

Previous and Revised Initial Margin Multipliers for the major currencies for execution from 16 August 2010

WCL (GBP mm)	EUR		GBP		JPY		USD	
	OLD	NEW	OLD	NEW	OLD	NEW	OLD	NEW
-	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00
25	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00
50	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00
100	1.00	1.00	1.00	1.00	1.10	1.00	1.00	1.00
150	1.00	1.00	1.10	1.10	1.20	1.00	1.00	1.00
200	1.10	1.10	1.20	1.20	1.40	1.10	1.10	1.10
300	1.15	1.15	1.30	1.30	1.60	1.10	1.10	1.10
450	1.20	1.20	1.40	1.40	1.70	1.15	1.15	1.15
600	1.20	1.20	1.50	1.50	1.80	1.20	1.20	1.20
750	1.25	1.25	1.60	1.60	2.00	1.20	1.20	1.20
900	1.30	1.30	1.70	1.70	2.00	1.25	1.25	1.25

Revised complete matrix for minor currencies and OIS for execution from 16 August 2010

WCL (GBP mm)	AUD	CAD	CHF	DKK	HKD	NOK	NZD	PLN	SEK	ZAR	CHFOIS	EUROIS	GBPOIS	USDOIS
-	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00
25	1.50	1.00	1.00	1.00	1.00	1.50	1.50	1.50	1.00	1.50	1.10	1.00	1.00	1.00
50	2.00	1.00	1.00	1.50	1.50	2.00	2.00	2.00	1.50	2.00	1.20	1.00	1.00	1.00
100	2.00	1.00	1.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	1.30	1.00	1.00	1.00
150	2.00	1.50	1.50	2.00	2.00	2.00	2.00	2.00	2.00	2.00	1.50	1.00	1.10	1.00
200	2.00	1.50	1.50	2.00	2.00	2.00	2.00	2.00	2.00	2.00	1.60	1.10	1.15	1.00
300	2.00	1.50	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	1.90	1.15	1.35	1.10
450	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	1.35	1.60	1.20
600	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	1.60	1.70	1.25
750	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	1.70	2.00	1.35
900	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	2.00	1.55

Total Initial Margin Multiplier from 16 August 2010

Total Initial Margin (GBP mm)	0	25	50	100	150	200	300	450	600	800	900
Total IM Multiplier	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.50	2.00

Please note that the above results are shown at the GBP thresholds for ease of presentation, but please see below for the FX rates applicable to the threshold levels as multipliers are calculated at the local currency thresholds.

AUD	CAD	CHF	DKK	EUR	GBP	HKD	JPY	NOK	NZD	PLN	SEK	USD	ZAR
1.73449	1.61736	1.6366	8.96001	1.2025	1	12.181	135.822	9.5131	2.16426	4.81661	11.3324	1.56872	11.4622