

January 20, 2016

Submitted via CFTC Portal

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

Re: ICAP Global Derivatives Limited – Regulation 40.6(a) Certification – Delisting of Certain Contracts

Ladies and Gentlemen:

Pursuant to Section 5c(c) of the Commodity Exchange Act (the “Act”) and Section 40.6(a) of the regulations of the Commodity Futures Trading Commission (the “Commission”), ICAP Global Derivatives Limited (“IGDL” or the “Facility”) hereby notifies the Commission that it is self-certifying the delisting of the following Contracts set forth in Chapter 8 of the Facility Rulebook.

- a. The following Fixed-for-Floating IRS previously listed in Rule 801(1):
  - i. Colombian IRS
  - ii. Colombian UVR (Inflation) IRS
  - iii. Colombian Cross Currency IRS
  - iv. Peruvian Cross Currency IRS
  - v. Peruvian IRS
  - vi. Peruvian VAC (Inflation) IRS
  - vii. Argentine Cross Currency IRS
  - viii. Argentine CER (Inflation) IRS
  - ix. Mexican IRS
  - x. General Collateral Index Swaps
- b. The following Basis Swaps previously listed in Rule 801(2):
  - i. Colombian Cross-Currency Basis Swap’s
  - ii. Cross Currency Mexican Basis
  - iii. US Floating Libor Rate vs. Camara Floating Rate Basis Swap
- c. The following Overnight Index Swaps previously listed in Rule 801(4):
  - i. CLP Fixed vs. Camara Floating Rate IRS
  - ii. CLF Fixed vs. Camara Floating Rate XCCY OIS
- d. All Non-Deliverable Forwards previously listed in Rule 801(5).
- e. The following Interest Rate Options previously listed in Rule 801(6):
  - i. Interest Rate Options on the Mexican Peso.

There is no open interest in these contracts. As a result of the delisting, information regarding these contracts have been deleted from Chapter 8 of the Facility Rulebook. Attached as Appendix A to this filing is a copy of Chapter 8 marked to show changes against the version submitted to the Commission in IGDL-2015-R-14. Concurrent with the filing of this certification, IGDL has filed IGDL-2016-R-1 (the “Rulebook Amendment”). The Rulebook Amendment contains a concise explanation of the amendments to Chapter 8 other than the delisting of the contracts made pursuant to this filing.

IGDL has reviewed the swap execution facility core principles (“Core Principles”) as set forth in the Act and identified the following Core Principles as being potentially impacted:

1. **Core Principle 2 - Availability of General Information:** IGDL will issue a notice to Participants (“Notice”) regarding the delisting. The Notice will also be posted to IGDL’s website.
2. **Core Principle 8 - Emergency Authority:** There is no open interest in these contracts, and therefore there will be no market disruption related to their delisting.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), IGDL hereby certifies that the delisting of these contracts complies with the Act, including regulations under the Act. The delisting will become effective on January 22, 2016.

IGDL is not aware of any substantive opposing views expressed with respect to this filing and certifies that, concurrent with this filing, a copy of this submission was posted on the IGDL website and may be accessed at: <http://www.icap.com/what-we-do/global-broking/sef.aspx>.

Please contact the undersigned at (212) 341-9193 with any questions regarding this matter.

Very truly yours,



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