

# SUBMISSION COVER SHEET

**IMPORTANT:** Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): \_\_\_\_\_

Organization: \_\_\_\_\_

Filing as a:        **DCM**        **SEF**        **DCO**        **SDR**    Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): \_\_\_\_\_ Filing Description:

**SPECIFY FILING TYPE**                      Please note only ONE choice allowed per Submission.

**Organization Rules and Rule Amendments**

Certification	§ 40.6(a)
Approval	§ 40.5(a)
Notification	§ 40.6(d)
Advance Notice of SIDCO Rule Change	§ 40.10(a)
SIDCO Emergency Rule Change	§ 40.10(h)

Rule Numbers: \_\_\_\_\_

**New Product**                                      Please note only ONE product per Submission.

Certification	§ 40.2(a)
Certification Security Futures	§ 41.23(a)
Certification Swap Class	§ 40.2(d)
Approval	§ 40.3(a)
Approval Security Futures	§ 41.23(b)
Novel Derivative Product Notification	§ 40.12(a)
Swap Submission	§ 39.5

Official Product Name: \_\_\_\_\_

**Product Terms and Conditions (product related Rules and Rule Amendments)**

Certification	§ 40.6(a)
Certification Made Available to Trade Determination	§ 40.6(a)
Certification Security Futures	§ 41.24(a)
Delisting (No Open Interest)	§ 40.6(a)
Approval	§ 40.5(a)
Approval Made Available to Trade Determination	§ 40.5(a)
Approval Security Futures	§ 41.24(b)
Approval Amendments to enumerated agricultural products	§ 40.4(a), § 40.5(a)
“Non-Material Agricultural Rule Change”	§ 40.4(b)(5)
Notification	§ 40.6(d)

Official Name(s) of Product(s) Affected: \_\_\_\_\_

Rule Numbers: \_\_\_\_\_

January 14, 2016

Submitted via Portal

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

Re: Bloomberg SEF LLC – Certification 2016-R-2 (Notice to Participants)

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”), Bloomberg SEF LLC (“Bloomberg SEF”) hereby notifies the Commission that Bloomberg SEF will release the Notice to Participants attached hereto as Exhibit A on January 14, 2016 (the “Notice”).

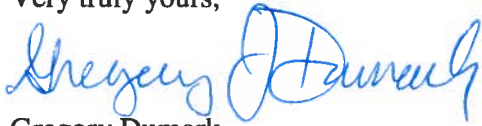
The Notice informs Participants that a MAT swap leg of a Covered Package Transaction (as defined in Chapter 1 of the Bloomberg SEF Rulebook) may be executed on Bloomberg SEF using certain functionalities. We have identified that the Notice may have some bearing on the following Commission regulations: 37.9 and 37.203(a).

Bloomberg SEF hereby certifies that: (i) the Notice to Participants complies with the Act and the Commission’s regulations thereunder, and (ii) a notice and copy of this submission is being concurrently posted on Bloomberg SEF’s web site. There were no substantive opposing views to the Notice to Participants.

The Notice will become effective as of February 1, 2016.

Please contact the undersigned at (212) 617-8302 with any questions regarding this matter.

Very truly yours,



Gregory Dumark  
Chief Compliance Officer

Bloomberg SEF LLC  
731 Lexington Avenue  
New York, NY 10022

Enclosures

**Exhibit A**

*Notice to Participants*

**Notice to Bloomberg SEF Participants**

**2016-2**

*Treatment for MAT Swap Legs of Covered Package Transactions*

In accordance with CFTC No-Action Letter No.15-35 (October 14, 2015), a MAT swap leg of a Covered Package Transaction (as defined in Chapter 1 of the Bloomberg SEF Rulebook) may be executed on Bloomberg SEF using the following functionalities:

- RFQ to 1; and
- Manual Order Ticket (**SWXT<GO>** and **CDXT <GO>** for IRS and CDS, respectively)

Effective Date: February 1, 2016