

CME Securities Clearing CA-1 – EXHIBIT I

Exhibit Request:

Attach as Exhibit I the addresses of all offices in which clearing agency activities are performed by registrant, or for registrant by any person listed in response to item 4, and identify the nature of the clearing activities performed in each office listed.

Response:

Offices in which Clearing Agency Activities Are Performed by Registrant

The Registrant will perform central clearing services for repo products involving U.S. Treasury securities at one or more of the following addresses:

20 South Wacker Drive
Chicago, IL 60606

One North End Avenue
New York, NY 10282

Offices in which Clearing Agency Activities Are Performed for Registrant by Persons Listed in Item 4

As indicated in the Registrant's response to item 4 of the Form CA-1, the Registrant has (or anticipates having) arrangements with certain persons under which such persons would process, keep, transmit, or maintain securities, funds, records, or accounts of the Registrant or the Registrant's participants relating to clearing agency activities. Each person listed in the response to item 4 is listed below, along with the relevant address (if applicable) of such person and a description of the nature of the clearing activities performed by such person for the Registrant.

Chicago Mercantile Exchange Inc. ("CME")
20 South Wacker Drive
Chicago, IL 60606

One North End Avenue
New York, NY 10282

Millennium House
Belfast, BT2 7AQ, GB

Block 10, Marina Bay 21-01 Marina Boulevard,
Singapore, 018983, SG

Block-B, Level 6, Tridib,
Bengaluru, 560093, IN

1 Duval Square,
London, E1 6PW, GB

Pursuant to the Services Agreement between CME and the Registrant, CME would provide to the Registrant services that fall within the following categories: clearing information technology ("IT"), business continuity management, clearing operations, risk management, banking and settlement, financial and regulatory surveillance, audit, bookkeeping and financial reporting, human resources, leasing, IT support, and legal and corporate secretarial services.

Potential Banks for making and receiving payments of Outstanding Exposure Settlement and holding cash initial margin and Potential Securities Settlement Banks¹

The Registrant will have one or more Bank(s) for making and receiving payments of Outstanding Exposure Settlement and Securities Settlement Bank(s). Cash and securities will be transferred through the Registrant's Securities Settlement Bank on behalf of the Registrant's Members and Users in order to effect settlement of repo transactions. The Registrant's Securities Settlement Bank will also hold collateral for the benefit of cash lenders with respect to Clear to Hold Transactions. Additionally, cash deposited for initial margin purposes will be deposited at the Registrant's Bank. The Registrant anticipates that the following entity will serve as the Registrant's Securities Settlement Bank:

Bank of New York
101 Barclay St.
New York, NY 10286

Potential additional relationships include:

BMO Bank N.A.
115 S. LaSalle Street – 19W
Chicago, IL 60603

Potential Banks for holding non-cash initial margin

The Registrant will have one or more Bank(s) for holding non-cash (e.g., securities) initial margin. Securities will be transferred to accounts at the Registrant's Bank(s) for initial margin purposes. The Registrant anticipates that one or more of the following entities will serve as the Corporation's Bank for this purpose:

BMO Bank N.A.

¹ Capitalized terms not defined herein shall have the meanings given to them in the Rules.

(As of 12.13.24)

115 S. LaSalle Street – 19W
Chicago, IL 60603

Bank of New York
101 Barclay St.
New York, NY 10286