

To enhance clearing participants' access to Cboe Clear Europe's (CCE) disclosures, this document provides a series of links to CCE rulebooks and disclosures in accordance with the CCP Global format. The information contained in this document has been compiled by CCE for general information purposes only.

NDL Information	https://cdn-clear.cboe.com/europe/resources/clearing-rules/Cboe_Clear_Europe_Clearing_Rule_Book.pdf
Rule Reference/Comments	Please refer to Chapter 1, Article 8.2 on how Cboe Clear deals with investment losses. All other NDL losses are borne by Cboe Clear.
NDL Risk Categories (Optional)	N/A
Rule Reference/Comments	Provide additional written information if required
NDL Methodology (Optional)	N/A
Rule Reference/Comments	Provide additional written information if required
CCP Default Waterfall	https://cdn-clear.cboe.com/europe/resources/risk-management/Cboe-Clear-Risk-Management-Overview.pdf
Rule Reference/Comments	Please refer to the page 8 of the above link.
Default Management - Layers of Protection	https://cdn-clear.cboe.com/europe/resources/risk-management/Cboe-Clear-Risk-Management-Overview.pdf
Rule Reference/Comments	Please refer to the page 8 of the above link.
CCP End of Waterfall Actions (Optional)	https://cdn-clear.cboe.com/europe/resources/clearing-rules/Cboe_Clear_Europe_Clearing_Rule_Book.pdf
Rule Reference/Comments	Please refer to Chapter 1, Article 17.1 Recovery Measures
CM Approval & Oversight	https://cdn-clear.cboe.com/europe/resources/clearing-rules/Cboe_Clear_Europe_Clearing_Rule_Book.pdf
Rule Reference/Comments	Please refer to Chapter 1. Application procedure and acceptance of Clearing Participants.
Credit Monitoring Process of CMs (Optional)	https://clear.cboe.com/europe/resources/documentation/public_disclosures
Rule Reference/Comments	Please refer to CPMI IOSCO PFMI Self-assessment, Chapter 3.4, Principle 4: Credit Risk
CPMI IOSCO CCP Disclosure (Qualitative Disclosures)	https://clear.cboe.com/europe/resources/documentation/public_disclosures
Comments	Please refer to the document "CCE PQD YYYY"
CPMI IOSCO CCP Public Quantitative Disclosure (CCP12 PQD Template)	https://clear.cboe.com/europe/resources/documentation/public_disclosures
Comments	Please refer to the document "CCE PQD YYYY"
PQD Quarterly Conference Call webpage with recorded calls (If applicable)	N/A
Comments	Provide additional written information if required

Margin Add-ons	https://cdn-clear.cboe.com/europe/resources/risk-management/Cboe-Clear-Margin-Model-Desc.pdf https://cdn-clear.cboe.com/europe/resources/risk-management/EuroCCP-Margin-Model-Desc-EQD.pdf
Rule Reference/Comments	
APC Measures	https://cdn-clear.cboe.com/europe/resources/risk-management/Cboe-Clear-Margin-Model-Desc.pdf https://cdn-clear.cboe.com/europe/resources/risk-management/EuroCCP-Margin-Model-Desc-EQD.pdf
Rule Reference/Comments	