

**VIA CFTC Portal**

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

16 December 2016

**Subject: Weekly Notification of Rule Amendments for the Week of 12 December 2016**

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, 12 December 2016.

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	62.0bp	Change (from 44.0)	14 Dec 2016 – 12 Jan 2017
GBP	SONIA	21.0bp	Change (from 16.0)	14 Dec 2016 – 12 Jan 2017
USD	FedFunds	31.0bp	Change (from 23.0)	14 Dec 2016 – 12 Jan 2017
CHF	TOIS	48.0bp	Change (from 45.0)	14 Dec 2016 – 12 Jan 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