

VIA CFTC Portal

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

16 January 2019

Subject: Weekly Notification of Rule Amendment for the Week of 14 January 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 Monday, 14 January 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	Change from (73.0bp)	14 Jan 2019 – 21 Feb 2019
GBP	SONIA	26.0bp	No Change	14 Jan 2019 – 21 Feb 2019
USD	FedFunds	16.0bp	No Change	14 Jan 2019 – 21 Feb 2019
CHF	SARON	28.0bp	No Change	14 Jan 2019 – 21 Feb 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 denise.holder@lch.com

Yours sincerely



Denise Holder
Regulatory Advisor, Compliance Department