

Quick Access Transparency Links
(QATL)

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discussed, hyperlinked to or referred to in the QATL template, all matters and information provided is subject to, and superseded by, the specific CCP's rules and disclosures.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: 2024-02-23	TCH
NDL Information	https://media.set.or.th/set/Documents/2023/Mar/TCH-disclosure-information-for-PFMI_2023.pdf#page=99
Rule Reference/Comments	-
NDL Risk Categories (Optional)	-
Rule Reference/Comments	-
NDL Methodology (Optional)	-
Rule Reference/Comments	-
CCP Default Waterfall	https://media.set.or.th/set/Documents/2023/Mar/TCH-disclosure-information-for-PFMI_2023.pdf#page=35
Rule Reference/Comments	TCH Disclosure Document: Principle 3 (Key consideration 3.2) Also, find in Principle 4 (Key Consideration 4.7) and Principle 13 (Key Consideration 13.1)
Default Management - Layers of Protection	https://media.set.or.th/set/Documents/2023/Mar/TCH-disclosure-information-for-PFMI_2023.pdf#page=88
Rule Reference/Comments	-
CCP End of Waterfall Actions (Optional)	-
Rule Reference/Comments	-
CM Approval & Oversight	https://media.set.or.th/set/Documents/2023/Mar/TCH-disclosure-information-for-PFMI_2023.pdf#page=118 https://www.set.or.th/en/tch/rules-regulations/tch-rules
Rule Reference/Comments	-
Credit Monitoring Process of CMs (Optional)	https://media.set.or.th/set/Documents/2023/Mar/TCH-disclosure-information-for-PFMI_2023.pdf#page=38 https://www.set.or.th/en/tch/rules-regulations/tch-rules
Rule Reference/Comments	<ul style="list-style-type: none"> • TCH Disclosure Document: Principle 4 (Credit Risk) • TCH regulations with respect to securities: Chapter 300,400 & 700 • TCH regulations and procedure with respect to derivatives: Chapter 300,400, 500 & 700
CPMI IOSCO CCP Disclosure (Qualitative Disclosures)	https://media.set.or.th/set/Documents/2023/Mar/TCH-disclosure-information-for-PFMI_2023.pdf
Comments	-
CPMI IOSCO CCP Public Quantitative Disclosure (CCP12 PQD Template)	https://www.set.or.th/en/tch/about/tch-pfmi-disclosure-document/public-quantitative-disclosure
Comments	-
PQD Quarterly Conference Call webpage with recorded calls (If applicable)	-
Comments	-