

**VIA CFTC Portal**

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

3 February 2017

**Subject: Weekly Notification of Rule Amendments for the Week of 30 January 2017**

Dear Mr Kirkpatrick:

Please accept this notification pursuant to CFTC regulation § 40.6(d) of the below-described changes to the LCH Limited ("LCH") Client Deposit Rate ("CDR") effective from Wednesday, 1 February 2017.

The CDR is applicable to cash balances (excluding default fund) held on SwapClear Service Clearing Member Client 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	30.0bp	Change (from 15.0)	1 Feb 2017 – 2 May 2017
GBP	SONIA	0bp	Change (from 5.0)	1 Feb 2017 – 2 May 2017
USD	FedFunds	10.0bp	No change	1 Feb 2017 – 2 May 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](mailto:denise.holder@lch.com)

Yours sincerely



Denise Holder  
Regulatory Advisor, Compliance Department