



September 30, 2015

VIA ELECTRONIC PORTAL

Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

**Re: Commission Regulation 40.6(a) Rule Certification
GFI Swaps Exchange LLC Submission # 15-0007 – Matching Session Description**

Dear Mr. Kirkpatrick:

GFI Swaps Exchange LLC (“GFI”) hereby notifies the Commodity Futures Trading Commission (the “Commission”), pursuant to Section 5c(c) of the Commodity Exchange Act (the “CEA”) and Commission Regulation 40.6(a), that it is certifying the attached Matching Session Description. The attached Matching Session Description will become effective on October 15, 2015.

Exhibit A attached hereto sets forth the Matching Session Description, for which a request for confidential treatment is being simultaneously submitted to the Commission on separate cover. A copy of that request for confidential treatment is included with this submission.

The Matching Session Description sets forth certain trading protocols related to matching sessions, and is relevant to GFI’s compliance with Core Principles 2 and 4 and Commission Regulations 37.200(c), 37.201(a) and 37.400(a).

GFI certifies that the Matching Session Description complies with the CEA and Commission Regulations thereunder. GFI additionally certifies that it has concurrently posted a copy of this submission on GFI’s website at <http://gfigroup.com/markets/swaps-exchange/rules-notice.aspx>. There were no substantive opposing views to the Matching Session Description.

Please contact the undersigned at (212) 968-4122 or william.shields@gfigroup.com if you have any questions or you would otherwise like to discuss this further.

Sincerely,

/s/ William Shields

Chief Compliance Officer
GFI Swaps Exchange LLC

Enclosure

Exhibit A

**[Attachment is subject to a request for confidential
treatment submitted under separate cover]**

September 30, 2015

**FOIA CONFIDENTIAL TREATMENT REQUEST
Pursuant to 17 C.F.R. §§ 145.5 and 145.9**

BY ELECTRONIC MAIL (FOIAsubmissions@cftc.gov)

Assistant Secretary of the Commission for FOI,
Privacy and Sunshine Acts Compliance
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

Re: Petition for Confidential Treatment

Dear Sir or Madam:

We have on this date provided the documents described in Appendix A to this letter (the “**Confidential Submission**”) on behalf of our client GFI Swaps Exchange LLC (“**GFI**”) through the Commission’s website submission portal and via email to Marilee Dahlman and Jonathan Lave at the Division of Market Oversight.

In accordance with the provisions of Commission Regulations 145.5 and 145.9, we hereby request confidential treatment of the Confidential Submission. Confidential treatment is requested, *inter alia*, on the grounds that the Confidential Submission contains data and information which would separately disclose business transactions and trade secrets that may not be disclosed to third parties, as provided in Section 8(a) of the Commodity Exchange Act and Commission Regulation 145.5(c)(1). Confidential treatment additionally is requested on the grounds that the Confidential Submission is exempt from disclosure under paragraph (b)(4) of the Freedom of Information Act (“**FOIA**”) and Commission Regulations 145.5(d) and 145.9(d)(1)(ii) because it contains commercial and financial information that is confidential and would be of material assistance to competitors of GFI.

In accordance with the provisions of paragraph (d)(5) of Regulation 145.9, we request that the Confidential Submission be afforded confidential treatment in perpetuity.

Assistant Secretary of the Commission for FOI,
Privacy and Sunshine Acts Compliance
September 30, 2015
Page 2

We understand that if the Commission receives a FOIA request for the Confidential Submission, we will be notified of such request in accordance with the Commission's regulations and be asked to submit, within ten business days, a detailed written justification for confidential treatment of the Confidential Submission. *See* Commission Regulation 149.5(e)(1); see also Executive Order 12600, 52 Fed. Reg. 23781 (June 23, 1987) (detailing pre-disclosure notification procedures under FOIA). In such event, we request that Commission staff telephone or email the undersigned rather than rely upon United States mail for such notice.

If the Commission or its staff transmits any of the Confidential Submission to another federal agency, we request that you forward a copy of this letter to any such agency with the Confidential Submission and further request that you advise any such agency that GFI has requested that this material be accorded confidential treatment.

The requests set forth in the preceding paragraphs also apply to any memoranda, notes, transcripts or other writings of any sort whatsoever that are made by, or at the request of, any employee of the Commission (or any other federal agency) and which (1) incorporate, include or relate to any aspect of the Confidential Submission; or (2) refer to any conference, meeting, or telephone conversation between GFI, its current or former employees, representatives, agents, auditors or counsel on the one hand and employees of the Commission (or any other government agency) on the other, relating to the Confidential Submission.

* * * *

Any questions regarding this request for Confidential Treatment, as well as any notices pursuant to Commission Regulation 145.9(e), should be directed to the attention of the undersigned at the telephone number and address set forth herein and William Shields, GFI's Chief Compliance Officer, at (212) 968-4122 or william.shields@gfigroup.com.

Very truly yours,

/s/

Ross Pazzol

Encl. (Appendix A)

cc: Marilee Dahlman
Jonathan Lave
Division of Market Oversight

William Shields
GFI Swaps Exchange LLC

APPENDIX A

**to September 30, 2015 Confidential Treatment Request
from Ross Pazzol, Katten Muchin Rosenman LLP
on behalf of GFI Swaps Exchange LLC**

The Confidential Submission referenced in the letter to which this Appendix A is attached consists of the following document:

- GFI Swaps Exchange LLC Matching Session Description