

NSCC
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discussed, hyperlinked to or referred to in the QATL template, all matters and information provided is subject to, and superseded by, the specific CCP's rules and disclosures.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	NSCC
NDL Information	https://www.dtcc.com/legal/policy-and-compliance https://www.dtcc.com/-/media/Files/Downloads/legal/rules/nscclrules.pdf
Rule Reference/Comments	Refer to the discussion of Principles 3, 15, and 17: Comprehensive Management of Risks, General Business Risk, and Operational Risk Management. CCAS 17Ad-22(e) (3), (15), and (17) Refer to Rule 4 within the NSCC Rules & Procedures.
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	https://www.dtcc.com/legal/policy-and-compliance https://www.dtcc.com/-/media/Files/Downloads/legal/rules/nscclrules.pdf
Rule Reference/Comments	Refer to the discussion of Principle 13: Participant-default rules and procedures and CCAS 17Ad-22(e)(13) within the NSCC Disclosure Framework for Covered Clearing Agencies and Financial Market Infrastructures. Refer to Rule 4 within the NSCC Rules & Procedures.
Default Management - Layers of Protection	https://www.dtcc.com/legal/policy-and-compliance https://www.dtcc.com/-/media/Files/Downloads/legal/rules/nscclrules.pdf
Rule Reference/Comments	Refer to the discussion of Principle 13: Participant-default rules and procedures and CCAS 17Ad-22(e)(13) within the NSCC Disclosure Framework for Covered Clearing Agencies and Financial Market Infrastructures. Refer to Rule 4 within the NSCC Rules & Procedures.
CCP End of Waterfall Actions (Optional)	
Rule Reference/Comments	Refer to Default Management - Layers of Protection response
CM Approval & Oversight	https://www.dtcc.com/legal/policy-and-compliance https://www.dtcc.com/-/media/Files/Downloads/legal/rules/nscclrules.pdf
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 NSCC Disclosure Framework for Covered Clearing Agencies and Financial Market Infrastructures. Refer to Rule 2, Rule 2B, Rule 2C, Rule 2D, Rule 39, Rule 46 and Rule 47 within the NSCC Rules & Procedures.
Credit Monitoring Process of CMs (Optional)	
Rule Reference/Comments	Refer to CM Approval & Oversight response
CPMI IOSCO CCP Disclosure (Qualitative Disclosures)	https://www.dtcc.com/legal/policy-and-compliance
Comments	
CPMI IOSCO CCP Public Quantitative Disclosure (CCP12 PQD Template)	https://www.dtcc.com/legal/policy-and-compliance
Comments	
PQD Quarterly Conference Call webpage with recorded calls (If applicable)	
Comments	Not applicable
Margin Add-ons	https://www.dtcc.com/legal/policy-and-compliance https://www.dtcc.com/-/media/Files/Downloads/legal/rules/nscclrules.pdf
Rule Reference/Comments	Refer to the discussion of Principle 6: Margin/CCAS 17Ad-22(e)(6) within the NSCC Disclosure Framework for Covered Clearing Agencies and Financial Market Infrastructures. Refer to Rule 4, Rule 4A and Procedure XIV within the NSCC Rules & Procedures.
APC Measures	https://www.dtcc.com/legal/policy-and-compliance https://www.dtcc.com/-/media/Files/Downloads/legal/rules/nscclrules.pdf
Rule Reference/Comments	Refer to the discussion of Principle 6: Margin/CCAS 17Ad-22(e)(6) within the NSCC Disclosure Framework for Covered Clearing Agencies and Financial Market Infrastructures. Refer to Procedure XV within the NSCC Rules & Procedures.

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Other commonly requested CCP links/documents	
FSB Questionnaire	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
Rule Reference/Comments	NSCC's Responses to FSB Questionnaire on the Continuity of Access to FMIs for Firms in Resolution
Risk Management Framework	https://www.dtcc.com/managing-risk
Rule Reference/Comments	General Information on DTCC's Risk Management Framework
General Information	https://www.dtcc.com/managing-risk/financial-risk-management
Rule Reference/Comments	General Information on DTCC's Financial Risk Management Group