

DEFAULT MANAGEMENT PROVISIONS FROM LCH SA - CLEARING RULES (CDSClear)

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DEFAULT MANAGEMENT PROVISIONS FROM LCH SA - CLEARING RULES (CDSClear)

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Section from CDS Clearing Supplement	Ref. to CDS Clearing Supplement	Ref. to CDS Procedure	Ref. to CDS Rulebook
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Article from CDS Clearing Regulations	Ref. to other CDS Clearing Supplement	Ref. to CDS Rulebook
FCM/BD CDS Clearing Regulations		
Regulation 4 Transfer		
a)		CDS Clearing Rule Book
b)	The Procedures	CDS Clearing Rule Book

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DEFAULT MANAGEMENT PROVISIONS FROM LCH SA - CLEARING RULES (CDS)	
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LCH SA - Notices	Ref. to LCH SA Rulebook
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2020/004 - Transfer of the Relevant Client Cleared Transactions of a Defaulting Clearing Member	Clauses 4.3.1 and 4.3.2 of Appendix 1

DEFAULT MANAGEMENT PROVISIONS FROM LCH SA - CLEARING RULES (RepoClear SA)

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Article from LCH SA Rulebook	Ref. to other LCH SA Clearing Rulebook Articles	Ref. to other part of LCH SA Clearing Rulebook	Ref. to LCH SA Instructions	Ref. to LCH SA Notices
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B. Consequences of occurrence of a Special Clearing Member Event				
2.5.4.3	Article 2.5.4.1(i) or (ii) Article 2.5.4.5 Article 2.2.1.3 (a)			
2.5.4.4	Article 2.5.4.5 et seq.			
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2.5.4.9	Article 2.2.1.1 (c)			
2.5.4.10			Instruction IV.5-4b) "Management process of the termination of the Special Clearing Member's membership"	
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2.5.5.2			Instruction II.5-1 "Resignation and retirement for Agent Members and Sponsored Members"	
2.5.5.3			Instruction II.5-1 "Resignation and retirement for Agent Members and Sponsored Members"	
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2.5.5.5			Instruction II.5-1 "Resignation and retirement for Agent Members and Sponsored Members"	
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2.5.5.8			Instruction II.5-1 "Resignation and retirement for Agent Members and Sponsored Members"	

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4.3.3.3			Instruction IV.5-3 "The Fixed Income Service Continuity and Service Closure Processes"	
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4.5.2.5	Article 4.5.2.2		Instruction IV.5-2 "Liquidation and transfer process in case of an event of default of a clearing member"	
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DEFAULT MANAGEMENT PROVISIONS FROM LCH SA - CLEARING RULES (RepoClear SA)

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LCH SA Instruction	Instruction based on	Ref. to LCH SA Rulebook	Ref. to LCH SA Instruction	Ref. to LCH SA Notice
TITLE II - MEMBERSHIP				
CHAPTER 5 - SUSPENSION AND TERMINATION OF MEMBERSHIP				
Instruction II.5-1 "Resignation and retirement for agent members and sponsored members"	Section 2.5.4	Article 4.5.2.7 (v) Chapter 6 of Title IV		
TITLE IV - RISK MANAGEMENT				
CHAPTER 3 - DEFAULT FUND				
Instruction IV.3-2 "The Fixed Income Clearing Service Default Fund"	Article 4.3.0.1 Chapter 3 of Title IV	Article 4.5.2.7 Article 4.3.3.1 Chapter V and VI of Title IV	Instruction IV.4-1 "Collateral accepted to meet margin requirements and buffers requirements"	Notice 2025-003 "Cap Eligibility Pledged Triparty Collateral" Notice 2025-002 "Timeframes applicable to Collateral deposits/returns and other notifications"
CHAPTER 4 - COLLATERAL				
Instruction IV.4-1 "Collateral accepted to meet margin requirements and buffers requirements"	Chapter 4 of Title IV		Instruction II.2-2 "Quality requirements for Clearing Members and Agents Members"	Notice 2025-003 "Cap Eligibility Pledged Triparty Collateral" Notice 2025-002 "Timeframes applicable to Collateral deposits/returns and other notifications"
CHAPTER 5 - EVENT OF DEFAULT				
Instruction IV.5-2 "Liquidation and transfer processes in case of an event of default of a Clearing Member"	Article 4.5.2.6 Article 4.5.2.8	Article 3.2.4.3 Article 4.5.2.7	Instruction IV.4-1 "Collateral accepted to meet margin requirements and buffers requirements"	Notice 2025-002 "Timeframes applicable to Collateral deposits/returns and other notifications" Notice 2025-005 "Transfer of Client Positions"
Instruction IV.5-3 "The Fixed Income Service Continuity and Service Closure Processes"	Article 4.1.0.10 Article 4.3.3.2 Article 4.3.3.3	Article 4.5.2.7 (i) to (v) (a) Article 4.5.2.7 (iv) Article 4.3.3.2	Instruction IV.5-4a "The Fixed Income Default Management Process for Triparty Repo Transactions and Transactions Executed on Trading and Matching Platforms and the MTS Italy Regulated Markets"	
Instruction IV.5-4a "The Fixed Income Default Management Process for Triparty Repo Transactions and Transactions Executed on Trading and Matching Platforms and the MTS Italy Regulated Markets"	Section 4.5.2	Article 4.5.2.7	Instruction IV.5-4b "Management process of the termination of the Special Clearing Member's membership"	
Instruction IV.5-4b "Management process of the termination of the Special Clearing Member's membership"	Article 2.5.4.10	Article 2.5.4.11		
Instruction IV.5-6 "Agent Close-out Management Process"	Chapter 6 of Title IV	Article 4.6.2.1 Article 4.6.2.3 Article 4.5.2.7 Section 2.2.6 Article 4.5.1.1 Title IV, Chapter 5		

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LCH SA - Notices	Market	Ref. to LCH SA - Instructions	Ref. to LCH SA Rulebook
Notice 2025-002 "Timeframes applicable to Collateral deposits/returns and other notifications"	Fixed Income	Instruction IV. 4-1 "Collateral accepted to meet Margin requirements" Instruction IV. 3-2 "The Fixed Income Default Fund"	Article 4.4.0.6
Notice 2025-005 "Transfer of Client Open Positions"	Fixed Income and Triparty Repos	Instruction IV.5-2 "Liquidation and transfer processes in case of an event of default of a Clearing Member"	Article 4.5.2.4 Article 4.5.2.5