

**FICC**  
**Quick Access Transparency Links**  
**(QATL)**

**Quick Access Transparency Links:** To enhance clearing participants' access to the existing CCPs' disclosures, this document provides a series of links to CCP rulebooks and disclosures in accordance with the CCP Global format. The information contained in this document has been compiled by the CCP for general information purposes only in order to enhance the accessibility of information from a CCP's documents. While some relevant CCP rules may be discussed, hyperlinked to or referred to in the QATL template, all matters and information provided is subject to, and superseded by, the specific CCP's rules and disclosures. It is advised that the current versions of the CCP's rules and disclosures should always be consulted and are those that should be relied upon by the CCP's participants.

Date Published: 2024-12-02	FICC
NDL Information	<a href="https://www.dtcc.com/legal/policy-and-compliance">https://www.dtcc.com/legal/policy-and-compliance</a> <a href="https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_gov_rules.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_gov_rules.pdf</a> <a href="https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_mbsd_rules.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_mbsd_rules.pdf</a>
Rule Reference/Comments	Refer to the discussion of Principle 3, 15, 17: Comprehensive Management of Risk, General Business Risk, and Operational Risk Management CCAS 17Ad-22(e) (3), (15), and (17)  Refer to Rule 4 within the FICC GSD Rulebook and the FICC MBSD Clearing Rules.
NDL Risk Categories (Optional)	
Rule Reference/Comments	Refer to NDL Information response
NDL Methodology (Optional)	
Rule Reference/Comments	Refer to NDL Information response
CCP Default Waterfall	<a href="https://www.dtcc.com/legal/policy-and-compliance">https://www.dtcc.com/legal/policy-and-compliance</a> <a href="https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_gov_rules.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_gov_rules.pdf</a> <a href="https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_mbsd_rules.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_mbsd_rules.pdf</a>
Rule Reference/Comments	Refer to the discussion of Principle 13: Participant-default rules and procedures and CCAS 17Ad-22(e)(13) within the FICC Disclosure Framework for Covered Clearing Agencies and Financial Market Infrastructures.  Refer to Rule 4 within the FICC GSD Rulebook and the FICC MBSD Clearing Rules.
Default Management - Layers of Protection	<a href="https://www.dtcc.com/legal/policy-and-compliance">https://www.dtcc.com/legal/policy-and-compliance</a> <a href="https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_gov_rules.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_gov_rules.pdf</a> <a href="https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_mbsd_rules.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_mbsd_rules.pdf</a>
Rule Reference/Comments	Refer to the discussion of Principle 13: Participant-default rules and procedures and CCAS 17Ad-22(e)(13) within the FICC Disclosure Framework for Covered Clearing Agencies and Financial Market Infrastructures.  Refer to Rule 4 within the FICC GSD Rulebook and the FICC MBSD Clearing Rules.
CCP End of Waterfall Actions (Optional)	
Rule Reference/Comments	Refer to Default Management - Layers of Protection response
CM Approval & Oversight	<a href="https://www.dtcc.com/legal/policy-and-compliance">https://www.dtcc.com/legal/policy-and-compliance</a> <a href="https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_gov_rules.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_gov_rules.pdf</a> <a href="https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_mbsd_rules.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_mbsd_rules.pdf</a>
Rule Reference/Comments	Refer to the discussion of Principle 4: Credit risk/CCAS 17Ad-22(e)(4) and Principle 18: Access and participation requirements/CCAS 17Ad-22(e)(18) within the FICC Disclosure Framework for Covered Clearing Agencies and Financial Market Infrastructures.  Refer to Rule 2, Rule 2A, Rule 3, Rule 3A, Rule 3B, Rule 15, Rule 21 and Rule 21A within the FICC GSD Rulebook and to Rule 2, Rule 2A, Rule 3, Rule 3A, Rule 3B, Rule 14, Rule 15, Rule 16, and Rule 37 within the FICC MBSD Clearing Rules.
Credit Monitoring Process of CMs (Optional)	
Rule Reference/Comments	Refer to CM Approval & Oversight response
CPMI IOSCO CCP Disclosure (Qualitative Disclosures)	<a href="https://www.dtcc.com/legal/policy-and-compliance">https://www.dtcc.com/legal/policy-and-compliance</a>
Comments	
CPMI IOSCO CCP Public Quantitative Disclosure (CCP12 PQD Template)	<a href="https://www.dtcc.com/legal/policy-and-compliance">https://www.dtcc.com/legal/policy-and-compliance</a>
Comments	
PQD Quarterly Conference Call webpage with recorded calls (If applicable)	
Comments	Not applicable
Margin Add-ons	<a href="https://www.dtcc.com/legal/policy-and-compliance">https://www.dtcc.com/legal/policy-and-compliance</a> <a href="https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_gov_rules.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_gov_rules.pdf</a> <a href="https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_mbsd_rules.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_mbsd_rules.pdf</a> <a href="https://www.dtcc.com/~media/Files/Downloads/legal/policy-and-compliance/GSD-Clearing-Fund-Methodology-Overview-January-2024.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/policy-and-compliance/GSD-Clearing-Fund-Methodology-Overview-January-2024.pdf</a>

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Rule Reference/Comments	<p>Refer to the discussion of Principle 6: Margin/CCAS 17Ad-22(e)(6) within the FICC Disclosure Framework for Covered Clearing Agencies and Financial Market Infrastructures.</p> <p>Refer to Rule 4 within the FICC GSD Rulebook and the FICC MBSD Clearing Rules.</p> <p>Additionally, for FICC - GSD, refer to the Fixed Income Clearing Corporate Government Securities Division Overview of the Clearing Fund Methodology document.</p>
APC Measures	<p><a href="https://www.dtcc.com/legal/policy-and-compliance">https://www.dtcc.com/legal/policy-and-compliance</a></p> <p><a href="https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_gov_rules.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_gov_rules.pdf</a></p> <p><a href="https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_mbsd_rules.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/rules/ficc_mbsd_rules.pdf</a></p> <p><a href="https://www.dtcc.com/~media/Files/Downloads/legal/policy-and-compliance/GSD-Clearing-Fund-Methodology-Overview-January-2024.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/policy-and-compliance/GSD-Clearing-Fund-Methodology-Overview-January-2024.pdf</a></p>
Rule Reference/Comments	<p>Refer to the discussion of Principle 6: Margin/CCAS 17Ad-22(e)(6) within the FICC Disclosure Framework for Covered Clearing Agencies and Financial Market Infrastructures.</p> <p>Refer to Rule 4 within the FICC GSD Rulebook and the FICC MBSD Clearing Rules.</p> <p>Additionally, for FICC - GSD, refer to the Fixed Income Clearing Corporate Government Securities Division Overview of the Clearing Fund Methodology document.</p>

Other commonly requested CCP links/documents	
FSB Questionnaire	<a href="https://www.dtcc.com/~media/Files/Downloads/legal/FSB-Questionnaires/NSCC-Responses-to-FSB-Continuity-of-Access-to-FMIs-for-Firms-in-Resolution-Questionnaire.pdf">https://www.dtcc.com/~media/Files/Downloads/legal/FSB-Questionnaires/NSCC-Responses-to-FSB-Continuity-of-Access-to-FMIs-for-Firms-in-Resolution-Questionnaire.pdf</a>
Rule Reference/Comments	FICC's Responses to FSB Questionnaire on the Continuity of Access to FMIs for Firms in Resolution
Risk Management Framework	<a href="https://www.dtcc.com/managing-risk">https://www.dtcc.com/managing-risk</a>
Rule Reference/Comments	General Information on DTCC's Risk Management Framework
General Information	<a href="https://www.dtcc.com/managing-risk/financial-risk-management">https://www.dtcc.com/managing-risk/financial-risk-management</a>
Rule Reference/Comments	General Information on DTCC's Financial Risk Management Group