

To facilitate clearing participants' access to a CCPs' disclosures, this document provides a series of links to CCP rulebooks and disclosures in accordance with the CCP Global format.

Date Published: 2023-11-30	LCHSA
NDL Information	N/A
Rule Reference/Comments	
NDL Risk Categories (Optional)	N/A
Rule Reference/Comments	LCH SA does not share non-default losses with its members and there are therefore no provisions in the clearing rules in this connection.
NDL Methodology (Optional)	N/A
Rule Reference/Comments	N/A
CCP Default Waterfall	<a href="#">LCH SA Clearing Rule Book (correct at 31/05/2024)</a> <a href="#">LCH SA CDS Clearing Rule Book (correct at 31/05/2024)</a>
Rule Reference/Comments	Cash/Derivatives/fixed Income Rule Book article 4.5.2.7
Default Management - Layers of Protection	<a href="#">LCH SA Clearing Rule Book (correct at 31/05/2024)</a> <a href="#">LCH SA CDS Clearing Rule Book (correct at 31/05/2024)</a>
Rule Reference/Comments	Cash/Derivatives/fixed Income Rule Book Article 4.5.2.4
CCP End of Waterfall Actions (Optional)	<a href="#">LCH SA Clearing Rule Book (correct at 31/05/2024)</a> <a href="#">LCH SA CDS Clearing Rule Book (correct at 31/05/2024)</a>
Rule Reference/Comments	Cash/Derivatives/fixed Income Rule Book Article 4.5.2.4
CM Approval & Oversight	<a href="#">LCH SA Clearing Rule Book (correct at 31/05/2024)</a> <a href="#">LCH SA CDS Clearing Rule Book (correct at 31/05/2024)</a>
Rule Reference/Comments	Cash/Derivatives/fixed Income Rule Book Title II (Membership)
Credit Monitoring Process of CMs (Optional)	N/A
Rule Reference/Comments	
CPMI IOSCO CCP Disclosure (Qualitative Disclosures)	<a href="#">CCP Disclosures (correct at 31/05/2024)</a>
Comments	
CPMI IOSCO CCP Public Quantitative Disclosure (CCP12 PQD Template)	<a href="#">CCP Disclosures (correct at 31/05/2024)</a>
Comments	
PQD Quarterly Conference Call webpage with recorded calls (If applicable)	N/A
Comments	
Other commonly requested CCP links/documents	