

VIA CFTC Portal

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

25 January 2018

Subject: Weekly Notification of Rule Amendments for the Week of 22 January 2018

Dear Mr Kirkpatrick:

Please accept this notification pursuant to CFTC regulation § 40.6(d) of the below-described changes to the LCH Limited ("LCH") London Deposit Rate ("LDR") effective from Monday, 22 January 2018.

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 75.0)	22 Jan 2018 – 21 Feb 2018
GBP	SONIA	23.0bp	Change (from 21.0)	22 Jan 2018 – 21 Feb 2018
USD	FedFunds	20.0bp	No Change	22 Jan 2018 – 21 Feb 2018
CHF	TOIS	28.0bp	No Change	22 Jan 2018 – 21 Feb 2018

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