

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discussed, hyperlinked to or referred to in the QATL template, all matters and information provided is subject to, and superseded by, the specific CCP's rules and disclosures.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: 2024-01-23	B3 Clearinghouse
NDL Information	https://www.b3.com.br/en_us/regulation/regulatory-framework/post-trade/
Rule Reference/Comments	B3 Clearinghouse Rules, Title II, Chapter IV, Section VII, Article 126, paragraph 4° (B3 Clearinghouse rules predicts that collateral and resources comprising the clearinghouse's safeguard structure will be exclusively used for dealing with default of participants).
NDL Risk Categories (Optional)	
Rule Reference/Comments	Not publicly available. For more information, please contact atendimento@b3.com.br
NDL Methodology (Optional)	
Rule Reference/Comments	Not publicly available. For more information, please contact atendimento@b3.com.br
CCP Default Waterfall	https://www.b3.com.br/en_us/products-and-services/clearing-and-settlement/clearing/risk-management/safeguard-structure/ https://www.b3.com.br/en_us/regulation/regulatory-framework/post-trade/
Rule Reference/Comments	Information available at B3's website and B3 Clearinghouse Risk Management Manual, Chapters 1, and 2.
Default Management - Layers of Protection	https://www.b3.com.br/en_us/products-and-services/clearing-and-settlement/clearing/risk-management/safeguard-structure/ https://www.b3.com.br/en_us/regulation/regulatory-framework/post-trade/
Rule Reference/Comments	Information available at B3's website and B3 Clearinghouse Risk Management Manual, Chapters 1, and 2.
CCP End of Waterfall Actions (Optional)	https://www.b3.com.br/en_us/products-and-services/clearing-and-settlement/clearing/risk-management/responsibility-chain/ https://www.b3.com.br/en_us/regulation/regulatory-framework/post-trade/
Rule Reference/Comments	Information available at B3's website and B3 Clearinghouse Risk Management Manual, Chapters 1, and 2.
CM Approval & Oversight	https://www.b3.com.br/en_us/regulation/regulatory-framework/access/
Rule Reference/Comments	B3 Access Rules, Title II, Chapters I and II, and B3 Access Manual, Economic and financial requirements.
Credit Monitoring Process of CMs (Optional)	https://www.b3.com.br/en_us/regulation/regulatory-framework/access/
Rule Reference/Comments	B3 Access Rules and B3 Access Manual.
CPMI IOSCO CCP Disclosure (Qualitative Disclosures)	https://www.b3.com.br/en_us/products-and-services/clearing-and-settlement/clearing/
Comments	Risk management > Principles for Market Infrastructures (CPMI-IOSCO).
CPMI IOSCO CCP Public Quantitative Disclosure (CCP12 PQD Template)	https://www.b3.com.br/en_us/products-and-services/clearing-and-settlement/clearing/
Comments	Risk management > Quantitative Disclosure.
PQD Quarterly Conference Call webpage with recorded calls (If applicable)	
Comments	Not applicable.
Margin Add-ons	https://www.b3.com.br/en_us/products-and-services/clearing-and-settlement/clearing/ https://www.b3.com.br/en_us/regulation/regulatory-framework/post-trade/
Rule Reference/Comments	Risk management > Principles for Market Infrastructures (CPMI-IOSCO). B3 Clearinghouse Risk Management Manual, Chapter 5.
APC Measures	https://www.b3.com.br/en_us/products-and-services/clearing-and-settlement/clearing/
Rule Reference/Comments	Risk management > Principles for Market Infrastructures (CPMI-IOSCO).
Other commonly requested CCP links/documents	
Item1	
Rule Reference/Comments	
Item2	
Rule Reference/Comments	
Item3	
Rule Reference/Comments	
Item4	
Rule Reference/Comments	