

To facilitate clearing participants' access to a CCPs' disclosures, this document provides a series of links to CCP rulebooks and disclosures in accordance with the CCP Global format.

Date Published: 2023-11-30	LCHLTD
NDL Information	NDL Information (correct at 31/05/2024)
Rule Reference/Comments	
NDL Risk Categories (Optional)	N/A
Rule Reference/Comments	Regulation 46A on Solvency Threatening Treasury Default Loss
NDL Methodology (Optional)	N/A
Rule Reference/Comments	N/A
CCP Default Waterfall	CCP Default Waterfall (correct at 31/05/2024)
Rule Reference/Comments	Rule 15
Default Management - Layers of Protection	Default Management - Layers of Protection (correct at 31/05/2024)
Rule Reference/Comments	
CCP End of Waterfall Actions (Optional)	
Rule Reference/Comments	
CM Approval & Oversight	CM Approval & Oversight (correct at 31/05/2024)
Rule Reference/Comments	
Credit Monitoring Process of CMs (Optional)	CM Approval & Oversight (correct at 31/05/2024)
Rule Reference/Comments	
CPMI IOSCO CCP Disclosure (Qualitative Disclosures)	CCP Disclosures (correct at 31/05/2024)
Comments	
CPMI IOSCO CCP Public Quantitative Disclosure (CCP12 PQD Template)	CCP Disclosures (correct at 31/05/2024)
Comments	
PQD Quarterly Conference Call webpage with recorded calls (If applicable)	N/A
Comments	

Other commonly requested CCP links/documents	
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