VIA CFTC Portal

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

29 March 2023

Subject: Weekly Notification of Rule Amendment for the Week of 4 April

Dear Mr Kirkpatrick,

Please accept this notification pursuant to CFTC regulation § 40.6(d) of the below-described changes to the LCH Limited's ("LCH") London Deposit Rate ("LDR"), Client Deposit Rate ("CDR"), FCM London Deposit Rate ("FCM LDR") and RepoClear Deposit Rate ("RDR").

The RDR is applicable to cash balances held on RepoClear service accounts. The FCM LDR is applicable to cash balances held on SwapClear client FCM accounts. The CDR is applicable to cash balances held on SwapClear and ForexClear client accounts. The LDR is applicable to all other cash balances (excluding the default fund).

The changes recommended by the LCH Spread and Accommodation Review Group were approved by the LCH CEO and are as follows:

RDR changes						
CCY	Benchmark	Spread	Change / No Change	Period		
EUR	€STR	53.0bp	Change from (58.0bp)	4 April 2023 onwards		
GBP	SONIA	33.0bp	No Change	4 April 2023 onwards		
USD	FedFunds	33.0bp	No Change	4 April 2023 onwards		

LDR changes						
CCY	Benchmark	Spread	Change / No Change	Period		
EUR	€STR	53.0bp	Change from (58.0bp)	4 April 2023 onwards		
GBP	SONIA	33.0bp	No Change	4 April 2023 onwards		
USD	FedFunds	33.0bp	No Change	4 April 2023 onwards		
CHF	SARON	47.0bp	No Change	4 April 2023 onwards		

These changes will be notified via circular to clearing members in advance of the effective date.

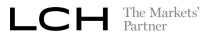
No change is required to the LCH Rulebook.

Should you have any questions regarding this submission please contact me at ebba.andersson1@lseg.com.

Yours sincerely,

An LSEG Business

CORPORATE



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Ebba Andersson Senior Compliance Officer, LCH Limited

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