

VIA CFTC Portal

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

12 March 2021

Subject: Margin Collateral Haircut Schedule

Dear Mr Kirkpatrick:

Please accept this notification pursuant to CFTC regulation § 40.6(d) of a change to the LCH Limited ("LCH") Margin Collateral Haircut Schedule. From Monday, 15 March 2021, LCH will be offering the following Issuers as eligible margin collateral through triparty. These Issuers were previously only eligible to be pledged on a bilateral basis:

- International Bank for Reconstruction & Development
- European Bank for Reconstruction & Development
- European Financial Stability Facility/European Stability Mechanism
- European Investment Bank
- European Union
- Kommuninvest
- Rentenbank
- Network Rail Infrastructure PLC

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.

Yours sincerely



Saber Doha
Senior Compliance Officer, Compliance Department