

**VIA CFTC Portal**

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

28 June 2019

**Subject: Weekly Notification of Rule Amendment for the Week of 21 June 2019**

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 Friday, 21 June 2019.

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	58.0bp	No Change	21 June 2019 – 19 July 2019
GBP	SONIA	23.0bp	Change from (26.0bp)	21 June 2019 – 19 July 2019
USD	FedFunds	19.0bp	Change from (16.0bp)	21 June 2019 – 19 July 2019
CHF	SARON	28.0bp	No Change	21 June 2019 – 19 July 2019

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 [saber.doha@lch.com](mailto:saber.doha@lch.com)

Yours sincerely



Saber Doha  
Senior Regulatory Advisor, Compliance Department