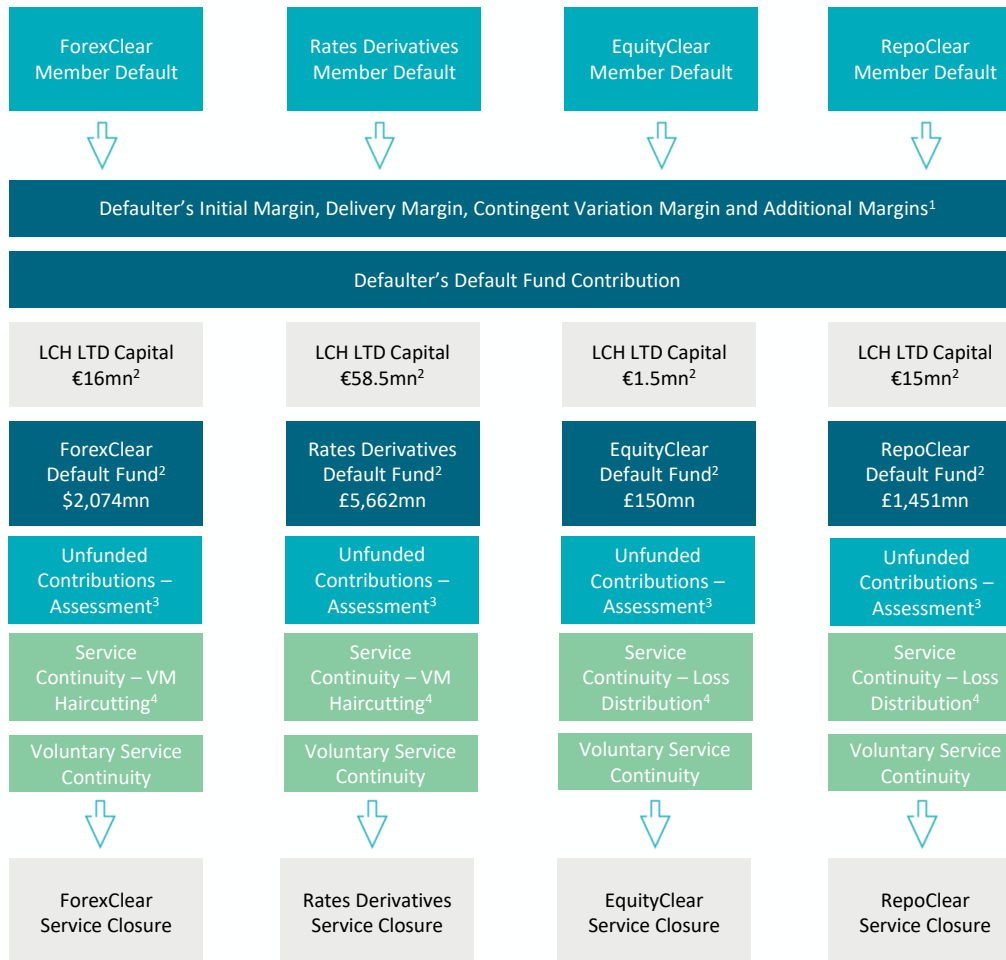


LCH LTD Default Waterfall



1. LCH LTD held margin collateral with a market value of €239bn on 28th of February 2022.
2. The size of each prefunded Default Fund and an indicative allocation of dedicated capital are as of 28th of February 2022.
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](#).