to be submitted to LCH Limited for Clearing, both sides of the futures component of the trade must pass the required credit check and the relevant terms of the respective sides of the trade must match. If either side does not pass the required credit check or the terms do not match, the EFRP will remain uncleared.

12. Time Requirements for EFP Submission

EFRP transactions should be submitted to the Exchange as soon as possible following agreement to the relevant terms by the parties to the trade. The Compliance Department expects submission to occur on the same day that the EFRP is executed, absent extenuating circumstances.

13. Clearing of EFRPs

An EFRP Transaction submitted to the Exchange will be cleared in accordance with the Rules of LCH Limited.

14. Exchange Supervision of EFRPs

As part of the Exchange's ongoing surveillance program, FMX Compliance Staff may request additional information or supporting documentation related to EFRP transactions from Clearing Members and/or from parties to EFRP transactions. Clearing Members and parties involved in EFRP transactions are expected to respond promptly and fully to all information requests. Repeated deficiencies, delays in responding to requests, or failure to provide adequate documentation may result in disciplinary action pursuant to Chapter XIV of the Rules of the Exchange.

If you have any questions about this CNTP, please contact the FMX Futures Compliance Department at: futurescompliance@fmx.com.

~~Rhianna Ross~~Stephen Goulet
General Counsel and Interim Chief ~~Compliance~~ Regulatory Officer
FMX Futures Exchange, L.P.
August 24, 2026