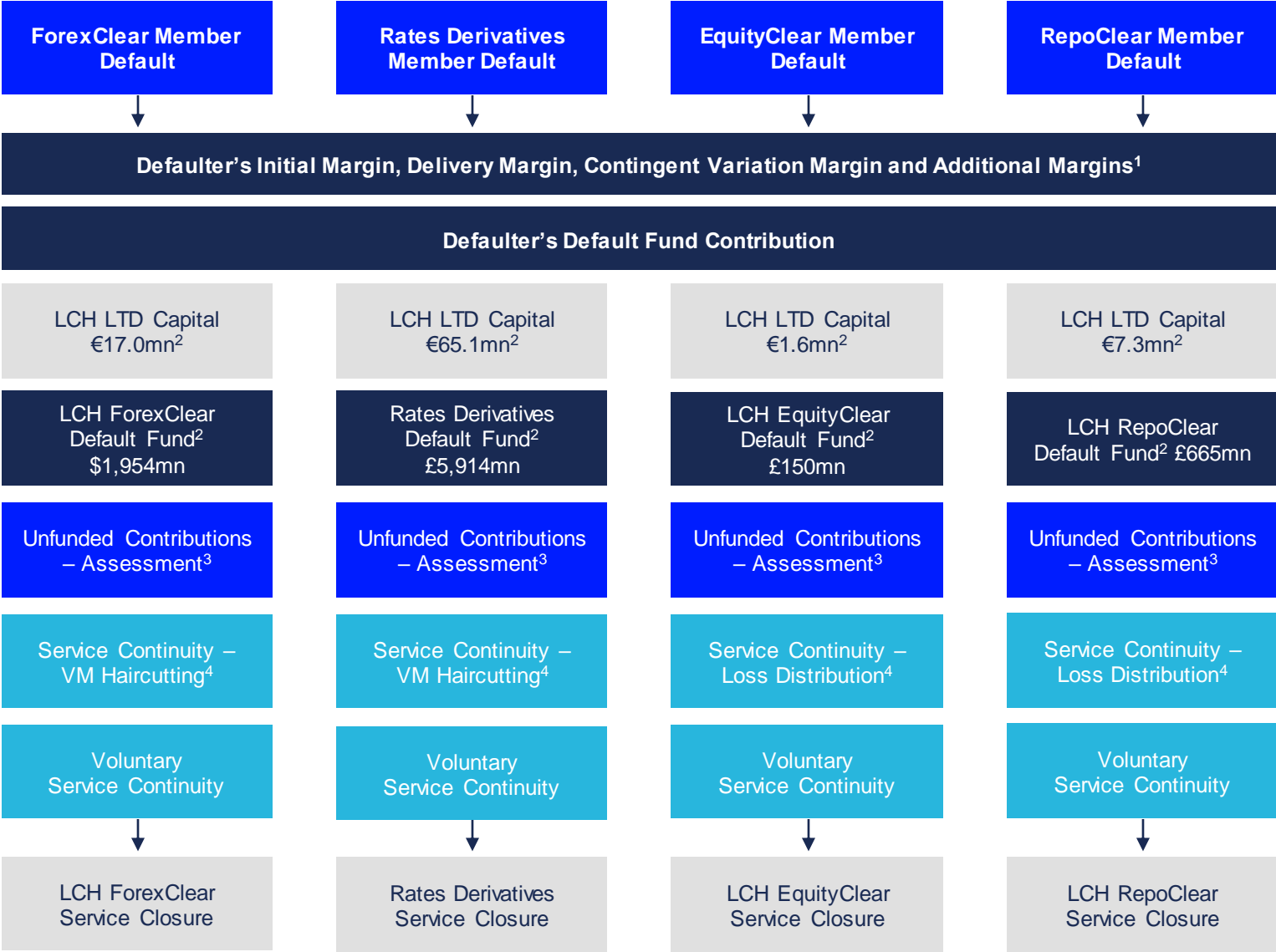


LCH

# LCH LTD Default Waterfall



1 LCH LTD held margin collateral with a market value of €277bn on 29th of February 2024.  
 2 The size of each prefunded Default Fund and an indicative allocation of dedicated capital are as of 29<sup>th</sup> of February 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](#).