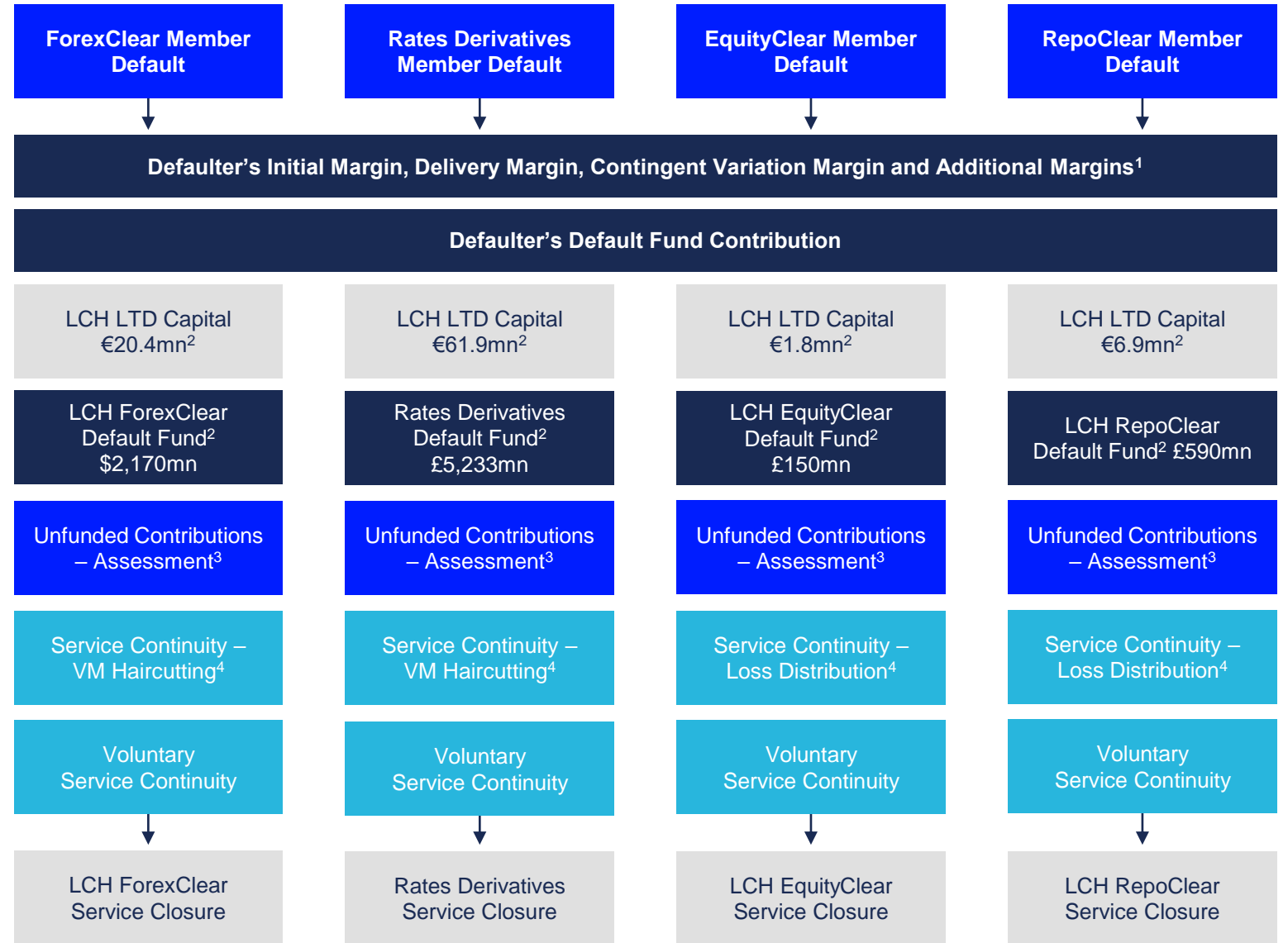


LCH

LCH LTD Default Waterfall



1 LCH LTD held margin collateral with a market value of €279bn on 28th of March 2024.

2 The size of each unfunded Default Fund and an indicative allocation of dedicated capital are as of 28th of March 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](#).