

### 3. Details of the initiative

Please refer to the tables below which summarize the relevant stress period VaR parameters for all the liquidation groups.

Liquidation Group	Risk horizon	Simulation type	Number of scenarios	Stress Period VaR quantile parameter
PEQ01	3 days	Stress (floor)	252	92.06%
PFI01	2 days	Stress (floor)	250	95.01%
PFI01	5 days	Stress (floor)	250	IRS: 97.5% XM: 98.45% <sup>1</sup>
PNF01	5 days	Stress (floor)	250	95.7%
PCM01	3 days	Stress (floor)	252	92.05%
PPM01	3 days	Stress (floor)	252	91.37%
PFX01	2 days	Stress (floor)	250	93.27%
PCB01	2 days	Stress (floor)	250	93.37%
PEF01	2 days	Stress (floor)	250	90.50%
PCY01	3 days	Stress (floor)	252	93.56%
PAC01	2 days	Stress (floor)	250	91.40%
PEQCO	3 days	Stress (floor)	252	94.15%
PAF01	2 days	Stress (floor)	250	90.36%

Liquidation Group	Historical stress period dates
PEQ01	25/09/2008-14/05/2009, 06/02/2018-16/03/2018, 28/02/2020-29/05/2020
PFI01 (ETD)	16/09/2008-13/10/2008, 17/12/2008-31/12/2008, 04/08/2011-19/08/2011, 07/09/2011-09/09/2011, 08/11/2011-25/11/2011, 02/12/2011-04/01/2012, 16/02/2012-06/03/2012, 26/08/2014-09/10/2014, 27/06/2022-27/07/2022, 30/09/2022-19/10/2022, 21/10/2022-06/01/2023, 27/01/2023-16/02/2023, 15/03/2023-04/04/2023
PFI01 (OTC IRS)	23/04/2008-14/05/2008, 04/11/2008-16/02/2009, 30/04/2009-14/05/2009, 02/06/2009-30/06/2009, 18/08/2011-29/09/2011, 02/05/2012-14/05/2012 23/06/2022-13/07/2022, 20/09/2022-23/12/2022, 17/03/2023-28/03/2023
PNF01 (OTC NDFs)	29/09/2008-04/03/2009, 16/03/2009-21/04/2009, 27/04/2009-18/05/2009, 04/09/2013-08/10/2013, 17/06/2020-30/06/2020, 13/07/2022-06/09/2022, 11/11/2022-15/12/2022
PCM01	02/10/2008-28/05/2009, 06/03/2020-08/06/2020, 09/03/2022-08/04/2022
PPM01	12/09/2008-19/05/2009, 31/08/2011-20/09/2011, 27/09/2011-13/10/2011, 09/12/2011-06/01/2012, 16/03/2020-30/04/2020
PFX01	26/09/2008-25/06/2009, 28/05/2010-28/05/2010, 07/01/2015-06/02/2015, 13/03/2015-02/04/2015, 19/03/2020-21/04/2020
PCB01	01/10/2008-13/03/2009, 25/03/2009-16/04/2009, 24/08/2011-13/09/2011, 26/09/2011-14/10/2011, 24/10/2011-11/11/2011, 06/03/2020-07/05/2020, 10/10/2022-12/10/2022, 03/11/2022-23/11/2022, 26/01/2023-15/02/2023
PEF01	16/09/2008-22/04/2009, 06/03/2020-13/07/2020, 11/11/2022-23/11/2022

<sup>1</sup> The Stress Period VaR confidence level parameters differ between OTC IRS only accounts and XM (cross margining) activated accounts purely for technical reasons. The resulting margin floor values embedded in Prisma Initial Margin model are equivalent.

Liquidation Group	Historical stress period dates
PCY01	28/03/2013-06/08/2013, 14/11/2013-29/04/2014, 29/01/2018-16/02/2018, 25/10/2019-04/11/2019, 13/03/2020-26/03/2020, 24/10/2023-13/11/2023
PAC01	13/10/2008-23/04/2009, 19/09/2011-22/11/2011, 19/03/2020-26/06/2020
PEQCO	29/09/2008-30/04/2009, 19/09/2011-07/10/2011, 24/10/2011-11/11/2011, 10/03/2020-23/06/2020
PAF01	10/09/2008-29/06/2009, 18/05/2010-21/07/2010