

**Quick Access Transparency Links:** To enhance and facilitate Clearing Members' access to the Canadian Derivatives Clearing Corporation (CDCC) disclosures, this document provides a series of links to CDCC's Rules and Operations Manual (collectively hereinafter referred to as the "CDCC Rules") in accordance with the CCP Global format.

The information contained herein has been compiled by CDCC solely for general information purposes to improve accessibility and does not constitute legal, accounting, tax, investment, financial or other advice.

While some relevant CDCC Rules may be discussed, all matters pertaining to CDCC practices are subject to, and superseded by, the specific CDCC Rules. Accordingly, Clearing Members should always consult the current versions CDCC Rules.

NDL Information	<a href="#">CDCC Qualitative Disclosure</a>
Rule Reference/Comments	Information on Non-Default Losses for CDCC resides in CDCC's Qualitative Disclosure document under Principle 17 (Operational Risk) Key Consideration 7
CCP Default Waterfall	<a href="#">CDCC Default Manual</a>
Rule Reference/Comments	Information on CDCC's Default Waterfall resides in CDCC's Risk Manual in Appendix 1 (Default Manual)
Default Management - Layers of Protection	<a href="#">CDCC Default Manual</a>
Rule Reference/Comments	Information on CDCC's Default Management resides in CDCC's Risk Manual in Appendix 1 (Default Manual)
CM Approval & Oversight	<a href="#">CDCC Rules</a>
Rule Reference/Comments	CDCC's Rules February 28, 2025, outline all the relevant rules for approval and oversight of CDCC clearing members.
CPMI IOSCO CCP Disclosure (Qualitative Disclosures)	<a href="#">CDCC Qualitative Disclosure</a>
Comments	The qualitative disclosure documents for CDCC reside at this document link
CPMI IOSCO CCP Public Quantitative Disclosure (CCP12 PQD Template)	<a href="#">CDCC Public Quantitative Disclosure</a>
Comments	The public quantitative disclosure documents for CDCC reside at this link.
Margin Add-ons	<a href="#">CDCC Risk Manual</a>
Rule Reference/Comments	Information about the CDCC margin add-ons reside in the CDCC Operations (Risk) Manual in the section 1.2.1.2 Additional Margins
APC Measures	<a href="#">CDCC Risk Manual</a>
Rule Reference/Comments	Anti-Procyclicality Measures (APC) is accounted for by the Stressed Value at Risk (sVaR) component described in the CDCC Risk Manual section 7.2.4 Stressed Value at Risk (sVaR)
Item 1: Information on CCP margin models. Explanations of, and rationale for, the model used (e.g. SPAN, VaR) and the calibration of key model parameters, including relevant components which affect the size and speed of margin requirement changes during periods of elevated stress (e.g. lookback period, liquidation horizon, confidence interval and model method-specific parameters). The logic, applicable thresholds and descriptions of the data used for the calculation of margin add-ons.	<a href="#">CDCC Risk Manual</a>
Rule Reference/Comments	Information on all the components in the CDCC's risk model resides throughout the CDCC's Risk Manual

Other commonly requested CCP links/documents	
Item 2: CCP information regarding anti-procyclicality (APC) tools used in their model. Including descriptions at a high level of the model components that affect the level of model responsiveness	<a href="#">CDCC Risk Manual</a>
Rule Reference/Comments	<i>Information on all the components in the CDCC's risk model resides throughout the CDCC's Risk Manual</i>