VIA CFTC PORTAL

5 July 2019

Mr Christopher Kirkpatrick
Commodity Futures Trading Commission
115 21st Street NW
Three Lafayette Centre
Washington DC 20581

LCH Limited Self-Certification: SwapClear new basis swaps and tenor extension

Dear Mr Kirkpatrick:

Pursuant to CFTC regulation §40.6(a), LCH Limited ("LCH"), a derivatives clearing organization registered with the Commodity Futures Trading Commission (the “CFTC”), is submitting for self-certification changes to its rules related to extending the OIS-'IBOR product currently offered by SwapClear to CAD and JPY. In addition, SwapClear is proposing to extend the maximum maturity of the Canadian Overnight Repo Rate Average ("CORRA") OIS product currently eligible for clearing from 2.25 years to 31 years.

Part I: Explanation and Analysis

CAD and JPY OIS-IBOR Swaps

SwapClear currently clears the OIS-'IBOR basis swap product in GBP, USD, AUD and EUR. Both legs of these swaps are floating, with one leg set on the standard OIS index, and the other leg set on the LIBOR or currency specific equivalent, such as Euribor (hence the naming convention OIS-'IBOR). Swapclear are proposing to extend these products to CAD and JPY, namely:

1. CAD-BA-CDOR v CAD-CORRA OIS to 11,375 days (31 years); and
2. JPY-LIBOR v JPY-TONA OIS to 11,375 days (31 years)

As SwapClear already clears vanilla swaps in these currencies and indices only minor configuration changes are required from both an operational and risk management perspective to go live. As many Clearing Members already have positions that are inter-index spreads, the availability of a basis swap as risk neutralisation tool following a default will be beneficial from a risk management perspective.

CAD OIS maturity extension to 31 years

The market in CORRA has seen a significant increase in liquidity. Market demand for longer dated products have been seen from local market participants and from the broader international market. CORRA forms part of the solution for global rate reform, and the Canadian Alternative Reference Rate Group (“CARR”) has recommended that efforts be focused on the enhancement of the rate.
In line with the market demand, and to provide increased opportunity for the CAD reform, SwapClear is proposing to increase the eligibility of the CAD CORRA OIS product to 31Years.

In order for these initiatives to go-live the product terms and eligibility manuals will need to be updated. These changes and will go live on, or after, 22 July 2019.

Part II: Description of Rule Changes

Section 1.2 of Part B of the Product Specific Contract Terms and Eligibility Criteria Manual and Section 1.1 of Part B of the FCM Product Specific Contract Terms and Eligibility Criteria Manual has been updated to include the new basis swaps in CAD and JPY and the tenor extension in CAD OIS.

The texts of the rule changes are attached hereto as:

i. Appendix I, Product Specific Contract Terms and Eligibility Criteria Manual
ii. Appendix II, FCM Product Specific Contract Terms and Eligibility Criteria Manual

Part III: Core Principle Compliance

LCH reviewed the changes against the requirements of the Core Principles and found it will continue to comply with all the requirements and standards therein.

Part IV: Public Information

LCH has posted a notice of pending certification with the CFTC and a copy of the submission on LCH’s website at:

http://www.lch.com/rules-regulations/proposed-rules-changes

Part V: Opposing Views

There were no opposing views expressed to LCH by governing board or committee members, members of LCH or market participants that were not incorporated into the rule changes.

Certification

LCH hereby certifies to the Commodity Futures Trading Commission, pursuant to the procedures set forth in the Commission regulation § 40.6, that attached rule submission complies with the Commodity Exchange Act, as amended, and the regulations promulgated there under.

Should you have any questions please contact me at julian.oliver@lch.com.

Yours sincerely

JULIAN OLIVER
Chief Compliance Officer
LCH Limited

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LCH Group Holdings Limited | LCH Limited | Banque Centrale de Compensation | LCH.Clearnet LLC
LCH Group Holdings Limited, Registered in England No. 4743602 Registered Office: Aldgate House, 33 Aldgate High Street, London EC3N 1EA
Appendix I
Product Specific Contract Terms and Eligibility Criteria Manual
PART B
PRODUCT ELIGIBILITY CRITERIA FOR REGISTRATION OF A SWAPCLEAR CONTRACT

1. SwapClear Transaction

Without prejudice to the Regulations and the Procedures, the Clearing House will only register a SwapClear Contract pursuant to receipt of particulars of a transaction where at the time of the particulars being presented:

(a) the transaction meets the eligibility criteria, set out in paragraphs 1.2(a), (b), (c), or (d) below for a SwapClear Transaction; and

(b) each party to the transaction is either a SwapClear Dealer or a SwapClear Clearing Member (including an SCM Branch),

and the requirements of (a) and (b) continue to be satisfied at Registration Time.

1.2 SwapClear Product Eligibility Criteria for a SwapClear Transaction

(a) Vanilla interest rate swaps and notional interest rate swaps having the characteristics set out in the table below:

<table>
<thead>
<tr>
<th>Instrument</th>
<th>Currency</th>
<th>Leg 1</th>
<th>Leg 2</th>
<th>Variable</th>
<th>Maximum Tenor</th>
<th>Notional Amount</th>
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(b) each party to the transaction is an Executing Party;

and the requirements of (a) and (b) continue to be satisfied at Registration Time.

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