

September 20, 2024

Mr. Christopher J. Kirkpatrick  
Secretary  
Commodity Futures Trading Commission  
1155 21st Street, N.W.  
Washington, D.C. 20581

Re: Weekly notification of amendments  
CFTC Regulation 40.6(d)  
Submission #2024-07

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission Regulation 40.6(d), the FMX Futures Exchange, L.P., submits this weekly notification of the following amendments.

Effective immediately, as shown in the attached Exhibit:

- the definition of End of Business Day is deleted since the term is not used in any Rule;
- in Rule III-4, the expiration time for the type of order called a “a limit order” is specified as 5:00 pm, corrected from the End of Trading which is defined as 3:00 p.m.; and
- in Rule III-17, the time for determining daily settlement prices is clarified to being the End of Trading, 3:00 p.m.

If you require any additional information, please contact me at 212-829-5214 or [Thomas.Thompson@FMX.com](mailto:Thomas.Thompson@FMX.com).

Regards,

*Thomas Thompson*

Thomas Thompson  
Chief Compliance Officer

Attachment: Exhibit

## Exhibit

### I-1 Defined Terms

#### ~~End of Business Day~~

~~The term “End of Business Day” means 5:00 P.M. local time in the city of New York on each Trading Day.~~

### III-4 Acceptable FMX Division Contract Orders

The Order type or types available on the Exchange Trading System for each FMX Division Contract is at the discretion of the Exchange from among the following basic Order types with or without modification:

(a) Basic Order types:

...

*Limit Order.* A “Limit Order” is an Order to purchase or sell a Contract at a specified price or better. A Limit Order will be executed when entered to the extent that there are opposite Orders open in the Exchange Trading System, with any balance to remain as an open Order until it is executed or is cancelled, or until it expires at ~~the End of Trading~~5:00 p.m. local time in The City of New York on the Trading Day designated on such Order.

...

### III-17 Daily Settlement Price Determination

- (a) The daily Settlement Price of each FMX Division Contract used by LCH Limited, for purposes of determining any amounts of margin due on Open Contract Positions, will be established by the Exchange as soon as practicable after the End of Trading on each Trading Day.
- (b) The daily Settlement Price of an FMX Division Contract shall be the volume weighted average price of all trades in that FMX Division Contract during (i) the ~~last-minute of trading on a Trading Day~~before the End of Trading or (ii) such other period of time that may be specified in the Rules for that FMX Division Contract as its Settlement Price determination period.

- (c) If, in the sole opinion of the Control Desk, the Settlement Price for any FMX Division Contract calculated in accordance with Paragraph (b) above is inconsistent with the pricing of different Contract months, with cash or other market prices or with resting bids and offers at the close of the Trading Day or if there were no trades during the relevant Settlement Price determination period, the Control Desk may report a daily Settlement Price that it determines is consistent with fair market values.