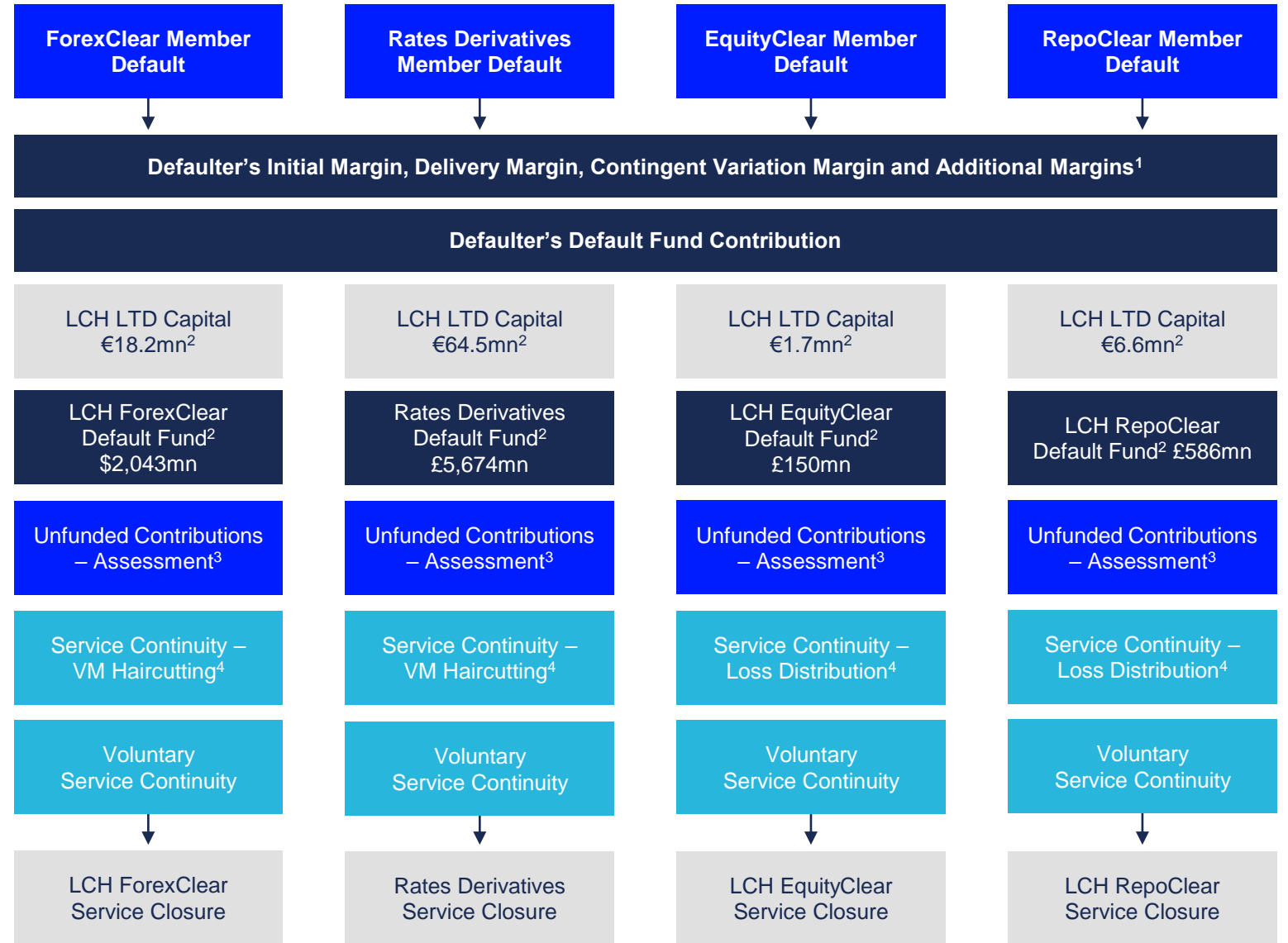


LCH

LCH LTD Default Waterfall



1 LCH LTD held margin collateral with a market value of €268bn on 31st of May 2024.

2 The size of each prefunded Default Fund and an indicative allocation of dedicated capital are as of 31st of May 2024.

3 Assessments are callable up to the value of each member's Default Fund contribution at the time of the default.

4 Further resources are available in the service continuity phase as determined by the [LCH LTD Rulebook](#).