

*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discussed, hyperlinked to or referred to in the QATL template, all matters and information provided is subject to, and superseded by, the specific CCP's rules and disclosures.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.*

NDL Information	<i>Insert link(s) here</i>
Rule Reference/Comments	<i>Provide additional written information if required</i>
NDL Risk Categories (Optional)	<i>Insert link(s) here</i>
Rule Reference/Comments	<i>Provide additional written information if required</i>
NDL Methodology (Optional)	<i>Insert link(s) here</i>
Rule Reference/Comments	<i>Provide additional written information if required</i>
CCP Default Waterfall	<a href="https://cdn-clear.cboe.com/europe/resources/risk-management/Cboe-Clear-Risk-Management-Overview.pdf">https://cdn-clear.cboe.com/europe/resources/risk-management/Cboe-Clear-Risk-Management-Overview.pdf</a>
Rule Reference/Comments	Please refer to the page 8 of the above link.
Default Management - Layers of Protection	<a href="https://cdn-clear.cboe.com/europe/resources/risk-management/Cboe-Clear-Risk-Management-Overview.pdf">https://cdn-clear.cboe.com/europe/resources/risk-management/Cboe-Clear-Risk-Management-Overview.pdf</a>
Rule Reference/Comments	Please refer to the page 8 of the above link.
CCP End of Waterfall Actions (Optional)	<a href="https://cdn-clear.cboe.com/europe/resources/risk-management/Default-handling-procedure.pdf">https://cdn-clear.cboe.com/europe/resources/risk-management/Default-handling-procedure.pdf</a>
Rule Reference/Comments	
CM Approval & Oversight	<a href="https://cdn-clear.cboe.com/europe/resources/clearing-rules/Cboe-Clear-Clearing-Rule-Book-23-December-2025.pdf">https://cdn-clear.cboe.com/europe/resources/clearing-rules/Cboe-Clear-Clearing-Rule-Book-23-December-2025.pdf</a>
Rule Reference/Comments	Please refer to the Cboe Clear Europe Clearing Rule Book - Chapter 1 (Article 2) - Application procedure and acceptance of Clearing Members.
Credit Monitoring Process of CMs (Optional)	<a href="https://cdn-clear.cboe.com/europe/resources/clearing-rules/Cboe-Clear-Clearing-Rule-Book-23-December-2025.pdf">https://cdn-clear.cboe.com/europe/resources/clearing-rules/Cboe-Clear-Clearing-Rule-Book-23-December-2025.pdf</a>
Rule Reference/Comments	Please refer to the Cboe Clear Europe Clearing Rule Book - Chapter 1 (Article 2) - Application procedure and acceptance of Clearing Members.
CPMI IOSCO CCP Disclosure (Qualitative Disclosures)	<a href="https://clear.cboe.com/europe/resources/documentation/public-disclosures">https://clear.cboe.com/europe/resources/documentation/public-disclosures</a>
Comments	Please refer to the PFMI Self-assessment.
CPMI IOSCO CCP Public Quantitative Disclosure (CCP12 PQD Template)	<a href="https://clear.cboe.com/europe/resources/documentation/public-disclosures">https://clear.cboe.com/europe/resources/documentation/public-disclosures</a>
Comments	
PQD Quarterly Conference Call webpage with recorded calls (If applicable)	N/A
Comments	

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

Other commonly requested CCP links/documents	
Item	<i>Insert link(s) here</i>
Rule Reference/Comments	<i>Provide additional written information if required</i>
Item	<i>Insert link(s) here</i>
Rule Reference/Comments	<i>Provide additional written information if required</i>
Item	<i>Insert link(s) here</i>
Rule Reference/Comments	<i>Provide additional written information if required</i>
Item	<i>Insert link(s) here</i>
Rule Reference/Comments	<i>Provide additional written information if required</i>