

VIA CFTC Portal

Mr Christopher Kirkpatrick
Commodity Futures Trading Commission
1155 21st Street NW
Three Lafayette Centre
Washington DC 20581

13 January 2017

Subject: Weekly Notification of Rule Amendments for the Week of 9 January 2017

Dear Mr Kirkpatrick:

Please accept this notification pursuant to CFTC regulation § 40.6(d) of the below-described changes to the LCH.Clearnet Limited ("LCH") London Deposit Rate ("LDR") effective from Thursday, 13 January 2017.

The LDR is applicable to cash balances (excluding default fund) held on SwapClear and ForexClear services Clearing Member accounts.

The changes recommended by the LCH Spread Review Group were approved by the LCH CEO and are as follows:

CCY	Benchmark	Spread	Change / No Change	Period
EUR	EONIA	55.0bp	Change (from 62.0)	13 Jan 2017 – 12 Feb 2017
GBP	SONIA	21.0bp	No change	13 Jan 2017 – 12 Feb 2017
USD	FedFunds	23.0bp	Change (from 31.0)	13 Jan 2017 – 12 Feb 2017
CHF	TOIS	48.0bp	No Change	13 Jan 2017 – 12 Feb 2017

These changes were notified via circular to Clearing Members in advance of the effective date.

No change is required to the LCH Rulebook.

Should you have any questions regarding this submission please contact me at denise.holder@lch.com

Yours sincerely



Denise Holder
Regulatory Advisor, Compliance Department