

VIA CFTC Portal

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

25 October 2016

Subject: Weekly Notification of Rule Amendments for the Week of 17 October 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 Friday, 21 October 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 | 44.0bp | Change (from 46.0) | 21/10/16-21/11/2016 |
| GBP | SONIA | 16.0bp | No Change | 21/10/16-21/11/2016 |
| USD | FedFunds | 23.0bp | No Change | 21/10/16-21/11/2016 |
| CHF | TOIS | 45.0bp | No Change | 21/10/16-21/11/2016 |

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