

Form SEF: Exhibit U

	Exhibit	Narrative
21.	Attach as Exhibit U , any information (described with particularity) included in the application that will be subject to a request for confidential treatment pursuant to § 145.9 of the Commission’s regulations.	<p>By the petition included with this application, the Company requests confidential treatment pursuant to Commission Regulations 37.3, 145.5 and 145.9 for this Form SEF and for all documents, files, addenda and other materials included as part of the Exhibits listed below (collectively, the “Confidential Materials”). The Confidential Materials do not include the transmittal letter, first page of the Form SEF Cover Sheet, documents establishing the Company’s legal status or governance structure, financial statements for GFI Group, the Company’s Core Principles Compliance Chart, or the Company’s Rules. The label “Confidential Treatment Requested by GFI Swaps Exchange LLC” appears on each page of the Confidential Materials.</p> <p>CONFIDENTIAL MATERIALS</p> <p>Table of Contents</p> <p>Appendix A to FOIA Confidential Treatment Request Letter</p> <p>Form SEF Cover Sheet (all but the first page)</p> <p>Form SEF Exhibits A-V, including Exhibits A, F, G, I, K, L, M, N, O, P, S and V (but not including Exhibits B, C, D, E, H, J, Q, R, T and U)</p> <p>Exhibit A-1</p> <p>Exhibit A-2</p> <p>Exhibit A-3</p> <p>Exhibit A-4</p> <p>Exhibit A-5</p> <p>Exhibit A-7</p> <p>Exhibit D-1</p> <p>Exhibit D-2</p> <p>Exhibit F-1</p> <p>Exhibit F-3</p> <p>Exhibit I-3</p> <p>Exhibit I-4</p> <p>Exhibit I-5</p> <p>Exhibit J-1</p> <p>Exhibit J-2</p>

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		<p>Exhibit J-3</p> <p>Exhibit K-1</p> <p>Exhibit M-2</p> <p>Exhibit M-3</p> <p>Exhibit M-6</p> <p>Exhibit M-7</p> <p>Exhibit N-1</p> <p>Exhibit N-2</p> <p>Exhibit N-3</p> <p>Exhibit N-4</p> <p>Exhibit N-5</p> <p>Exhibit N-6</p> <p>Exhibit N-7</p> <p>Exhibit N-8</p> <p>Exhibit N-9</p> <p>Exhibit N-10</p> <p>Exhibit N-11</p> <p>Exhibit N-12</p> <p>Exhibit N-13</p> <p>Exhibit N-14</p> <p>Exhibit N-15</p> <p>Exhibit N-16</p> <p>Exhibit N-17</p> <p>Exhibit N-18</p> <p>Exhibit N-19</p> <p>Exhibit N-20</p> <p>Exhibit N-21</p> <p>Exhibit N-22</p>

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		<p>Exhibit N-23</p> <p>Exhibit N-24</p> <p>Exhibit N-25</p> <p>Exhibit N-26</p> <p>Exhibit N-27</p> <p>Exhibit O-1</p> <p>Exhibit O-2</p> <p>Exhibit O-3</p> <p>Exhibit O-4</p> <p>Exhibit S-1</p> <p>Exhibit S-2</p> <p>Exhibit S-3</p> <p>Exhibit V-1</p> <p>Exhibit V-1, Addendum A</p> <p>Exhibit V-1, Addendum B</p> <p>Exhibit V-1, Addendum C</p> <p>Exhibit V-1, Addendum D</p> <p>Exhibit V-1, Addendum E</p> <p>Exhibit V-1, Addendum F</p> <p>Exhibit V-1, Addendum G</p> <p>Exhibit V-1, Addendum H</p> <p>Exhibit V-1, Addendum I</p> <p>Exhibit V-1, Addendum J</p> <p>Exhibit V-1, Addendum K</p> <p>Exhibit V-1, Addendum L</p> <p>Exhibit V-1, Addendum M</p> <p>Exhibit V-1, Addendum N</p> <p>Exhibit V-1, Addendum O</p>

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		<p>Exhibit V-1, Addendum P</p> <p>Exhibit V-1, Addendum Q</p> <p>Exhibit V-1, Addendum R</p> <p>Exhibit V-1, Addendum S</p> <p>Exhibit V-1, Addendum T</p> <p>Exhibit V-1, Addendum U</p> <p>Exhibit V-1, Addendum V</p> <p>Exhibit V-1, Addendum W</p> <p>Exhibit V-1, Addendum X</p> <p>Exhibit V-1, Addendum Y</p> <p>Exhibit V-1, Addendum BB</p> <p>Exhibit V-1, Addendum CC</p> <p>Exhibit V-1, Addendum DD</p> <p>Exhibit V-1, Addendum EE</p> <p>Exhibit V-1, Addendum FF</p> <p>Exhibit V-1, Addendum GG</p> <p>Exhibit V-1, Addendum HH</p> <p>Exhibit V-1, Addendum II</p> <p>Exhibit V-1, Addendum JJ</p> <p>Exhibit V-1, Addendum KK</p> <p>Exhibit V-1, Addendum LL</p> <p>Exhibit V-1, Addendum MM</p>